

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

2001

Department of the Treasury
Internal Revenue Service

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

For calendar year 2001, or tax year beginning , 2001, and ending , 20

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 ROBERT WOOD JOHNSON FOUNDATION		A Employer identification number 22 6029397
	Number and street (or P.O. box number if mail is not delivered to street address) Room/suite P.O. Box 2316		B Telephone number (see page 10 of the instructions) (609) 452-8701
	City or town state and ZIP code PRINCETON NJ 08543-2316		C If exemption application is pending check here <input type="checkbox"/> D 1 Foreign organizations check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A) check here <input type="checkbox"/> F If the foundation is in a 60 month termination under section 507(b)(1)(B) check here <input type="checkbox"/>

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) **\$9,051,345,698**

J Accounting method Cash Accrual
 Other (specify) -
(Part I column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b) (c) and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions gifts, grants, etc received (attach schedule) Check <input type="checkbox"/> if the foundation is not required to attach Sch. B	1,133,470			
	2 Distributions from split-interest trusts				
	3 Interest on savings and temporary cash investments	11,091,250	11,490,897		
	4 Dividends and interest from securities	129,801,286	131,009,457		
	5a Gross rents				
	b (Net rental income or (loss) _____)				
	6a Net gain or (loss) from sale of assets not on line 10	323,164,967			
	b Gross sales price for all assets on line 6a 2,747,547,343				
	7 Capital gain net income (from Part IV, line 2)		313,859,364		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)	8,135,834	5,046,689	467,680		
12 Total Add lines 1 through 11	473,426,807	461,408,407	467,680		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	6,162,253	464,956		5,560,141
	14 Other employee salaries and wages	10,921,949	500,905	21,255	10,354,683
	15 Pension plans, employee benefits	10,837,958	257,780	8,502	8,855,408
	16a Legal fees (attach schedule)	286,550			256,747
	b Accounting fees (attach schedule)	416,711	26,290		276,711
	c Other professional fees (attach schedule)	73,113,816	20,475,890		49,561,578
	17 Interest				
	18 Taxes (attach schedule) (see page 44 of the instructions)	9,373,010	128,056		
	19 Depreciation (attach schedule) and depletion	7,129,002			
	20 Occupancy	2,021,607	303,147		1,741,586
	21 Travel conferences, and meetings	5,589,674	31,998		5,564,100
	22 Printing and publications	5,290,741			5,319,878
	23 Other expenses (attach schedule)	8,231,466	3,698,732		3,984,370
	24 Total operating and administrative expenses Add lines 13 through 23	139,374,737	25,887,756	29,757	91,475,202
	25 Contributions gifts, grants paid	489,001,058			270,717,815
26 Total expenses and disbursements Add lines 24 and 25	628,375,795	25,887,756	29,757	362,193,017	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	(154,448,988)				
b Net investment income (if negative, enter -0-)		435,520,651			
c Adjusted net income (if negative, enter -0-)			437,923		

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end of year amounts only (See instructions)

	Beginning of year		End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets				
1 Cash—non-interest-bearing	2,514,385	7,354,308	7,354,308	
2 Savings and temporary cash investments	271,356,153	346,736,089	346,736,089	
3 Accounts receivable ▶ Less allowance for doubtful accounts ▶	14,703,045	13,358,018	13,358,018	
4 Pledges receivable ▶ Less allowance for doubtful accounts ▶	15,681,190	14,364,453	14,364,453	
5 Grants receivable				
6 Receivables due from officers, directors, trustees and other disqualified persons (attach schedule) (see page 15 of the instructions)				
7 Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶				
8 Inventories for sale or use				
9 Prepaid expenses and deferred charges	47,494	200,399	200,399	
10a Investments—U S and state government obligations (attach schedule)	40,188,712	89,094,619	89,094,619	
b Investments—corporate stock (attach schedule)	6,546,660,310	6,551,808,629	6,551,808,629	
c Investments—corporate bonds (attach schedule)	667,384,728	671,031,654	671,031,654	
11 Investments—land buildings and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶	1,165,588	1,165,588	8,000,000	
12 Investments—mortgage loans				
13 Investments—other (attach schedule)	1,109,371,922	1,141,687,642	1,141,687,642	
14 Land buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶	36,314,233	58,112,907	58,112,907	
15 Other assets (describe ▶)	38,344,644	149,596,980	149,596,980	
16 Total assets (to be completed by all filers—see page 16 of the instructions Also, see page 1, item I)	8,793,792,404	9,044,511,286	9,051,345,646	
Liabilities				
17 Accounts payable and accrued expenses	11,802,230	8,597,913		
18 Grants payable	355,549,430	580,530,657		
19 Deferred revenue				
20 Loans from officers, directors, trustees, and other disqualified persons				
21 Mortgages and other notes payable (attach schedule)				
22 Other liabilities (describe ▶)	161,438,159	298,432,550		
23 Total liabilities (add lines 17 through 22)	529,339,819	887,561,320		
Net Assets or Fund Balances				
Organizations that follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31				
24 Unrestricted	8,264,452,585	8,156,949,966		
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 (see page 17 of the instructions)	8,264,452,585	8,156,949,966		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	8,793,792,404	9,044,511,286		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	8,264,452,585
2 Enter amount from Part I, line 27a	2	(154,448,988)
3 Other increases not included in line 2 (itemize) ▶ SEE ATTACHED SCHEDULE	3	46,946,369
4 Add lines 1 2 and 3	4	8,156,949,966
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	8,156,949,966

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g. real estate 2 story brick warehouse or common stock 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo day yr)	(d) Date sold (mo day yr)
1a SHORT TERM GAINS & LOSSES - SCHEDULE ATTACHED		P		
b LONG TERM GAINS & LOSSES:				
c SCHEDULE ATTACHED		P		
d JOHNSON & JOHNSON COMMON STOCK		D	1968	2/01 - 12/01
e (8,708,300 SHARES SOLD)				

(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 1,557,248,588		1,657,131,666	(99,833,078)
b			
c 743,336,264		765,693,559	(22,357,295)
d 446,912,541		5,200,789	441,711,752
e			

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

(i) FMV 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			(99,833,078)
b			
c			(22,357,295)
d 10,862,804	5,200,789	5,662,015	436,049,737
e			

2 Capital gain net income or (net capital loss) { If gain also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	313,859,364
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8 column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable use assets	(d) Distribution ratio (col (b) divided by col (c))
2000	437,179,619	7,966,352,849	5.49
1999	345,128,724	8,142,264,791	4.24
1998	324,557,202	7,098,897,166	4.57
1997	274,392,325	6,155,977,356	4.46
1996	251,239,015	5,354,777,130	4.69

2 Total of line 1, column (d)	2	23.45
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	4.69
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	8,148,584,822
5 Multiply line 4 by line 3	5	382,168,628
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	4,355,207
7 Add lines 5 and 6	7	386,523,835
8 Enter qualifying distributions from Part XII, line 4	8	393,482,473

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

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Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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			
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-)			
3 Add lines 1 and 2		4,355,207	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			
5 Tax based on investment income Subtract line 4 from line 3 If zero or less, enter -0-		4,355,207	
6 Credits/Payments			
a 2001 estimated tax payments and 2000 overpayment credited to 2001	6a	4,748,061	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d		4,748,061	
8 Enter any penalty for underpayment of estimated tax Check here <input checked="" type="checkbox"/> if Form 2220 is attached		959	
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed			
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		391,895	
11 Enter the amount of line 10 to be Credited to 2002 estimated tax 391,895 Refunded			

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year did the organization attempt to influence any national, state or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the organization \$ _____ (2) On organization managers \$ _____		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers \$ _____		
2 Has the organization engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the organization made any changes not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the organization have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? <i>If "Yes" complete Part II, col (c) and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) SEE ATTACHED SCHEDULE		
b If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
9 Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2001 or the taxable year beginning in 2001 (see instructions for Part XIV on page 25)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address rwjf.org	X	
12 The books are in care of PETER GOODWIN Telephone no 609-452-8701 Located at PO BOX 2316 PRINCETON NJ ZIP+4 08543-2316		
13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here <input type="checkbox"/> and enter the amount of tax-exempt interest received or accrued during the year 13		

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

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

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

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

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

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
SEE SCHEDULE ATTACHED		6,162,253	768,024	NONE

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

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
KAREN CANDELORI 113 ARGONNE AVE YARDVILLE NJ 08620	ASS'T CHIEF INVEST OFFICER 37.5 HRS/WK	178,961	43,028	NONE
JAMES INGRAM 218 E HIGHLAND AVE PHILADELPHIA PA 19118	SR COUNSEL 37.5 HRS/WK	163,013	56,069	NONE
CAROL KROCH 315 RIVERVIEW RD SWARTHMORE PA 19018	SR. COUNSEL 37.5 HRS/WK	163,013	42,238	NONE
RUSSELL HENSHAW 1117 BARNEGAT LN MANTOLDKING NJ 08738	CONTROLLER 37.5 HRS/WK	153,198	47,066	NONE
PAMELA RUSSO 69 ELM RIDGE RD PRINCETON NJ 08540	SR PROGRAM OFFICER 37.5 HRS/WK	148,352	45,579	NONE

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
FIRST CONSULTING GROUP DEPT 200352 DALLAS, TX 75320-0352	COMPUTER CONSULTANTS	2,332,052
HILLIER GROUP P O BOX 31760 HARTFORD, CT 06150	ARCHITECT	995,387
SENGEN P O BOX 820139 PHILADELPHIA PA 19182	COMPUTER CONSULTANTS	841,267
PRICEWATERHOUSECOOPERS PO BOX 7247-8 PHILADELPHIA PA 19170-8001	AUDIT + TAX SERVICES	656,329
ALPHANET SOLUTIONS PO BOX 18421 NEWARK, NJ 07191	COMPUTER CONSULTANTS	531,332

Total number of others receiving over \$50,000 for professional services ▶ 34

Part IX-A Summary of Direct Charitable Activities

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

Activity	Expenses
1 HEALTH TRACKING INITIATIVE - SUPPORTS EFFORTS TO TRACK, UNDERSTAND + DISSEMINATE INFORMATION ABOUT THE DYNAMICS OF HEALTH SYSTEM CHANGE	12,500,909
2 COVERING KIDS - A NATIONAL HEALTH ACCESS INITIATIVE FOR LOW INCOME CHILDREN TO IDENTIFY + ENROLL THEM IN HEALTH INSURANCE PROGRAMS AND ENSURE CONTINUING COVERAGE FOR MEDICAID ELIGIBLE	10,179,127
3 LAST ACTS - TO IMPROVE END OF LIFE CARE THROUGH INTERVIEW PROCESS WITH PATIENTS AND HEALTH CARE PROFESSIONALS AND SUBSEQUENT DISSEMINATION OF FINDINGS	2,470,181
4 TARGETED END OF LIFE PROJECTS - SERIES OF PROJECTS TO IMPROVE END OF LIFE CARE THROUGH KNOWLEDGE OF CARE, INSTITUTIONAL ENVIRONMENT/REGULATORY POLICIES + PUBLIC EXPECTATIONS OF END OF LIFE CARE	1,787,929

THE ROBERT WOOD JOHNSON FOUNDATION
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Part IX-B Summary of Program-Related Investments (see page 21 of the instructions)

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	NONE	- 0 -
2		
All other program related investments See page 22 of the instructions		
3		
Total Add lines 1 through 3		

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	8,264,674,946
b	Average of monthly cash balances	1b	
c	Fair market value of all other assets (see page 22 of the instructions)	1c	8,000,000
d	Total (add lines 1a, b, and c)	1d	8,264,674,946
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	8,264,674,946
4	Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see page 23 of the instructions)	4	124,090,124
5	Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	8,148,584,822
6	Minimum investment return Enter 5% of line 5	6	407,429,241

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

1	Minimum investment return from Part X, line 6	1	407,429,241
2a	Tax on investment income for 2001 from Part VI, line 5	2a	4,355,207
b	Income tax for 2001 (This does not include the tax from Part VI)	2b	4,000,000
c	Add lines 2a and 2b	2c	8,355,207
3	Distributable amount before adjustments Subtract line 2c from line 1	3	399,074,034
4a	Recoveries of amounts treated as qualifying distributions	4a	
b	Income distributions from section 4947(a)(2) trusts	4b	
c	Add lines 4a and 4b	4c	7,217,983
5	Add lines 3 and 4c	5	406,292,017
6	Deduction from distributable amount (see page 23 of the instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	406,292,017

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc. purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	362,193,017
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	31,789,456
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	393,982,473
5	Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	4,355,207
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	389,627,266

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

THE ROBERT WOOD JOHNSON FOUNDATION
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Part XIII Undistributed Income (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				406,292,017
2 Undistributed income, if any, as of the end of 2000				
a Enter amount for 2000 only			181,427,955	
b Total for prior years 19____, 19____, 19____				
3 Excess distributions carryover, if any to 2001				
a From 1996				
b From 1997				
c From 1998				
d From 1999				
e From 2000				
f Total of lines 3a through e				
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ <u>393,982,473</u>				
a Applied to 2000, but not more than line 2a			181,427,955	
b Applied to undistributed income of prior years (Election required—see page 24 of the instructions)				
c Treated as distributions out of corpus (Election required—see page 24 of the instructions)				
d Applied to 2001 distributable amount				212,554,518
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
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				
d Subtract line 6c from line 6b Taxable amount—see page 25 of the instructions				
e Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount—see page 25 of the instructions				
f Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				193,737,449
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)				
8 Excess distributions carryover from 1996 not applied on line 5 or line 7 (see page 25 of the instructions)				
9 Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 1997				
b Excess from 1998				
c Excess from 1999				
d Excess from 2000				
e Excess from 2001				

THE ROBERT WOOD JOHNSON FOUNDATION
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Part XIV Private Operating Foundations (see page 25 of the instructions and Part VII-A, question 9)

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

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

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

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

1 Information Regarding Foundation Managers

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

NONE

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

NONE

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

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

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

RICHARD TOTH, DIRECTOR, OFFICE OF PROPOSAL MGMT, PO BOX 2316
PRINCETON NJ 08543-2316 (609) 452-8701

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

SEE ATTACHED SHEET

c Any submission deadlines

THERE ARE NO DEADLINES, EXCEPT WHEN THE FOUNDATION ISSUES A 'CALL FOR PROPOSAL' (CFP). EACH CFP SPECIFIES THE TIMETABLE TO BE FOLLOWED

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

SEE ATTACHED SHEET

THE ROBERT WOOD JOHNSON FOUNDATION
I.D. #22-6029397

Part III Figuring the Penalty

	(a)	(b)	(c)	(d)
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-T filers Use 5th month instead of 3rd month)		6/21/01		
20 Number of days from due date of installment on line 9 to the date shown on line 19		6		
21 Number of days on line 20 after 4/15/2001 and before 7/1/2001		6		
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21}}{365} \times 8\%$	\$	\$ 959	\$	\$
23 Number of days on line 20 after 6/30/2001 and before 1/1/2002				
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23}}{365} \times 7\%$	\$	\$	\$	\$
25 Number of days on line 20 after 12/31/2001 and before 4/1/2002				
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25}}{365} \times 6\%$	\$	\$	\$	\$
27 Number of days on line 20 after 3/31/2002 and before 7/1/2002				
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27}}{365} \times \%$	\$	\$	\$	\$
29 Number of days on line 20 after 6/30/2002 and before 10/1/2002				
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29}}{365} \times \%$	\$	\$	\$	\$
31 Number of days on line 20 after 9/30/2002 and before 1/1/2003				
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31}}{365} \times \%$	\$	\$	\$	\$
33 Number of days on line 20 after 12/31/2002 and before 2/16/2003				
34 Underpayment on line 17 x $\frac{\text{Number of days on line 33}}{365} \times \%$	\$	\$	\$	\$
35 Add lines 22, 24, 26, 28, 30, 32, and 34	\$	\$ 959	\$	\$
36 Penalty Add columns (a) through (d), of line 35 Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns			\$	\$ 959

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

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

Part III—Required Installments

		1st installment	2nd installment	3rd installment	4th installment
		36	If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35	684,509	1,092,824
37	Enter 25% of line 8 on page 1 of Form 2220 in each column (Note: "Large corporations," see the instructions for line 10 for the amounts to enter)	1,088,802	1,088,802	1,088,802	1,088,801
38	Subtract line 40 of the preceding column from line 39 of the preceding column		404,293	400,271	-0-
39	Add lines 37 and 38	1,088,802	1,493,095	1,489,073	1,088,801
40	Required installments. Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220, line 10	684,509	1,092,824	1,489,073	1,088,801



THE ROBERT WOOD JOHNSON FOUNDATION
I.D. #22-6029397

Form 2220 (2001)

Page 3

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

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

Part I—Annualized Income Installment Method		(a)	(b)	(c)	(d)	
		First <u>2</u> months	First <u>3</u> months	First <u>7</u> months	First <u>10</u> months	
1	Annualization periods (see instructions)	1				
2	Enter taxable income for each annualization period (see instructions)	2	45,633,897	88,866,627	344,419,454	393,278,383
3	Annualization amounts (see instructions)	3	6	4	1.71429	1.2
4	Annualized taxable income Multiply line 2 by line 3	4	273,803,382	355,466,509	590,434,826	471,934,060
5	Figure the tax on the amount in each column on line 4 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the tax return)	5	2,738,034	3,554,665	5,904,348	4,719,341
6	Enter other taxes for each payment period (see instructions)	6				
7	Total tax Add lines 5 and 6	7	2,738,034	3,554,665	5,904,348	4,719,341
8	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	8				
9	Total tax after credits Subtract line 8 from line 7 If zero or less enter -0-	9	2,738,034	3,554,665	5,904,348	4,719,341
10	Applicable percentage	10	25%	50%	75%	100%
11	Multiply line 9 by line 10	11	684,509	1,777,333	4,428,261	4,719,341
12	Add the amounts in all preceding columns of line 10 (see instructions)	12		684,509	1,369,018	2,539,580
13	Annualized income installments Subtract line 12 from line 11 If zero or less, enter -0-	13	684,509	1,092,824	3,059,243	2,179,811

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

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

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 1, Column (a)

Present value adjustment for 2001 of the estimated future benefit to be received as remainderman in a trust	683,263
Additional amount received as beneficiary in an estate	449,407
Other Contributions	800
	<u>1,133,470</u>

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part 1, Line 6a, Column (a)

Capital Gains (Losses) on Security Transactions

From Part IV, Line 1, Column (h)

Short Term Losses	(102,440,141)
Long Term Gains (Losses)	
Johnson & Johnson	441,711,752
Other	<u>13,530,489</u>
Total Security Gains	<u>352,802,100</u>

Excess of Capital Gains Reported on K-1's
over Capital Gains Recorded on Books

(29,037,133)

Total

323,764,967

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 11, Column (a)

Interest Income from Program Related Investments	362,035
Premium received on covered call option	155,823
Investment Income from Pass-Through Entities	7,617,976
Total	<u><u>8,135,834</u></u>

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 16, Column (a)

Line 16 (a)

Legal Fees - Misc Corporate Matters

286,550

Line 16 (b)

General Audit & Tax Services

416,711

Line 16 (c)

Custodian and Investment Manager Fees

22,373,989

Bank Investment Services, Fees & Consulting

890,473

Investment Info Services, Publications & Other Expenses

152,276

Program Consultants - Fees & Travel

42,978,603

Agency Recruiting Fees

296,093

Communications Consultant Fees

5,101,507

Other Consulting Fees

1,320,875

Total

73,113,816

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 18, Column (a)

Federal Excise Tax	6,215,203
Foreign Taxes on Partnership Investments	451,223
Income Tax on Unrelated Business Income	<u>2,706,584</u>
	<u><u>9,373,010</u></u>

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 23, Column (a)

Temporary Outside Help	247,894
Interviewing & Moving	107,959
Staff Development & Training	222,254
Personnel Miscellaneous	230,290
Equipment Maintenance & Rentals	64,060
General Insurance	236,463
Postage & Overnight Mail	183,376
Office Supplies	187,645
Food Service	546,711
Printing & Duplicating	257,762
Computer Service, Software & Supplies	525,705
Computer Leasing	505,775
Computers purchased for Grantees	413,484
Membership Dues	124,024
Miscellaneous Office Expense	125,745
Auto Expense	2,605
Forgiveness of Program Related Investment Loan	629,745
Miscellaneous Investment Expenses Reported from Pass-Through Entities	<u>3,619,969</u>
Total	<u><u>8,231,466</u></u>

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 25, Column (a)

Total 2001 Grants, Contributions and Matching Gifts See Supporting Schedules		526,893,811
Less, Amounts included in Part XI, Line 4a Refunds of Prior Years' Grants		(6,896,841)
Less, Cancellations of Prior Years' Grants Not Taken as Qualifying Distributions, See Supporting Schedules to Part I, Line 25, Column (d)		
1992 Grants	(189,742)	
1993 Grants	(13,162)	
1994 Grants	(411,952)	
1995 Grants	(54,310)	
1996 Grants	(780,427)	
1997 Grants	(881,811)	
1998 Grants	(2,463,818)	
1999 Grants	(3,538,121)	
2000 Grants	<u>(2,463,164)</u>	(10,796,507)
Less, Present Value Adjustment per SFAS 116		<u>(20,199,405)</u>
Total		<u><u>489,001,058</u></u>

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 25, Column (d)

Payments on 2001 Grants and Contributions
See Supporting Schedules

147,885,443

Payments on Prior Year Grants Not Taken as Qualifying Distributions
See Supporting Schedules Attached

1992 Grants	82,990	
1993 Grants	66,615	
1994 Grants	605,299	
1995 Grants	753,612	
1996 Grants	2,593,409	
1997 Grants	15,040,102	
1998 Grants	20,796,195	
1999 Grants	36,647,981	
2000 Grants	<u>46,246,169</u>	122,832,372

Total

270,717,815

1992 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1992 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Enhancing health and life chances for disadvantaged urban youth</i>					
National Mentoring Partnership Incorporated Washington, DC(021292)	509(a)(1)	65,781 00	59,703.00	6,078 00	0 00
<i>Program to Promote Long-Term Care Insurance for the Elderly</i>					
State of Connecticut, Office of Policy and Management Hartford, CT(012772)	509(a)(1)	13,239 00	13,239 00	0.00	0 00
<i>Mental Health Services Program for Youth</i>					
State of North Carolina Department of Human Resources Raleigh, NC(020246)	509(a)(1)	186,278 00	0.00	186,278 00	0.00
<i>Technical assistance and replication of service credit banking programs</i>					
University of Maryland Center on Aging College Park, MD(017687)	509(a)(1)	0 00	2,736 00	-2,736 00	0 00
<i>Preparing Physicians for the Future. A Program in Medical Education</i>					
University of New Mexico School of Medicine Albuquerque, NM(019644)	509(a)(1)	7,434.00	7,312 00	122.00	0.00

THE ROBERT WOOD JOHNSON FOUNDATION
2001-FORM 990-PF

1992 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1992 TO 2000
(HEREINAFTER CALLED DEFERRED)

TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
GRAND TOTAL	272,732.00	82,990.00	189,742.00	0.00

1993 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1993 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical support for Family Unification Program</i>					
Child Welfare League of America, Inc Washington,DC(021822)	509(a)(1)	66,615 00	66,615.00	0.00	0 00
<i>Follow-up survey to the NHIS disability supplement - analysis</i>					
Georgetown University School of Medicine Washington,DC(020753)	509(a)(1)	115,057.00	0.00	0 00	115,057.00
<i>Program to Promote Long-Term Care Insurance for the Elderly</i>					
University of Connecticut Health Center Farmington,CT(022226)	509(a)(1)	13,162 00	0 00	13,162.00	0.00
GRAND TOTAL		194,834.00	66,615.00	13,162.00	115,057.00

THE ROBERT WOOD JOHNSON FOUNDATION
2001-FORM 990-PF

1994 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1994 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Morality, politics, and the construction of health policy</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (026489)	509(a)(1)	2,292.00	0 00	0 00	2,292.00
<i>School-based primary care for children and adolescents</i>					
Brownsville Community Health Clinic Corporation Brownsville, TX (024375)	509(a)(1)	10,675 00	10,675.00	0 00	0 00
<i>Fighting Back: Community Initiatives to Reduce Demand for Drugs and Alcohol</i>					
City of Little Rock Little Rock, AR (024539)	509(a)(1)	138,922 00	98,801.00	0.00	40,121 00
<i>Design and implement a system for monitoring quality of care and beneficiary and provider satisfaction</i>					
Commonwealth of Puerto Rico, Puerto Rico Health Insurance Administration San Juan, PR (026183)	509(a)(1)	208,426.00	208,426 00	0.00	0 00
<i>Accountable Health Care. Competing Interests, Goals, and Policy Approaches</i>					
Indiana University School of Public and Environmental Affairs Bloomington, IN (026419)	509(a)(1)	1,054 00	536.00	518 00	0 00

1994 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1994 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Implementation of public-private health insurance for small employers</i> State of Florida Agency for Health Care Administration Tallahassee, FL(024060)	509(a)(1)	413,328.00	77,798.00	335,530 00	0.00
<i>Developing health insurance reforms and increasing coverage for the uninsured</i> State of Washington, Office of Financial Management Olympia, WA(024585)	509(a)(1)	144,811.00	84,959 00	59,852.00	0.00
<i>Statewide system of managed care for people with chronic disorders</i> State of Wisconsin Department of Health and Social Services Madison, WI(023246)	509(a)(1)	22,666.00	22,539 00	127.00	0 00
<i>A managed care model for high-risk families</i> The Center for Mental Health, Inc Washington, DC(023757)	509(a)(2)	345,206 00	86,302 00	0 00	258,904.00
<i>Evaluation of the RWJF State Coverage Initiatives</i> The Joseph L Mailman School of Public Health at Columbia University New York, NY(024466)	509(a)(1)	8,976.00	8,819 00	157.00	0 00

THE ROBERT WOOD JOHNSON FOUNDATION
2001-FORM 990-PF

1994 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1994 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Eric R Mortensen, M D , Ph.D</i>					
University of Michigan Health System Ann Arbor,MI(026268)	509(a)(1)	15,250 00	0 00	15,250 00	0.00
<i>Evaluation of Oregon's assisted living program</i>					
University of Minnesota School of Public Health Minneapolis,MN(024811)	509(a)(1)	6,962.00	6,444.00	518 00	0 00
GRAND TOTAL		1,318,568.00	605,299.00	411,952.00	301,317.00

1995 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1995 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Project to reduce the use of tobacco among youth</i>					
American Cancer Society, Inc , Arizona Division, Inc Phoenix,AZ(026934)	509(a)(1)	196,090 00	196,090 00	0 00	0 00
<i>Creation, distribution and destruction of economic value in the health care market</i>					
Case Western Reserve University, Weatherhead School of Management Cleveland,OH(028665)	509(a)(1)	67,309 00	0.00	0.00	67,309.00
<i>Medicaid Managed Care Program And Building Health Systems For People With Chronic Illness</i>					
Center for Health Care Strategies, Inc Lawrenceville,NJ(027327)	509(a)(1)	1,373,087 00	0.00	0.00	1,373,087.00
<i>Healthy Nations Reducing Substance Abuse Among Native Americans</i>					
Cherokee Nation of Oklahoma Tahlequah,OK(028250)	509(a)(1)	332,325.00	270,289 00	0.00	62,036.00
<i>Generalist Physician Faculty Scholar - Carol A. Mancuso, M D</i>					
Cornell University Medical College New York,NY(026888)	509(a)(1)	1,736.00	1,290 00	446.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of the role of social factors in differences in access to care</i>					
Harvard Medical School Boston, MA (023625)	509(a)(1)	0 00	23,900.00	-23,900.00	0 00
<i>Education and training component</i>					
National Council on the Aging Inc Washington, DC (028109)	509(a)(1)	40,000 00	25,108.00	14,892 00	0.00
<i>Minority Medical Faculty Development Program</i>					
-- Linda W. Armstrong, M.D					
New York University Medical Center New York, NY (028623)	509(a)(1)	8,432.00	8,431 00	1 00	0 00
<i>Research on primary care in areas for low-income urban residents</i>					
New York University, Robert F Wagner Graduate School of Public Service New York, NY (026673)	509(a)(1)	123,023.00	0 00	0 00	123,023.00
<i>Healthy Nations: Reducing Substance Abuse Among Native Americans</i>					
Norton Sound Health Corporation Nome, AK (028260)	509(a)(1)	60,316.00	28,475 00	31,841 00	0.00
<i>Implementation of a comprehensive health insurance reform plan - Phase II</i>					
State of Minnesota Department of Health Minneapolis, MN (024465)	509(a)(1)	16,984.00	1,461.00	15,523 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Testing integrated long-term and acute service delivery systems</i>					
State of Minnesota Department of Human Services St Paul, MN(027464)	509(a)(1)	124,013 00	0.00	0 00	124,013.00
<i>Replication of a Health and Social Services Model for Low-Income Housing</i>					
The Community Builders, Inc Philadelphia, PA(026234)	509(a)(1)	38,796.00	38,796 00	0 00	0.00
<i>Analysis of the cost-effectiveness of supportive housing for people with chronic mental illnesses</i>					
The Johns Hopkins University Institute for Policy Studies Baltimore, MD(027105)	509(a)(1)	45,268 00	0 00	0 00	45,268.00
<i>Intensive home visiting services for new parents</i>					
The New Jersey Chapter of the National Committee for the Prevention of Child Abuse New Brunswick, NJ(027978)	509(a)(1)	1,000 00	0.00	1,000 00	0.00
<i>Generalist Physician Faculty Scholar - Major Gregg S. Meyer, USAF, M.C.</i>					
Uniformed Services University of the Health Sciences, F Edward Hebert School of Medicine Bethesda, MD(026900)	509(a)(1)	8,886.00	0.00	8,886.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Generalist Physician Faculty Scholar - Lillian Gelberg, M.D., M.S.P.H. University of California, Los Angeles, School of Medicine Los Angeles, CA(026892)	509(a)(1)	23,982.00	0.00	0.00	23,982.00
Minority Medical Faculty Development Program -- Richard Aranda, M D. University of California, Los Angeles, School of Medicine Los Angeles, CA(028624)	509(a)(1)	45,261.00	39,640 00	5,621 00	0.00
Evaluation of the Cash and Counseling demonstration projects University of Maryland Center on Aging College Park, MD(028110)	509(a)(1)	158,722.00	0.00	0.00	158,722.00
Generalist Physician Faculty Scholar - Steven J. Katz, M.D., M.P.H. University of Michigan Health System Ann Arbor, MI(026894)	509(a)(1)	12,286.00	12,286 00	0 00	0.00
Assessment and treatment to people with bomb-related mental health problems University of Oklahoma Health Sciences Center Oklahoma City, OK(028142)	509(a)(1)	9,599.00	0.00	0 00	9,599.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Generalist Physician Faculty Scholar - Jonathan D. Klein, M.D., M.P.H. University of Rochester School of Medicine and Dentistry Rochester, NY (026897)	509(a)(1)	1,778 00	1,778.00	0.00	0.00
Early identification and response model for malpractice prevention Vanderbilt University Medical Center Nashville, TN (028592)	509(a)(1)	46,321.00	12,837.00	0.00	33,484 00
Healthy Nations - Reducing Substance Abuse Among Native Americans White Mountain Apache Tribe of the Fort Apache Indian Reservation Whiteriver, AZ (028265)	509(a)(1)	30,482 00	0 00	0 00	30,482.00
Minority Medical Education Program Yale University New Haven, CT (027884)	509(a)(1)	93,231 00	93,231.00	0.00	0.00
GRAND TOTAL		2,858,927.00	753,612.00	54,310.00	2,051,005.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , Georgia Division, Inc Atlanta,GA(030066)	509(a)(1)	6,392 00	6,392 00	0.00	0 00
<i>Research on the link between welfare and health care coverage</i> American Enterprise Institute for Public Policy Research Washington,DC(027906)	509(a)(1)	39,875 00	0 00	0.00	39,875.00
<i>Workshop and policy panel on alternative nicotine delivery systems</i> American Society of Addiction Medicine, Inc Chevy Chase,MD(030691)	509(a)(1)	3,411.00	0.00	3,411.00	0 00
<i>Establish community-based public health services for low-income persons</i> Apoyo Empresarial para la Peninsula de Cantera San Juan,PR(029804)	509(a)(1)	164,431 00	163,431 00	0.00	1,000 00
<i>Roundtable on initiatives for children, families and communities</i> Aspen Institute, Inc., The Queenstown,MD(029079)	509(a)(2)	14,000 00	0.00	14,000.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Aspira Inc. of Puerto Rico Rio Piedras, PR(029043)	509(a)(1)	17,190.00	0 00	0.00	17,190.00
<i>Minority Medical Faculty Development Program</i>					
<i>-- Jesus G. Vallejo, M D</i>					
Baylor College of Medicine Houston, TX(029212)	509(a)(1)	14,425 00	14,415 00	10.00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Chester W Brown, M.D , Ph.D</i>					
Baylor College of Medicine Houston, TX(030803)	509(a)(1)	22,285 00	15,684.00	6,601.00	0 00
<i>Analysis of the cost effectiveness of substance abuse treatment programs for prisoners</i>					
Brown University Center for Alcohol and Addiction Studies Providence, RI(028797)	509(a)(1)	30,056 00	30,056.00	0 00	0.00
<i>Establishment of a consumer oriented primary health care center for the underserved</i>					
Catholic Charities Perth Amboy, NJ(030432)	509(a)(1)	24,000.00	24,000.00	0 00	0.00
<i>Healthy Nations: Reducing Substance Abuse Among Native Americans</i>					
Central Council of the Tlingit & Haida Indian Tribes	509(a)(1)	45,404.00	0 00	0.00	45,404.00

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Juneau, AK(028263)					
<i>Healthy Nations: Reducing Substance Abuse Among Native Americans</i>					
Cheyenne River Sioux Tribe of the Cheyenne River Reservation Eagle Butte, SD(028251)	509(a)(1)	59,244 00	52,752 00	6,492 00	0.00
<i>Doula program for low-income pregnant teenagers</i>					
Chicago Health Connection Chicago, IL(029806)	509(a)(1)	1,000 00	786.00	214 00	0.00
<i>Generalist Physician Faculty Scholar - Tina L. Cheng, M.D., M.P.H.</i>					
Children's Research Institute Washington, DC(029253)	509(a)(2)	26,241.00	19,257.00	6,984.00	0.00
<i>School-based primary health care model for children with severe chronic illnesses</i>					
Children's Specialized Hospital Foundation Inc. Mountainside, NJ(030433)	509(a)(1)	20,000 00	20,000.00	0 00	0 00
<i>Mental health and substance abuse crisis response system</i>					
City of Santa Fe Santa Fe, NM(029820)	509(a)(1)	65,032.00	0 00	0.00	65,032 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Healthy Nations· Reducing Substance Abuse Among Native Americans Confederated Salish & Kootenai Tribes of the Flathead Reservation Pablo, MT (028253)	509(a)(1)	16,933 00	13,607 00	3,326 00	0.00
Healthy Nations· Reducing Substance Abuse Among Native Americans Confederated Tribes of the Colville Reservation Nespelem, WA (028254)	509(a)(1)	42,406 00	35,861.00	6,545.00	0.00
Healthy Nations: Reducing Substance Abuse Among Native Americans Confederated Tribes of the Warm Springs Reservation of Oregon Warm Springs, OR (028255)	509(a)(1)	39,494 00	0 00	39,494 00	0 00
Consumer guide on health care for senior citizens Consumers Union of United States, Inc. Yonkers, NY (026782)	509(a)(2)	22,977 00	22,977.00	0.00	0 00
Generalist Physician Faculty Scholar - Diane M. Harper, M.D., M.S. Dartmouth Medical School Hanover, NH (030677)	509(a)(1)	10,413 00	10,412 00	1 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of the TennCare health reform plan</i>					
Duke University Medical Center Durham, NC(028864)	509(a)(1)	44,854.00	35,765 00	9,089 00	0 00
<i>Healthy Nations- Reducing Substance Abuse Among Native Americans</i>					
Eastern Band of Cherokee Indians of North Carolina Cherokee, NC(028256)	509(a)(1)	102,635 00	0 00	0 00	102,635.00
<i>Higher education center for alcohol and other drug prevention</i>					
Education Development Center, Inc Newton, MA(028911)	509(a)(1)	154,669 00	110,014 00	44,655 00	0 00
<i>Creation of a managed care program for workers' compensation</i>					
Electrical Employers Self-Insurance Safety Plan Flushing, NY(030651)	ER	97,536.00	0.00	97,536.00	0.00
<i>Integration of addiction services and primary medical care</i>					
Erie County, Erie County Medical Center Buffalo, NY(029808)	509(a)(1)	39,725 00	39,725.00	0 00	0.00
<i>Manual to assist parents of children with disabilities create a supportive home environment</i>					
Foundation at New Jersey Institute of	509(a)(3)	29,574.00	29,574 00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Technology Newark, NJ (030206)					
Attitudes and Choices in Medical Education and Training (ACMET) 1997 survey					
Harvard Pilgrim Health Care, Inc Boston, MA (029699)	509(a) (1)	59,700.00	54,762 00	4,938 00	0.00
Evaluation of the Community Care Network Demonstration program					
Health Research and Educational Trust Chicago, IL (029519)	509(a) (3)	135,368 00	133,735 00	0 00	1,633.00
Comprehensive evaluation of the Managed Care College					
Henry Ford Health System Detroit, MI (030800)	509(a) (1)	4,995 00	4,995 00	0.00	0 00
Primary medical, eye and dental care for the homeless					
I.M Sulzbacher Center for the Homeless, Inc Jacksonville, FL (029809)	509(a) (1)	1,000 00	1,000 00	0.00	0.00
Expansion of parish community health center services					
Indiana University School of Nursing Indianapolis, IN (029811)	509(a) (1)	52,692 00	0.00	0.00	52,692.00

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<i>Development of a managed care system for at-risk elderly people</i> Legacy Good Samaritan Hospital and Medical Center Portland,OR(029070)	509(a)(1)	7,437.00	4,848.00	2,589 00	0 00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> Lehigh University Bethlehem,PA(030199)	509(a)(1)	121,507.00	0.00	0.00	121,507.00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development</i> Maryland Nurses Foundation Inc Linthicum,MD(029450)	509(a)(1)	4,118 00	2,757 00	1,361 00	0 00
<i>Health Profession Partnership Initiative</i> Medical College of Georgia Augusta,GA(028700)	509(a)(1)	12,501.00	4,662 00	0.00	7,839.00
<i>Development of a computerized patient support network for people with chronic illnesses</i> Medical Pathfinders, Inc Anchorage,AK(028675)	509(a)(1)	1,540.00	0.00	0.00	1,540 00
<i>SmokeLess States Program - Implementation</i> Medical and Chirurgical Faculty of Maryland Baltimore,MD(030068)	ER	21,227.00	0.00	21,227 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Generalist Physician Faculty Scholar - Valerie E. Stone, M.D., M.P.H. Memorial Hospital Pawtucket, RI (029249)	509(a)(1)	5,045 00	0.00	5,045 00	0.00
Healthy Nations. Reducing Substance Abuse Among Native Americans Minneapolis American Indian Center Minneapolis, MN (028259)	509(a)(1)	76,221 00	76,221.00	0 00	0 00
SmokeLess States Program - Implementation Minnesota Coalition for a Smoke-Free Society 2000 Minneapolis, MN (030069)	509(a)(1)	38,131 00	38,027.00	104 00	0.00
Medical, mental health and developmental assessment for children entering foster care Morrison Center Portland, OR (029816)	509(a)(1)	1,000 00	1,000.00	0 00	0.00
Technical assistance to grantees under RWJF's State Coverage Initiatives National Governors' Association Center for Policy Research Washington, DC (024672)	509(a)(1)	32,928 00	0 00	0 00	32,928 00
School-based health and mental health services initiative New River Health Association, Inc Scarbrow, WV (029822)	509(a)(1)	46,675.00	46,675 00	0 00	0.00

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<i>Generalist Physician Faculty Scholar - Mary McGrae McDermott, M D.</i>					
Northwestern University Medical School Chicago, IL(029256)	509(a)(1)	21,753 00	0 00	0.00	21,753.00
<i>Health Professions Partnership Initiative</i>					
Oregon Health Sciences Foundation Portland, OR(028705)	509(a)(1)	36,913 00	0 00	0 00	36,913 00
<i>Oral history of medical generalism in America</i>					
Project Hope - The People-to-People Health Foundation, Inc Millwood, VA(027985)	509(a)(1)	4,309 00	4,309.00	0 00	0.00
<i>Development and dissemination of methods to evaluate changes in workers' compensation systems</i>					
Research Foundation of the City University of New York New York, NY(028089)	509(a)(3)	9,570.00	0 00	9,570.00	0.00
<i>Charter School Family Support Center of Camden, New Jersey</i>					
Rutgers University Foundation New Brunswick, NJ(029436)	509(a)(1)	16,360.00	0.00	0.00	16,360 00
<i>Healthy Nations: Reducing Substance Abuse Among Native Americans</i>					
Seattle Indian Health Board Seattle, WA(028262)	509(a)(1)	178,337 00	0 00	0.00	178,337 00

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<i>Program to Promote Long-Term Care Insurance for the Elderly</i>					
State of California, Health and Welfare Agency Sacramento, CA(013883)	509(a)(1)	74,590 00	59,273 00	15,317 00	0 00
<i>Making the Grade State/Local Partnerships for School-Based Health Centers</i>					
State of Louisiana Department of Health and Hospitals New Orleans, LA(029321)	509(a)(1)	23,234.00	16,171.00	7,063 00	0 00
<i>Making the Grade. State/Local Partnerships for School-Based Health Centers</i>					
State of Maryland Executive Department, Office for Children, Youth, and Families Baltimore, MD(029322)	509(a)(1)	144,885 00	144,567 00	318.00	0.00
<i>Medicaid managed care demonstration for people with disabilities</i>					
State of Minnesota Department of Human Services St. Paul, MN(030752)	509(a)(1)	130,304.00	0.00	0.00	130,304.00
<i>Residential aftercare program for people with hearing loss who are recovering from chemical addiction</i>					
State of New Jersey Department of Education Trenton, NJ(030435)	509(a)(1)	45,990.00	44,990 00	0 00	1,000 00

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<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i> State of North Carolina Department of Environment, Health, and Natural Resources Raleigh, NC(030189)	509(a)(1)	116,455 00	66,455.00	0 00	50,000.00
<i>Mental Health Services Program for Youth Replication</i> State of South Carolina Department of Health and Human Services Columbia, SC(028810)	509(a)(1)	5,100.00	0 00	0 00	5,100 00
<i>Mental Health Services Program for Youth Replication</i> State of Texas, Texas Department of Mental Health and Mental Retardation Austin, TX(028619)	509(a)(1)	37,500 00	0 00	37,500.00	0 00
<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i> State of Vermont Agency of Human Services Waterbury, VT(029437)	509(a)(1)	94,073.00	0.00	0 00	94,073.00
<i>Provide education and counseling services to rural families and patients dealing with Alzheimer's disease</i> Texas Tech University Health Sciences Center School of Medicine Lubbock, TX(029821)	509(a)(1)	1,000 00	0 00	1,000 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>-- Andrea Reid, M.D.</i>					
The General Hospital Corporation-Massachusetts General Hospital Boston, MA (029215)	509(a)(1)	46,966 00	46,966.00	0 00	0.00
<i>Minority Medical Faculty Development Program</i>					
<i>- Lucienne S. Sanchez, M.D.</i>					
The General Hospital Corporation-Massachusetts General Hospital Boston, MA (030810)	509(a)(1)	31,042 00	0.00	0 00	31,042.00
<i>Evaluation of Baltimore's mental health capitation program for community-based services for severely mentally ill adults</i>					
The Johns Hopkins University School of Medicine Baltimore, MD (028863)	509(a)(1)	36,586 00	0 00	0 00	36,586 00
<i>Screening and treatment for eye diseases</i>					
The Johns Hopkins University School of Medicine Baltimore, MD (029813)	509(a)(1)	60,143 00	52,571.00	7,572.00	0 00
<i>Health Professions Partnership Initiative</i>					
The Medical University of South Carolina Charleston, SC (028707)	509(a)(1)	7,583 00	0 00	7,583 00	0.00

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<i>Defining and measuring community benefit in managed health care</i>					
The New York Academy of Medicine New York, NY(028634)	509(a)(1)	49,995 00	0 00	0.00	49,995 00
<i>Minority Medical Faculty Development Program - Carmela P. Morales, M.D</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(030814)	509(a)(1)	40,162.00	27,887 00	0 00	12,275 00
<i>Research on the effects on employers of covering substance abuse services</i>					
Treatment Research Institute Inc Philadelphia, PA(030169)	509(a)(2)	1,129.00	0 00	1,129.00	0 00
<i>Evaluation of the comprehensive effort to reduce tobacco use among youth in Tucson, AZ, Phase II</i>					
University of Arizona College of Medicine Tucson, AZ(029273)	509(a)(1)	47,338.00	37,902 00	0.00	9,436 00
<i>Scholars in Health Policy Research Program</i>					
University of California, Berkeley, School of Public Health Berkeley, CA(030160)	509(a)(1)	115,378 00	72,914.00	42,464 00	0.00

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<i>Study of employee choice and swtiching among health plans</i>					
University of California, Irvine, Graduate School of Management Irvine, CA(030561)	509(a)(1)	29,453.00	29,453.00	0 00	0 00
<i>Increasing understanding of changes in substance abuse and mental health care</i>					
University of California, Los Angeles, Center for Health Sciences Los Angeles, CA(030407)	509(a)(1)	51,430 00	0.00	0.00	51,430.00
<i>Minority Medical Faculty Development Program</i>					
-- Maria Elena Lara, M.D., M.P.H. University of California, Los Angeles, School of Medicine Los Angeles, CA(029213)	509(a)(1)	3,747 00	3,747 00	0.00	0.00
<i>Generalist Physician Faculty Scholar - Carol M. Mangione, M.D., M S.P.H.</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(029250)	509(a)(1)	6,772 00	0.00	0.00	6,772 00
<i>Minority Medical Faculty Development Program</i>					
- Donna L. Washington, M.D., M.P.H. University of California, Los Angeles, School of Medicine Los Angeles, CA(030807)	509(a)(1)	24,277.00	8,349.00	0 00	15,928.00

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<i>Evaluation of California's 24-hour coverage pilot demonstration</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(027125)	509(a)(1)	1,932.00	0 00	1,932.00	0 00
<i>Minority Medical Faculty Development Program - John M. Carethers, M.D.</i>					
University of California, San Diego, School of Medicine La Jolla, CA(030808)	509(a)(1)	41,635 00	41,292.00	343 00	0 00
<i>Minority Medical Faculty Development Program - Lorna M. Dove, M.D.</i>					
University of California, San Francisco San Francisco, CA(030877)	509(a)(1)	41,440 00	6,230 00	0 00	35,210.00
<i>Minority Medical Faculty Development Program - Herminia Palacio, M.D.</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(030874)	509(a)(1)	55,057 00	41,438 00	13,619 00	0.00
<i>Research to measure the effects and policy implications of a statewide voluntary alcohol ignition interlock program</i>					
University of Colorado Health Sciences Center Denver, CO(028805)	509(a)(1)	25,133 00	25,051.00	82 00	0 00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Partnerships for Training: Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
University of Colorado Health Sciences Center Denver, CO(030882)	509(a)(1)	201,686 00	89,797.00	0 00	111,889 00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
University of Colorado at Boulder Boulder, CO(030197)	509(a)(1)	187,000 00	0 00	0 00	187,000.00
<i>Health Professions Partnership Initiative</i>					
University of Connecticut Health Center Farmington, CT(028699)	509(a)(1)	39,699 00	29,813 00	0 00	9,886 00
<i>Managing Risky Drinking: An Economic Evaluation</i>					
University of Connecticut Health Center School of Medicine Farmington, CT(029620)	509(a)(1)	122,357.00	0 00	0 00	122,357 00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
University of Delaware Newark, DE(030198)	509(a)(1)	75,004 00	75,004 00	0 00	0 00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Impact of financial arrangements between MCOs and physicians on pediatric care</i> University of Florida Research Foundation Inc Gainesville, FL(030096)	509(a)(1)	56,348 00	0 00	56,348.00	0 00
<i>Health Professions Partnership Initiative</i> University of Louisville Research Foundation, Inc Louisville, KY(028701)	509(a)(3)	23,960 00	0 00	0.00	23,960.00
<i>Health Professions Partnership Initiative</i> University of Massachusetts Medical Center Worcester, MA(028702)	509(a)(1)	24,801 00	24,801 00	0.00	0.00
<i>Expanding home care effectiveness through use of low-cost adaptive equipment</i> University of Massachusetts at Boston Boston, MA(030870)	509(a)(1)	11,268 00	11,268 00	0 00	0.00
<i>Generalist Physician Faculty Scholar - Howard Markel, M.D., Ph D.</i> University of Michigan Ann Arbor, MI(029255)	509(a)(1)	16,305 00	0.00	0 00	16,305 00
<i>Role of the courts in shaping U.S. health care policy</i> University of Michigan Ann Arbor, MI(030444)	509(a)(1)	11,299.00	6,856 00	4,443 00	0 00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the impact of state and federal policies on prevention and treatment services for women substance abusers</i> University of Michigan School of Social Work Ann Arbor, MI (028811)	509(a) (1)	36,778.00	35,226.00	112 00	1,440 00
<i>Evaluation of using care advisors for chronically ill older HMO enrollees</i> University of Minnesota Medical School Minneapolis, MN (028824)	509(a) (1)	113,343 00	0.00	0 00	113,343.00
<i>Partnerships for Training: Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i> University of Minnesota School of Nursing Minneapolis, MN (030883)	509(a) (1)	183,132 00	0 00	0 00	183,132 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development</i> University of Missouri-Columbia, Charles and Josie Smith Sinclair School of Nursing Columbia, MO (029455)	509(a) (1)	6,660 00	0 00	6,660 00	0.00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Health Professions Partnership Initiative</i> University of Nebraska Medical Center Omaha, NE (028703)	509(a) (1)	35,000 00	35,000 00	0.00	0.00
<i>Health Professions Partnership Initiative</i> University of North Carolina at Chapel Hill Chapel Hill, NC (028704)	509(a) (1)	65,577.00	62,338 00	0 00	3,239 00
<i>Minority Medical Faculty Development Program</i> -- Yolanda V Scarlett, M D. University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC (029217)	509(a) (1)	92,195 00	0 00	0 00	92,195.00
<i>Monograph on Care of the Dying for Nurses</i> University of North Carolina at Chapel Hill School of Nursing Chapel Hill, NC (030101)	509(a) (1)	7,184 00	0 00	0 00	7,184 00
<i>Research on impact of HMO growth on the scope of physician practice and availability of care</i> University of Pennsylvania Philadelphia, PA (029674)	509(a) (1)	45,619.00	36,335.00	9,284 00	0 00
<i>Minority Medical Faculty Development Program</i> -- Edward M. Barksdale, Jr., M.D. University of Pittsburgh Pittsburgh, PA (029219)	509(a) (1)	41,441.00	0 00	0.00	41,441 00

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FROM 1996 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of changes in employer-offered health insurance</i>					
University of Pittsburgh Graduate School of Public Health Pittsburgh, PA(029673)	509(a)(1)	82,165 00	0 00	82,165 00	0 00
<i>Improving Systems of Care for Chronically Ill Mississippians</i>					
University of Southern Mississippi Institute for Disability Studies Hattiesburg, MS(027393)	509(a)(1)	16,371 00	15,486 00	885 00	0.00
<i>Generalist Physician Faculty Scholar - Jorge E. Gomez, M.D.</i>					
University of Texas Health Science Center at San Antonio San Antonio, TX(029257)	509(a)(1)	5,932.00	0 00	0 00	5,932.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
University of Vermont Burlington, VT(030200)	509(a)(1)	124,955 00	61,000.00	63,955 00	0.00
<i>SmokeLess States Program - Implementation</i>					
University of Virginia School of Medicine Charlottesville, VA(030070)	509(a)(1)	74,999.00	53,057.00	21,942 00	0.00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of a private sector drug-free workplace program</i> University of Washington Seattle, WA(030793)	509(a)(1)	22,145.00	22,130.00	15.00	0 00
<i>Minority Medical Faculty Development Program</i> -- Mark B. Snowden, M.D University of Washington School of Medicine Seattle, WA(029220)	509(a)(1)	33,475 00	2,144.00	31,331 00	0.00
<i>Partnerships for Training. Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i> University of Wisconsin-Madison Madison, WI(030884)	509(a)(1)	173,839.00	0 00	0 00	173,839 00
<i>Health Professions Partnership Initiative</i> University of Wisconsin-Madison Medical School Madison, WI(028708)	509(a)(1)	18,910 00	0.00	0 00	18,910.00
<i>Home Care Research Initiative: Concept papers on home care policy and practice</i> Visiting Nurse Service of New York New York, NY(031099)	509(a)(1)	7,450.00	0.00	0 00	7,450.00

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FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of the primary and secondary effects of insurance market reforms</i>					
Wake Forest University School of Medicine Winston-Salem, NC(030159)	509(a)(1)	51,005 00	0 00	51,005 00	0 00
<i>SmokeLess States Program - Implementation</i>					
Washington DOC Tukwila, WA(030072)	509(a)(1)	4,233 00	3,289 00	944 00	0.00
<i>Minority Medical Faculty Development Program</i>					
-- Courtney W. Houchen, M.D. Washington University School of Medicine Saint Louis, MO(029221)	509(a)(2)	132,281 00	132,081.00	200.00	0.00
<i>Minority Medical Faculty Development Program</i>					
-- Michael R. DeBaun, M.D., M.P.H. Washington University School of Medicine Saint Louis, MO(029222)	509(a)(2)	44,289 00	0 00	0 00	44,289.00
<i>Generalist Physician Faculty Scholar -</i>					
<i>Richard N. Shiffman, M.D., M.C.I.S</i> Yale University New Haven, CT(029259)	509(a)(1)	13,662.00	0.00	0 00	13,662.00
<i>Scholars in Health Policy Research Program</i>					
Yale University School of Management New Haven, CT(030147)	509(a)(1)	186,853.00	154,829 00	32,024.00	0 00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1996 TO 2000
(HEREINAFTER CALLED DEFERRED)

AMOUNT

DEFERRED AT

TAX STATUS

Dec 31 2000

PAYMENTS

2001

CANCELLATIONS

2001

DEFERRED TO
FUTURE YEARS

GRAND TOTAL

5,823,078.00

2,593,409.00

780,427.00

2,449,242.00

1997 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1997 TO 2000
(HEREINAFTER CALLED DEFFERED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Training for caregivers/companions for rural people in Mississippi</i>					
Alcorn State University School of Nursing Lorman,MS(030747)	509(a)(1)	35,924 00	12,985.00	22,939 00	0.00
<i>Enabling people with disabilities to re-establish life in the community</i>					
Alpha One South Portland,ME(031306)	509(a)(1)	9,362 00	7,944 00	1,418 00	0 00
<i>SmokeLess States Program - Implementation</i>					
American Cancer Society, Inc , Hawaii Pacific Division, Inc. Honolulu,HI(031373)	509(a)(1)	13,590 00	5,761 00	7,829 00	0 00
<i>SmokeLess States Program - Implementation (Oklahoma)</i>					
American Cancer Society, Inc , Heartland Division, Inc. Kansas City,MO(031374)	509(a)(1)	123,637 00	123,637 00	0 00	0 00
<i>SmokeLess States Program - Implementation</i>					
American Cancer Society, Inc , Iowa Division, Inc. Des Moines,IA(031375)	509(a)(1)	10,634 00	10,634 00	0.00	0 00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , New York State Division, Inc East Syracuse,NY(031384)	509(a)(1)	130,114 00	0 00	0 00	130,114 00
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , North Carolina Division, Inc Raleigh,NC(031376)	509(a)(1)	209 00	209.00	0.00	0 00
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , Ohio Division, Inc Dublin,OH(031377)	509(a)(1)	110,000 00	57,037 00	52,963 00	0 00
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , Utah Division, Inc Salt Lake City,UT(031382)	509(a)(1)	75,000 00	74,267.00	733 00	0.00
<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , Wisconsin Division, Inc. Pewaukee,WI(031383)	509(a)(1)	63,877 00	9,278 00	54,599 00	0 00
<i>SmokeLess States Program - Implementation</i> American Lung Association of Delaware Wilmington,DE(031385)	509(a)(1)	79,363.00	70,580.00	8,783.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Program to train physicians in end-of-life care</i>					
American Medical Association Chicago, IL(030204)	ER	89,099 00	85,788 00	3,311 00	0 00
<i>Dissemination of AHCPR smoking cessation guideline</i>					
American Medical Womens Association Inc Alexandria, VA(030375)	ER	4,990.00	4,990 00	0.00	0 00
<i>Cooperative Actions for Health Program</i>					
American Public Health Association, Inc Washington, DC(031706)	509(a)(2)	119,562 00	91,259 00	28,303 00	0 00
<i>Expansion of the partnerships for training program</i>					
Arkansas State University College of Nursing and Health Professions State University, AR(032601)	509(a)(1)	305,621.00	155,621 00	0 00	150,000.00
<i>Publication of information on minorities in medical education</i>					
Association of American Medical Colleges Washington, DC(031967)	509(a)(2)	9,114.00	0.00	0 00	9,114 00
<i>The Urban Health Initiative</i>					
Baltimore Community Foundation, Inc Baltimore, MD(033218)	509(a)(1)	110,348 00	109,225 00	1,123 00	0.00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of a regional network to increase access to clinical preventive services</i>					
Berkshire Taconic Community Foundation, Inc. Lakeville, CT(032299)	509(a)(1)	38,181 00	0 00	0 00	38,181.00
<i>Study of the role of advanced patient age on decision making, outcomes, and cost effectiveness</i>					
Beth Israel Deaconess Medical Center, Inc. Boston, MA(031083)	509(a)(1)	8,029.00	7,766.00	263 00	0 00
<i>JAMA series on chronic illness, "Clinical Crossroads"</i>					
Beth Israel Deaconess Medical Center, Inc Boston, MA(031659)	509(a)(1)	1 00	0 00	1.00	0 00
<i>Expansion and replication of mental health training for inner-city Hispanic clergy</i>					
Blanton-Peale Institute New York, NY(031479)	509(a)(2)	43,282 00	43,282.00	0 00	0.00
<i>Minority Medical Faculty Development Program - Glenn Flores, M.D.</i>					
Boston University School of Medicine Boston, MA(030878)	509(a)(1)	84,820 00	43,281 00	0 00	41,539.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Improvement of Rates of Physician Intervention for Alcohol Problems. Boston University School of Medicine Boston, MA(031489)	509(a)(1)	18,125.00	0 00	0 00	18,125 00
National Access to Care Resource Center Brandeis University Waltham, MA(031275)	509(a)(1)	1,872,291 00	1,605,671 00	0 00	266,620 00
Evaluation of Fighting Back -- The Second Phase of Program Implementation Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(030512)	509(a)(1)	0 00	161,877 00	-179,863 00	17,986 00
Research on changes in mental health and substance abuse services Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(031213)	509(a)(1)	14,334.00	14,334.00	0 00	0 00
Study of the impact of hospital ownership changes on the health care delivery system Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(031939)	509(a)(1)	372,549 00	0 00	0 00	372,549.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Substance use in relation to weight patterns in adolescence</i>					
Brigham and Women's Hospital Boston, MA (031079)	509(a) (1)	55,283 00	0 00	0 00	55,283.00
<i>Research on the impact of community policing on the reduction of substance abuse</i>					
Brown University Center for Alcohol and Addiction Studies Providence, RI (031595)	509(a) (1)	42,924 00	8,717.00	34,207.00	0 00
<i>Research on the integration of long-term care integration into mainstream health care</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (030983)	509(a) (1)	4,197 00	4,197 00	0.00	0 00
<i>SmokeLess States Program - Implementation</i>					
Capital Area Substance Abuse Council West Hartford, CT (031387)	Other	23,645 00	23,645.00	0 00	0.00
<i>Generalist Physician Initiative - Phase II</i>					
Case Western Reserve University School of Medicine Cleveland, OH (031642)	509(a) (1)	9,960 00	0 00	9,960.00	0 00
<i>Grants under the Medicaid Managed Care Program</i>					
Center for Health Care Strategies Supporting Organization Inc. Lawrenceville, NJ (031046)	509(a) (3)	3,321,657.00	0 00	0.00	3,321,657 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance to promote health and social services in distressed public housing</i> Child Welfare League of America, Inc Washington, DC (028565)	509(a)(1)	13,269 00	0 00	0 00	13,269 00
<i>Establishment and evaluation of personal assistance consumer cooperatives for in-home supportive service recipients</i> Children's Hospital of Los Angeles Los Angeles, CA (032150)	509(a)(1)	30,000.00	30,000.00	0 00	0 00
<i>Analysis of market reform effects on children's emergency services</i> Children's National Medical Center Washington, DC (030872)	509(a)(3)	15,000.00	14,972 00	28 00	0 00
<i>Strengthening nursing education in pain management and end-of-life care</i> City of Hope, City of Hope National Medical Center Duarte, CA (032829)	509(a)(1)	679 00	0 00	679 00	0 00
<i>The Urban Health Initiative</i> City of Philadelphia Children and Families Cabinet Philadelphia, PA (033223)	509(a)(1)	1,791,708 00	1,354,740 00	0 00	436,968 00
<i>Fighting Back: Community Initiatives to Reduce Demand for Drugs and Alcohol</i> City of Vallejo Vallejo, CA (031966)	509(a)(1)	58,150 00	58,150 00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Residency program to transition new nurse graduates into changing practice systems</i> Clemson University School of Nursing Clemson, SC(031620)	509(a)(1)	28,193.00	0.00	0 00	28,193.00
<i>Study of the effects on adolescents of beer and tobacco advertisements without color or graphics</i> Colorado State University Fort Collins, CO(031600)	Other	11,213 00	10,888.00	325 00	0 00
<i>Minority Medical Faculty Development Program - Pamela Y. Collins, M.D.</i> Columbia University New York, NY(033352)	509(a)(1)	134,712 00	103,161.00	0 00	31,551.00
<i>Genetic Testing for Cancer: An Historical Analysis of a Modern Clinical Dilemma</i> Columbia University College of Physicians & Surgeons New York, NY(031491)	509(a)(1)	26,312 00	0 00	0 00	26,312.00
<i>Self-Determination for Persons with Developmental Disabilities</i> Commonwealth of Massachusetts Department of Mental Retardation Boston, MA(031175)	509(a)(1)	10,000 00	10,000.00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Replication of Homeless Program</i>					
Community Partnership for Homeless Inc. Miami, FL(031253)	509(a)(1)	39,729 00	0.00	39,729.00	0 00
<i>Minority Medical Faculty Development Program</i>					
- Oluwatoyin O. Shonukan, M.D. Cornell University Medical College New York, NY(033356)	509(a)(1)	126,966 00	79,220 00	0 00	47,746.00
<i>Strengthening performance standards and accountability of local voluntary organizations</i>					
Council of Better Business Bureaus' Foundation Arlington, VA(030443)	509(a)(1)	24,051 00	24,051.00	0 00	0 00
<i>Program to provide emergency and short notice home care workers for persons with disabilities</i>					
County of Alameda Social Services Agency Oakland, CA(032149)	509(a)(1)	30,000 00	30,000 00	0 00	0 00
<i>Development of an organized system of health care for the indigent</i>					
County of Ingham Health Department Lansing, MI(031797)	509(a)(1)	195,386.00	120,851 00	0 00	74,535.00
<i>Conference on end-of-life decision making for people with chronic disabling conditions</i>					
Dartmouth College Hanover, NH(031118)	509(a)(1)	3,992 00	0.00	3,992 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Generalist Physician Initiative - Phase II</i> Dartmouth Medical School Hanover, NH (031643)	509(a)(1)	16,831 00	16,831 00	0 00	0 00
<i>Study of the implications of increased diagnostic and therapeutic capacity in health care</i> Dartmouth Medical School, Center for the Evaluative Clinical Sciences Hanover, NH (032060)	509(a)(1)	338,821 00	316,433 00	0.00	22,388 00
<i>Analysis of narrative data from the SUPPORT study</i> Dartmouth-Hitchcock Medical Center Hanover, NH (031101)	509(a)(1)	9,639 00	9,639 00	0 00	0 00
<i>Continuation and expansion of analyses for the Dartmouth Atlas of Health Care</i> Dartmouth-Hitchcock Medical Center Hanover, NH (031112)	509(a)(1)	40,000 00	0 00	0 00	40,000 00
<i>A Prospective Controlled Trial To Improve the Care of Dying Patients on a General Medicine Inpatient Service</i> Duke University Medical Center Durham, NC (031492)	509(a)(1)	32,797.00	5,897 00	0 00	26,900.00
<i>Partnerships for Training: Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Duke University School of Nursing Durham, NC (032603)	509(a)(1)	131,023.00	0.00	0 00	131,023.00
Generalist Physician Initiative - Phase II East Carolina University School of Medicine Greenville, NC (031644)	509(a)(1)	4,691 00	0 00	4,691 00	0.00
Community-based model to reduce teen pregnancy Family Health Council, Inc. Pittsburgh, PA (032301)	509(a)(1)	1,000.00	1,000 00	0 00	0 00
Nurse practitioner primary care services and health education for low-income Hispanic children and adolescents Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (033500)	509(a)(3)	1,000 00	1,000.00	0 00	0.00
Assessing the implementation of health-related provisions of the Welfare Reform Act George Washington University Washington, DC (030734)	509(a)(1)	328,037 00	326,245 00	1,792 00	0.00
Community Health in Focus George Washington University Washington, DC (031640)	509(a)(1)	396,793.00	0.00	0 00	396,793.00

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FROM 1997 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study to Understand Prognosis and Preferences for Outcomes and Risks of Treatment (SUPPORT) - Follow-up Analyses</i> George Washington University, The Center to Improve Care of the Dying Arlington, VA(030168)	509(a)(1)	106,113 00	106,113 00	0 00	0 00
<i>Research on legal issues arising from the new medical care marketplace</i> Georgetown University Law Center Washington, DC(030984)	509(a)(1)	24,892 00	0.00	0 00	24,892.00
<i>TAD for Improving Malpractice Prevention and Compensation Systems (IMPACS)</i> Georgetown University School of Medicine Washington, DC(029139)	509(a)(1)	33,130 00	0.00	33,130 00	0.00
<i>Data briefs on chronic conditions</i> Gerontological Society of America Washington, DC(032024)	509(a)(1)	39,375.00	13,348 00	26,027.00	0 00
<i>The Urban Health Initiative</i> Greater Detroit Area Health Council, Inc. Detroit, MI(033220)	509(a)(2)	2,547,560.00	1,397,408.00	0 00	1,150,152.00
<i>Technical support for the New York Medicare graduate medical education demonstration project</i> Greater New York Hospital Foundation, Inc.	509(a)(3)	14,289.00	14,166 00	123.00	0.00

1997 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1997 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
New York, NY (031392)					
<i>Tracking and forecasting changes in the US nursing care work force</i>					
Harvard University School of Public Health Boston, MA (032167)	509(a)(1)	28,501.00	28,391 00	110 00	0.00
<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i>					
Health Research, Inc. Albany, NY (031658)	509(a)(1)	82,034 00	52,517 00	29,517 00	0.00
<i>Program to Promote Long-Term Care Insurance for the Elderly</i>					
Health Research, Inc. Albany, NY (032434)	509(a)(1)	7,338 00	6,396 00	942 00	0 00
<i>Expanding single-payer authority and planning health insurance reforms</i>					
Health Research, Inc. Albany, NY (032854)	509(a)(1)	237,561 00	0.00	0.00	237,561.00
<i>Project to reduce smoking among children and youth</i>					
Health and Hospital Corporation of Marion County Indianapolis, IN (032304)	509(a)(1)	8,607.00	0 00	0.00	8,607 00

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FROM 1997 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Expansion of primary care services to improve access and reduce health care costs</i> Healthy Futures Inc. Winthrop, ME (032302)	509(a) (1)	1,000 00	0 00	0.00	1,000 00
<i>White paper on patient representation plans in managed health care</i> Indiana University School of Public and Environmental Affairs Bloomington, IN (031927)	509(a) (1)	4,143.00	4,143.00	0.00	0 00
<i>Substance abuse recovery services for homeless and low-income women</i> Jefferson County Medical Society Outreach Program Inc Louisville, KY (032303)	509(a) (1)	25,613.00	25,613.00	0.00	0 00
<i>Development of a screening instrument to identify high-risk Medicare HMO members</i> Legacy Good Samaritan Hospital and Medical Center Portland, OR (032715)	509(a) (1)	47,047 00	0.00	0 00	47,047 00
<i>Research on the structure, policies, and practices of alcohol beverage control agencies</i> Louisiana State University Medical Center New Orleans, LA (031603)	509(a) (1)	36,465.00	0.00	36,465.00	0 00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Vincent Freeman, M.D.</i>					
Loyola University Medical Center Maywood, IL(033363)	509(a)(1)	121,069 00	116,101.00	0 00	4,968 00
<i>Continuing medical education in the group practice setting</i>					
MGMA Center for Research, Inc. Englewood, CO(031427)	509(a)(3)	31,119.00	20,580 00	0 00	10,539 00
<i>Study of the effects of welfare reform on the health of urban families</i>					
Manpower Demonstration Research Corporation New York, NY(031089)	509(a)(1)	201,005 00	0 00	0 00	201,005.00
<i>Fighting Back. Community Initiatives to Reduce Demand for Drugs and Alcohol</i>					
Marshall Heights Community Development Organization Washington, DC(032964)	509(a)(1)	153,233 00	153,200.00	33 00	0.00
<i>Implementation and evaluation of consumer-directed options in Ohio's Medicaid waiver program</i>					
Miami University Oxford, OH(032215)	509(a)(1)	6,793 00	0 00	0.00	6,793.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Effects of television liquor advertising</i> Michigan State University East Lansing,MI(031704)	509(a)(1)	70,883 00	55,688 00	15,195.00	0 00
<i>Demonstration of a new interdisciplinary model of palliative care</i> Monmouth Health Care Foundation Long Branch,NJ(033499)	509(a)(1)	1,000.00	1,000.00	0 00	0.00
<i>Family-centered substance abuse treatment services for Latino youth and adults</i> Napa County Council for Economic Opportunity Napa,CA(032307)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Study on improving quality in long-term care</i> National Academy of Sciences-Institute of Medicine Washington,DC(031733)	509(a)(1)	12,759.00	12,759.00	0 00	0 00
<i>Improving Community Public Health Systems Data</i> National Association of County and City Health Officials Washington,DC(032253)	509(a)(1)	31,992.00	0 00	0.00	31,992.00
<i>Expansion of an electronic health information resource center and national registry of state data sources</i> National Association of Health Data Organizations	509(a)(2)	103,676 00	0 00	0.00	103,676.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Salt Lake City, UT (032995)</i>					
<i>Project to promote state policy reform to enhance consumer direction</i>					
National Association of State Units on Aging Washington, DC (032491)	509(a)(2)	10,528 00	10,528 00	0 00	0.00
<i>The impact of environmental factors on youth and young adult tobacco use</i>					
National Bureau of Economic Research, Inc New York, NY (032910)	509(a)(1)	17,524.00	0 00	0 00	17,524 00
<i>Corporate grantmaking to ethnic/racial organizations</i>					
National Committee for Responsive Philanthropy Washington, DC (031066)	509(a)(1)	19,500 00	19,500.00	0.00	0.00
<i>Monitoring state policy changes regarding the medical use of marijuana</i>					
National Conference of State Legislatures Washington, DC (031752)	509(a)(1)	6,240 00	0 00	6,240.00	0 00
<i>Health policy tracking service for state legislatures and RWJF national program offices</i>					
National Conference of State Legislatures	509(a)(1)	12,538 00	12,538.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington, DC (032662)					
<i>Improving access to health care within the context of welfare reform</i>					
National Governors' Association Center for Policy Research Washington, DC (031548)	509(a) (1)	141,158 00	0.00	0.00	141,158.00
<i>Project to mobilize existing tobacco control support systems in the African American community</i>					
National Medical Association Inc Washington, DC (030028)	509(a) (2)	5,808 00	0.00	5,808.00	0.00
<i>Quality of Care for People With HIV Infection. The Impact of Managed Care Coverage and Physician Risk-Sharing</i>					
New England Medical Center Hospitals, Inc. Boston, MA (031497)	509(a) (1)	32,949 00	8,949 00	0 00	24,000 00
<i>Establishment of a comprehensive health care services program for people with developmental disabilities</i>					
New Jersey Association for Retarded Citizens Ocean County Unit Lakewood, NJ (032484)	509(a) (2)	3,928.00	3,928 00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Generalist Physician Initiative - Phase II</i> New York Medical College Valhalla, NY(031649)	509(a) (1)	12,244.00	0 00	0.00	12,244 00
<i>Healthy Nations: Reducing Substance Abuse Among Native Americans</i> Northwest New Mexico Fighting Back, Inc. Gallup, NM(031835)	509(a) (1)	43,542 00	43,542 00	0 00	0 00
<i>National Spit Tobacco Education Program-Major League Baseball Initiative</i> Oral Health America, America's Fund for Dental Health Chicago, IL(031540)	509(a) (2)	46,883 00	12,649 00	0.00	34,234.00
<i>Outreach program to address the health and social service needs of homeless persons</i> Our Lady of Lourdes Association Foundation Camden, NJ(032487)	509(a) (1)	1,000 00	0.00	1,000.00	0 00
<i>Establishment of a clinic to provide health care services to the working poor and recent Hispanic immigrants</i> Our Lady of Providence Church Neptune, NJ(032488)	509(a) (1)	1,000 00	0 00	0 00	1,000.00
<i>Multi-site evaluation of school-sponsored home visiting program for low-income families and infants</i> Parents as Teachers National Center Inc	509(a) (1)	62,344 00	44,835.00	17,509 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Saint Louis,MO(028329)					
<i>Integrated outreach network of lay health workers to link vulnerable families with primary care and prevention services</i>					
Partners for a Healthier Community, Inc. Springfield,MA(032308)	509(a)(1)	18,247.00	0 00	0 00	18,247 00
<i>Development and demonstration of a consumer-directed approach to home health care for people with disabilities</i>					
Progress Center for Independent Living Forest Park,IL(032216)	509(a)(1)	15,002 00	9,017 00	0 00	5,985 00
<i>Research on the effects of the elimination of SSI drug addiction and alcoholism eligibility</i>					
Public Health Institute Berkeley,CA(031596)	509(a)(2)	4,786.00	4,080.00	706 00	0 00
<i>Conference for funders of early childhood on identifying and replicating successful projects</i>					
Replication and Program Strategies Inc Philadelphia,PA(028416)	509(a)(1)	2,500.00	1,534.00	966.00	0.00
<i>Comparison of Health Care Utilization Patterns for Children with Different Types of Primary Care Providers in a Medicaid Managed Care Program</i>					
Rhode Island Hospital	509(a)(2)	19,300 00	0.00	0.00	19,300.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Providence, RI (031490)					
<i>Partnerships for Training - Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
San Joaquin Valley Health Consortium Inc Fresno, CA (032606)	509(a)(1)	354,403 00	17,336 00	0 00	337,067 00
<i>Minority Medical Faculty Development Program - Clarence H Braddock III, M.D., M P.H.</i>					
Seattle Institute for Biomedical and Clinical Research Seattle, WA (030812)	509(a)(1)	39,666 00	35,679.00	0 00	3,987.00
<i>Substance abuse prevention program for high-risk youth</i>					
Sikora Center Inc Camden, NJ (032490)	509(a)(1)	1,000.00	0 00	0.00	1,000.00
<i>Research on legal issues raised by tobacco and alcohol regulations</i>					
Southern Illinois University at Carbondale School of Law Carbondale, IL (032455)	509(a)(1)	9,733 00	9,716.00	17 00	0 00
<i>Expansion of a school-based dental services program for low-income uninsured children</i>					
St. Joseph Health Services of Rhode Island	509(a)(1)	5,911 00	5,911.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
North Providence, RI (032313)					
<i>Study of environmental influences on adolescent alcohol consumption and community support for policy solutions</i>					
Stanford University Center for Research in Disease Prevention Stanford, CA (031609)	509(a) (1)	63,528.00	56,552 00	6,976.00	0 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
State of Alaska Department of Health and Social Services Juneau, AK (033297)	509(a) (1)	30,000 00	28,845.00	1,155 00	0.00
<i>Planning for a statewide multiple-insurer health plan</i>					
State of Colorado Department of Health Care Policy and Financing Denver, CO (031819)	509(a) (1)	153,256 00	79,535 00	0 00	73,721 00
<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i>					
State of Colorado Department of Public Health and Environment Denver, CO (032293)	509(a) (1)	95,714 00	0 00	0 00	95,714 00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Connecticut Department of Mental Retardation	509(a) (1)	8,532 00	8,532 00	0 00	0 00,

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Hartford, CT (031169)					
<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i>					
State of Connecticut Department of Public Health Hartford, CT (032362)	509 (a) (1)	92,044 00	0 00	92,044 00	0.00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Florida Department of Children and Family Services Tallahassee, FL (031170)	509 (a) (1)	1,892.00	0 00	0 00	1,892 00
<i>Medicare/Medicaid Integration Project</i>					
State of Florida Department of Elder Affairs Tallahassee, FL (031205)	509 (a) (1)	16,094 00	0.00	16,094 00	0 00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Hawaii Department of Health Honolulu, HI (031171)	509 (a) (1)	119,914.00	71,363.00	0.00	48,551.00
<i>Self-Determination for People with Developmental Disabilities</i>					
State of Kansas Department of Social and Rehabilitation Services Topeka, KS (031173)	509 (a) (1)	8,537.00	0 00	8,537.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Self-Determination for Persons with Developmental Disabilities State of Michigan Department of Community Health Lansing, MI (031176)	509(a)(1)	62,793 00	56,046.00	6,747 00	0 00
Self-Determination for Persons with Developmental Disabilities State of Minnesota Department of Human Services St Paul, MN(031177)	509(a)(1)	10,357.00	0 00	10,357 00	0.00
Medicare/Medicaid Integration Project - New England States Consortium State of New Hampshire Department of Health and Human Services Concord, NH(033485)	509(a)(1)	9,017 00	0 00	0 00	9,017 00
Turning Point: Collaborating for a New Century in Public Health State of New Mexico Department of Health Santa Fe, NM(033306)	509(a)(1)	30,000 00	0.00	30,000.00	0 00
Assessing a mandatory employment-based insurance system State of Oregon Department of Administrative Services, Office for Oregon Health Plan Policy and Salem, OR(033120)	509(a)(1)	136,777 00	128,574 00	8,203 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Consumer-directed approach to the purchase of community-based long-term care services State of Oregon Department of Human Resources Salem, OR (032203)</i>	509(a)(1)	52,242 00	0 00	0 00	52,242 00
<i>Making the Grade. State/Local Partnerships for School-Based Health Centers State of Rhode Island Department of Health Providence, RI (030713)</i>	509(a)(1)	337,325 00	237,325 00	0 00	100,000.00
<i>Medicare/Medicaid Integration Project - New England States Consortium State of Rhode Island Department of Human Services Cranston, RI (033560)</i>	509(a)(1)	7,701 00	0.00	0 00	7,701 00
<i>Self-Determination for Persons with Developmental Disabilities State of Texas, Texas Department of Mental Health and Mental Retardation Austin, TX (031181)</i>	509(a)(1)	42,089 00	0 00	0.00	42,089 00
<i>Medicare/Medicaid Integration Project State of Texas, Texas Health and Human Services Commission Austin, TX (032107)</i>	509(a)(1)	5,797 00	0.00	5,797 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Utah Department of Human Services Salt Lake City, UT(031182)	509(a)(1)	80,300.00	80,300.00	0.00	0.00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Vermont Agency of Human Services Waterbury, VT(031183)	509(a)(1)	21,711.00	21,711.00	0 00	0.00
<i>Medicare/Medicaid Integration Project - New England States Consortium</i>					
State of Vermont Agency of Human Services, Department of Social Welfare Waterbury, VT(033445)	509(a)(1)	60,416 00	0 00	0 00	60,416 00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Wisconsin Department of Health and Family Services Madison, WI(031185)	509(a)(1)	23,742 00	21,068 00	2,674 00	0 00
<i>Mental health wellness and support program for families of children with behavior problems and developmental disabilities</i>					
Stone Soup Group Anchorage, AK(032315)	509(a)(1)	104,844 00	32,810 00	0 00	72,034 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying the impact of an HMO closing on patients and providers</i> Brown University Providence, RI (040072)	509(a) (1)	17,765.00	0 00	0.00	17,765 00
<i>Conference on measuring quality of care and quality of life at the end of life</i> Brown University Center for Gerontology & Health Care Research Providence, RI (038149)	509(a) (1)	20,000 00	20,000 00	0 00	0 00
<i>Research on the impact of the prospective payment system on nursing home care</i> Brown University Center for Gerontology & Health Care Research Providence, RI (039269)	509(a) (1)	89,881 00	0 00	0 00	89,881.00
<i>Evaluation of Supporting Families After Welfare Reform</i> Bryn Mawr College Bryn Mawr, PA (040128)	509(a) (1)	333,137.00	117,951 00	0 00	215,186.00
<i>Strategic planning and infrastructure development for the California Mentor Foundation</i> California Mentor Foundation Tiburon, CA (038663)	ER	325,000 00	102,819.00	0.00	222,181.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Assessing quality and cost under managed care and fee-for-service plans</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA (040681)	509(a)(1)	4,432.00	0 00	0.00	4,432.00
<i>FIA-II: AIDS services of Southwestern Vermont</i> Brattleboro AIDS Project Brattleboro, VT (041197)	509(a)(1)	10,000.00	0.00	0.00	10,000 00
<i>Randomized controlled trial of sustained release bupropion for prevention of relapse in women who quit smoking during pregnancy</i> Brigham & Women's Hospital, Inc Boston, MA (040665)	509(a)(1)	415,301.00	0 00	0.00	415,301 00
<i>FIA-II: Bright Tomorrows Fellowship</i> Bright Tomorrows Fellowship Inc Tulsa, OK (041150)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Examining the impact of molecular medicine on health care and society between 2000 and 2050</i> Brookings Institution Washington, DC (039564)	509(a)(1)	95,074 00	0.00	0 00	95,074 00
<i>Implementation of a statewide program to improve care at the end of life</i> Brown University Providence, RI (038225)	509(a)(1)	181,335.00	0.00	0.00	181,335 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Fighting Back</i>					
Boston University School of Public Health Boston, MA(037050)	509(a)(1)	73,934.00	0.00	0.00	73,934.00
<i>National resource for community substance abuse initiatives</i>					
Boston University School of Public Health Boston, MA(037337)	509(a)(1)	3,044,434.00	1,336,249.00	0.00	1,708,185.00
<i>Researching the service and treatment needs of injection drug users</i>					
Boston University School of Social Work Boston, MA(038634)	509(a)(1)	219,261.00	0.00	0.00	219,261.00
<i>Developing system strategies for tobacco use treatment</i>					
Brandeis University Waltham, MA(040412)	509(a)(1)	140,061.00	126,055.00	0.00	14,006.00
<i>State Forums Partnership Program</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(037600)	509(a)(1)	41,666.00	0.00	0.00	41,666.00

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<i>Preparing the monthly Journal of the American Medical Association series on chronic illness, "Clinical Crossroads"</i> Beth Israel Deaconess Medical Center Inc. Boston, MA (039226)	509(a)(1)	759,014 00	243,684 00	0 00	515,330.00
<i>FIA-II. Bethlehem House</i> Bethlehem House Inc Conway, AR (041167)	509(a)(1)	10,000.00	0 00	0 00	10,000 00
<i>FIA-II: Nelson Volunteer Coalition</i> Blue Ridge Health Center Inc. Arrington, VA (041169)	509(a)(1)	10,000 00	0 00	0 00	10,000.00
<i>Technical assistance and direction for the Scholars in Health Policy Research Program</i> Boston University School of Management Boston, MA (037911)	509(a)(1)	41,877 00	0.00	0 00	41,877.00
<i>Study of the Fishing Partnership Health Plan as a model to provide health insurance to the working uninsured</i> Boston University School of Management Boston, MA (039625)	509(a)(1)	251,783 00	43,388 00	0 00	208,395.00
<i>Promoting early childhood literacy as a health intervention</i> Boston University School of Medicine Boston, MA (036290)	509(a)(1)	150,000 00	140,000.00	0.00	10,000 00

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<i>FIA-II: Desert Foothills VICaP</i> Beatitudes Center DOAR Inc Phoenix, AZ (041160)	509 (a) (1)	10,000 00	0 00	0.00	10,000.00
<i>Study to document the impact of drive-up liquor window closures as experienced by community residents in New Mexico</i> Behavioral Health Research Center of the Southwest Albuquerque, NM (039081)	509 (a) (1)	5,194 00	0 00	0 00	5,194 00
<i>FIA-II: The Bennett Center of London</i> Bennett Center of London, Inc., The London, KY (041136)	509 (a) (1)	10,000 00	0.00	0 00	10,000 00
<i>Technical assistance and direction for the Community-Based Radio Initiatives</i> Benton Foundation Washington, DC (035426)	ER	16,827 00	13,868 00	2,959.00	0.00
<i>Technical Assistance and Direction for Sound Partners for Community Health</i> Benton Foundation Washington, DC (037910)	ER	860,476.00	860,476.00	0 00	0.00
<i>Developing a model abstinence-based, health-risk prevention program for young teen girls</i> Best Friends Foundation Washington, DC (029684)	509 (a) (1)	450,000.00	250,000 00	0.00	200,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Race, racism, and American medicine</i> Association of American Medical Colleges Washington, DC (038654)	509(a)(2)	122,917 00	0.00	0.00	122,917.00
<i>Enhancing minority organizations' leadership in tobacco control</i> Association of Asian Pacific Community Health Organizations Oakland, CA (040827)	509(a)(1)	93,750 00	0.00	0 00	93,750 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> Association of Community Task Forces Columbia, MO (041112)	509(a)(1)	800,000.00	222,565 00	0 00	577,435.00
<i>Planning for health care executives in the 21st century</i> Association of University Programs in Health Administration Washington, DC (038844)	509(a)(2)	20,000.00	20,000 00	0.00	0 00
<i>FIA-II: Atlanta Alliance on Developmental Disabilities</i> Atlanta Alliance on Developmental Disabilities Inc. Atlanta, GA (041137)	509(a)(1)	10,000.00	0 00	0 00	10,000 00
<i>FIA-II: Congregational Health Program</i> Baptist Health System, Inc Birmingham, AL (041207)	509(a)(1)	10,000 00	0 00	0.00	10,000 00

2000 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington, DC (035955)					
<i>Encouraging academic health center chief executive officers to promote health</i>					
Association of Academic Health Centers Inc.	509(a)(2)	328,383 00	32,133.00	0.00	296,250 00
Washington, DC (039365)					
<i>Engaging academic health centers to improve population health</i>					
Association of Academic Health Centers Inc	509(a)(2)	4,435 00	0 00	0.00	4,435.00
Washington, DC (039920)					
<i>The David E. Rogers Award</i>					
Association of American Medical Colleges	509(a)(2)	105,923.00	11,356 00	0 00	94,567 00
Washington, DC (027428)					
<i>Technical assistance and direction for the Health Professions Partnership Initiative</i>					
Association of American Medical Colleges	509(a)(2)	63,887 00	0.00	0 00	63,887.00
Washington, DC (036823)					
<i>Technical assistance and direction for the Minority Medical Education Program</i>					
Association of American Medical Colleges	509(a)(2)	70,000 00	0 00	0.00	70,000.00
Washington, DC (037731)					

2000 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II. New Horizons Adult Day Center</i> Ankeny First United Methodist Church Ankeny, IA (041153)	509(a)(1)	10,000.00	0 00	0 00	10,000.00
<i>Cash and Counseling Demonstration and Evaluation</i> Arkansas Department of Human Services Little Rock, AR (038864)	509(a)(1)	14,694.00	14,694 00	0.00	0 00
<i>Development of a telemedicine network to assist frail elders and children with chronic illnesses to remain in their homes</i> Aroostook Visiting Nurses Caribou, ME (039501)	509(a)(2)	73,819.00	0.00	0.00	73,819 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> Aspira Inc of Puerto Rico Rio Piedras, PR (041116)	509(a)(1)	800,000 00	199,234.00	0.00	600,766 00
<i>Future planning and long-term care services for mentally ill persons and their families</i> Association for Advancement of Mental Health Princeton, NJ (040608)	509(a)(1)	162,568 00	0 00	0.00	162,568 00
<i>Technical Assistance and Direction for Partnerships for Training. Regional Education Systems for Nurse Practitioners</i> Association of Academic Health Centers Inc.	509(a)(2)	134,251 00	0 00	0 00	134,251 00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Reducing Underage Drinking Through Coalitions</i>					
American Medical Association Chicago, IL(040287)	ER	746,866.00	596,605 00	0 00	150,261 00
<i>Technical assistance and direction for A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
American Medical Association Chicago, IL(040877)	ER	540,059.00	486,053 00	0 00	54,006 00
<i>Conference to develop national strategies for public health informatics</i>					
American Medical Informatics Association Inc. Bethesda, MD(040138)	509(a)(2)	103,500.00	103,500.00	0 00	0.00
<i>Coverage of adolescent health issues in a youth services newspaper</i>					
American Youth Work Center Washington, DC(037954)	509(a)(1)	50,000.00	40,000.00	0 00	10,000.00
<i>Foster care and family support services for children whose parents are substance abusers</i>					
Angel's Wings, Inc Trenton, NJ(040611)	509(a)(1)	281,000.00	0.00	0.00	281,000.00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Analysis of audiences for evidence-based preventive services guidelines</i> American College of Preventive Medicine, Inc , The Washington,DC(038349)	509(a)(2)	33,139.00	0 00	0 00	33,139.00
<i>SmokeLess States Program - Implementation</i> American Heart Association, Inc , Midwest Affiliate Chicago,IL(038437)	509(a)(1)	33,954 00	33,605 00	349.00	0.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i> American Lung Association Kentucky Louisville,KY(040296)	509(a)(1)	9,876 00	9,876 00	0.00	0 00
<i>Allies Against Asthma</i> American Lung Association of Arizona/New Mexico, Inc Albuquerque,NM(041275)	509(a)(1)	149,996.00	134,997 00	0 00	14,999 00
<i>Technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative</i> American Medical Association Chicago,IL(038442)	ER	187,924 00	0 00	0 00	187,924 00
<i>A Matter of Degree communications campaign</i> American Medical Association Chicago,IL(039380)	ER	1,105,520 00	345,833.00	0.00	759,687.00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives American Cancer Society, Inc., Midwest Division, Inc Des Moines, IA(039565)</i>	509(a)(1)	10,894 00	3,576 00	7,318.00	0 00
<i>SmokeLess States. Statewide Tobacco Prevention and Control Initiatives American Cancer Society, Inc., New England Division, Inc. Montpelier, VT(040294)</i>	509(a)(1)	6,000 00	0.00	6,000 00	0.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives American Cancer Society, Inc , Southeast Division, Inc Raleigh, NC(039566)</i>	509(a)(1)	14,067.00	14,067 00	0.00	0 00
<i>Disseminating the best practice intervention for smoking cessation during pregnancy American College of Obstetricians and Gynecologists, The Washington, DC(038611)</i>	509(a)(1)	143,650 00	0 00	0 00	143,650.00
<i>Developing a communications strategy to advance the health coverage issue American College of Physicians - American Society of Internal Medicine Washington, DC(039563)</i>	509(a)(2)	11,000.00	11,000 00	0 00	0.00

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FROM 2000 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington,DC(040766)					
<i>Special section in Modern Maturity on end-of-life care</i>					
American Association of Retired Persons Washington,DC(038964)	ER	280,000.00	280,000 00	0 00	0 00
<i>Development of fellowship program standards and an improved certification process in hospice and palliative medicine</i>					
American Board of Hospice and Palliative Medicine Silver Spring,MD(039835)	ER	285,378 00	48,632 00	0 00	236,746 00
<i>SmokeLess States Program - Implementation</i>					
American Cancer Society, Inc , California Division, Inc Oakland,CA(041354)	509(a)(1)	7,763.00	0 00	7,763.00	0.00
<i>SmokeLess States Statewide Tobacco Prevention and Control Initiatives</i>					
American Cancer Society, Inc , Florida Division, Inc. Tampa,FL(037930)	509(a)(1)	112,500 00	37,500 00	75,000 00	0 00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i>					
American Cancer Society, Inc., Hawaii Pacific Division, Inc. Honolulu,HI(040018)	509(a)(1)	17,607.00	17,273 00	334.00	0 00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development and implementation of a culturally sensitive behavioral health program for immigrants from Africa</i> Alliant University Foundation San Diego, CA (039725)	509(a)(3)	419,097 00	80,205.00	0 00	338,892 00
<i>Implementation and evaluation of the Chronic Care Networks for Alzheimer's Disease project</i> Alzheimer's Disease and Related Disorders Association Washington, DC (037913)	509(a)(1)	683,351.00	0.00	0 00	683,351.00
<i>Technical Assistance and Direction for colleagues in caring: regional collaboratives for nursing work force development</i> American Association of Colleges of Nursing Washington, DC (037534)	509(a)(1)	56,260 00	56,260.00	0 00	0.00
<i>Nursing faculty development in end-of-life care</i> American Association of Colleges of Nursing Washington, DC (037617)	509(a)(1)	875,168.00	0 00	0 00	875,168 00
<i>Supplement to nursing faculty development in end-of-life care</i> American Association of Colleges of Nursing	509(a)(1)	506,468.00	361,981 00	0.00	144,487 00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>TAD for the Investigator Awards in Health Policy Research program</i>					
AcademyHealth Washington,DC(038114)	509(a)(1)	62,889.00	0.00	62,889.00	0 00
<i>Academy for Health Services Research and Health Policy and "Health Affairs" National Health Policy Conference</i>					
AcademyHealth Washington,DC(040842)	509(a)(1)	4,892 00	4,892 00	0 00	0 00
<i>Development and implementation of strategies to create sustainable funding for out-of-school programs</i>					
After School Corporation, The New York,NY(037475)	509(a)(1)	100,002 00	0.00	0.00	100,002.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i>					
Alaska Native Health Board Anchorage,AK(040329)	509(a)(1)	11,418.00	11,418.00	0.00	0 00
<i>Talking Circle Palliative care networks for Native Americans</i>					
All Indian Pueblo Council, Inc Albuquerque,NM(040480)	509(a)(1)	157,050 00	141,345.00	0.00	15,705 00
<i>Advancing tobacco control in physician networks</i>					
Alliance of Community Health Plans Inc Washington,DC(038849)	509(a)(3)	248,176 00	0.00	0 00	248,176 00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: A Helping Hand</i> A Helping Hand, Inc. Chapel Hill, NC (041178)	509(a) (2)	10,000 00	0 00	0 00	10,000 00
<i>FIA-II. A New Thing Ministry</i> A New Thing Ministry Inc Atlanta, GA (041200)	509(a) (2)	10,000 00	0 00	0 00	10,000 00
<i>National technical assistance office for the Addressing Tobacco in Managed Care program</i> AAHP Foundation Washington, DC (040320)	509(a) (2)	35,001 00	0 00	0 00	35,001 00
<i>Distributing and analyzing the 2001 annual industry survey of managed care plans</i> AAHP Foundation Washington, DC (041072)	509(a) (2)	42,500.00	42,500.00	0 00	0 00
<i>Promoting health through the Behavior Change Consortium</i> AMC Cancer Research Center Denver, CO (039756)	509(a) (1)	79,995 00	0.00	0 00	79,995 00
<i>Technical assistance and direction for the Changes in Health Care Financing and Organization program</i> AcademyHealth Washington, DC (034745)	509(a) (1)	232,862 00	0.00	0 00	232,862 00

THE ROBERT WOOD JOHNSON FOUNDATION
2001-FORM 990-PF

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FROM 1999 TO 2000
(HEREINAFTER CALLED DEFERRED)

AMOUNT	TAX STATUS	DEFERRED AT	PAYMENTS	CANCELLATIONS	DEFERRED TO
		Dec 31 2000	2001	2001	FUTURE YEARS
131,820,370.00			36,647,981.00	3,538,121.00	91,634,268.00
GRAND TOTAL					

1999 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1999 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Minority Medical Education Program Yale University New Haven, CT(037962)	509(a)(1)	899,058 00	0 00	0 00	899,058 00
Study on the impact of state interventions on clinical practice in American medicine - Health Tracking Joint Solicitation Yale University New Haven, CT(038090)	509(a)(1)	10,523 00	0.00	0.00	10,523.00
Support for one Clinical Scholar and two VA Fellows Yale University School of Medicine New Haven, CT(037093)	509(a)(1)	96,497.00	93,729 00	2,768 00	0 00
Study on how health and socioeconomic status affect dissatisfied consumers' decisions under managed care Yale University School of Medicine New Haven, CT(038153)	509(a)(1)	205,647 00	87,645 00	0 00	118,002.00
Community initiative to increase participation in youth sports -This item will be presented in conjunction with the Youth Development Initiative - YDS Youth Sports Connection San Francisco, CA(034763)	509(a)(1)	499,583.00	0 00	0 00	499,583.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Vernat Exil, M.D. - Supplemental Support</i>					
Washington University School of Medicine Saint Louis, MO (038393)	509 (a) (2)	7,760 00	0.00	7,760.00	0 00
<i>Community health advisor-based program to encourage self-management of chronic disease by low-income persons</i>					
West Jersey Hospital Camden, NJ (037977)	509 (a) (1)	260,790.00	75,094 00	0 00	185,696 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
West Virginia University Foundation Inc Morgantown, WV (036979)	509 (a) (1)	45,213 00	3,447 00	0 00	41,766 00
<i>Establishing a statewide initiative to improve end-of-life care</i>					
West Virginia University Foundation Inc. Morgantown, WV (038456)	509 (a) (1)	93,750.00	56,250 00	0 00	37,500 00
<i>Mandatory substance abuse screening in injured patients: Implications for policy development and implementation</i>					
Yale University New Haven, CT (037378)	509 (a) (1)	117,333.00	0 00	0 00	117,333 00

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FROM 1999 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>TAD for the Substance Abuse Policy Research Program</i>					
Wake Forest University School of Medicine Winston-Salem, NC (036502)	509(a) (1)	73,060 00	34,192 00	38,868 00	0.00
<i>Enforcement of laws related to tobacco use by youth in cities with large African-American and Hispanic populations</i>					
Wake Forest University School of Medicine Winston-Salem, NC (036649)	509(a) (1)	24,488 00	19,564 00	4,924.00	0 00
<i>SmokeLess States Program - Implementation</i>					
Washington DOC Tukwila, WA (037927)	509(a) (1)	37,252 00	34,443 00	2,809 00	0.00
<i>Nurse-managed program to provide health care services to low-income and homeless children</i>					
Washington State University College of Nursing Spokane, WA (037317)	509(a) (1)	126,438 00	33,800.00	0.00	92,638 00
<i>Linking peer-and neighborhood-based smoking cessation with clinic-based services for low-income African Americans</i>					
Washington University Saint Louis, MO (036026)	509(a) (1)	255,019 00	106,518.00	0.00	148,501.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Expanding knowledge of substance abuse and drug dependent treatment for juvenile offenders</i>					
Vera Institute of Justice, Inc New York, NY (036510)	509(a)(1)	13,125 00	13,125 00	0 00	0 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Vermont Association of Hospitals and Health Systems Network Services Organization Inc Montpelier, VT (036525)	509(a)(2)	106,516 00	0 00	0 00	106,516.00
<i>Does checking smoking status as a vital sign increase physician counseling?</i>					
Virginia Commonwealth University, Medical College of Virginia Richmond, VA (036798)	509(a)(1)	118,104 00	6,778 00	0 00	111,326.00
<i>Promoting elders' health and well-being benchmarks for supportive communities (The AdvantAge Initiative)</i>					
Visiting Nurse Service of New York New York, NY (036955)	509(a)(1)	20,000 00	19,993.00	7.00	0.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Voices for Children in Nebraska Omaha, NE (035742)	509(a)(1)	113,773.00	0 00	0 00	113,773 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development and validation of an instrument to assess quality of hospice end-of-life care</i>					
University of Washington School of Medicine Seattle, WA(036351)	509(a)(1)	57,456 00	0.00	0 00	57,456 00
<i>Support for five Clinical Scholars and two VA Fellow</i>					
University of Washington School of Medicine Seattle, WA(037092)	509(a)(1)	271,557 00	230,609.00	40,948 00	0.00
<i>End-of-life tool kit for nursing school faculty and practicing nurses</i>					
University of Washington School of Nursing Seattle, WA(035106)	509(a)(1)	704,591 00	90,056.00	0 00	614,535.00
<i>A project to assess states' pain policies</i>					
University of Wisconsin-Madison Medical School Madison, WI(036509)	509(a)(1)	421,502.00	185,075.00	0 00	236,427.00
<i>Effect of Medicaid policies on health care utilization and clinical outcomes for children</i>					
Vanderbilt University Medical Center Nashville, TN(036816)	509(a)(1)	153,399.00	17,826 00	0 00	135,573.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of young, economically disadvantaged parents and their children</i> University of Utah Department of Psychology Salt Lake City, UT(036768)	509(a)(1)	10,941.00	9,443 00	1,498 00	0.00
<i>Research on the impact of physician competition on health care utilization - Health Tracking Joint Solicitation</i> University of Washington Seattle, WA(036326)	509(a)(1)	7,264 00	7,264.00	0 00	0.00
<i>Research on the effects of social inequality on racial and ethnic minority groups and the role of the safety net - Health Tracking Joint Solicitation</i> University of Washington Seattle, WA(036332)	509(a)(1)	14,230 00	0 00	0 00	14,230 00
<i>Continuity of care and health outcomes</i> University of Washington Seattle, WA(036826)	509(a)(1)	94,789 00	0 00	0.00	94,789 00
<i>Evaluation of the 1996 Washington State Drug-Free Workplace Discount Act</i> University of Washington Seattle, WA(037561)	509(a)(1)	19,239.00	0 00	0.00	19,239 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Columbia, SC (036976)					
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of South Florida Research Foundation Inc Tampa, FL (035090)	509(a) (3)	73,747.00	0.00	0 00	73,747 00
<i>Developing and testing of a standardize method to create an interstate database on Workers' Compensation Medical Care</i>					
University of Texas Health Science Center at Houston Houston, TX (038151)	509(a) (1)	181,973.00	44,998.00	0 00	136,975 00
<i>Glycemic control in patients with depression and diabetes mellitus: Impact of treatment for depression</i>					
University of Texas Health Science Center at San Antonio San Antonio, TX (037677)	509(a) (1)	153,924 00	63,345 00	0.00	90,579.00
<i>Southern Rural Access Program -- Planning and Implementation</i>					
University of Texas Medical Branch at Galveston Galveston, TX (036073)	509(a) (1)	34,829 00	0 00	34,829 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of premium variation and insurance demand in the individual health insurance market - Health Tracking Joint Solicitation</i>					
University of Pennsylvania, The Wharton School Philadelphia, PA(036335)	509(a)(1)	7,182 00	0 00	0.00	7,182 00
<i>The role of primary care in determining outcomes among older people with HIV infection</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA(036505)	509(a)(1)	64,183 00	0.00	0 00	64,183.00
<i>Analysis of the impact of HMOs on racial and socioeconomic disparities in health care among the insured - Health Tracking Joint Solicitation</i>					
University of Rochester Rochester, NY(038088)	509(a)(1)	10,393 00	9,806 00	587 00	0.00
<i>Turning Point: Collaboration for a New Century in Public Health</i>					
University of South Carolina Columbia, SC(036865)	509(a)(1)	38,457 00	36,865 00	1,592 00	0 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of South Carolina College of Nursing	509(a)(1)	50,000.00	45,000.00	0.00	5,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Research on risk selection in employer-sponsored health insurance - Health Tracking Joint Solicitation University of Pennsylvania Philadelphia, PA(036330)	509(a)(1)	9,854.00	5,168.00	4,686 00	0.00
Research on the effects of physician gender on practice patterns in managed care - Health Tracking Joint Solicitation University of Pennsylvania Philadelphia, PA(038092)	509(a)(1)	9,633 00	9,630.00	3 00	0.00
Content analyses of media reporting on access to health care and chronic illness University of Pennsylvania Health System Philadelphia, PA(037940)	509(a)(1)	44,232.00	0.00	0.00	44,232 00
Tensions between patient and public health concerns in generalists' use of antibiotics University of Pennsylvania School of Medicine Philadelphia, PA(036803)	509(a)(1)	145,846 00	23,332 00	0 00	122,514.00
Research on the organizational structure of hospitals and its effect on patient outcomes and work force policy University of Pennsylvania School of Nursing Philadelphia, PA(036274)	509(a)(1)	91,981.00	0.00	0 00	91,981.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Policy as innovation: Diffusion of the principles of effectiveness</i> University of North Carolina at Chapel Hill Chapel Hill,NC(035153)	509(a)(1)	37,840.00	0.00	0 00	37,840 00
<i>Study of factors associated with the distribution of physician income - Health Tracking Joint Solicitation</i> University of North Carolina at Chapel Hill Chapel Hill,NC(038086)	509(a)(1)	9,999 00	9,999.00	0.00	0 00
<i>Support for the 2000 Tobacco Use Prevention Training Institute</i> University of North Carolina at Chapel Hill Chapel Hill,NC(038372)	509(a)(1)	15,000 00	14,994 00	6.00	0 00
<i>Health care and sexually transmitted diseases among adolescents and young adults</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(036810)	509(a)(1)	120,000.00	13,938 00	0 00	106,062 00
<i>Support for five Clinical Scholars</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(037097)	509(a)(1)	419,547 00	308,606 00	110,941 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of Missouri-Kansas City School of Nursing Kansas City,MO(036972)	509(a)(1)	45,017 00	40,404 00	0.00	4,613.00
<i>Promoting Excellence in End-of-Life Care Peer-to-Peer Workgroups</i>					
University of Montana Missoula,MT(037526)	509(a)(1)	84,789.00	0.00	0 00	84,789 00
<i>Engaging national organizations in self determination for people with developmental disabilities</i>					
University of New Hampshire Durham,NH(036492)	509(a)(1)	103,283 00	103,283 00	0.00	0 00
<i>Technical Assistance and Direction for RWJF Self-Determination for Persons with Developmental Disabilities Program</i>					
University of New Hampshire Durham,NH(037528)	509(a)(1)	74,801 00	0 00	0.00	74,801.00
<i>Generalist Physician Faculty Scholar - Robert L Williams, M.D., M.P.H.</i>					
University of New Mexico Health Sciences Center Albuquerque,NM(038021)	509(a)(1)	3,922 00	0 00	0 00	3,922 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of the Program to Reduce Underage Drinking Through Community and State Coalitions--Phase II</i>					
University of Minnesota School of Public Health Minneapolis, MN(031582)	509(a)(1)	268,959 00	221,946 00	0 00	47,013.00
<i>Research on the effects of health plan choice on consumer satisfaction with managed care - Health Tracking Joint Solicitation</i>					
University of Minnesota School of Public Health Minneapolis, MN(036327)	509(a)(1)	17,316 00	17,316 00	0 00	0 00
<i>Health Policy Fellowships Program - Karen E. Zanol, M.D.</i>					
University of Missouri-Columbia Columbia, MO(036893)	509(a)(1)	7,812 00	0.00	7,812 00	0 00
<i>TAD for The Generalist Physician Initiative</i>					
University of Missouri-Columbia School of Medicine Columbia, MO(035954)	509(a)(1)	3,343 00	0.00	3,343 00	0 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of Missouri-Columbia, Charles and Josie Smith Sinclair School of Nursing Columbia, MO(036973)	509(a)(1)	7,903 00	0 00	0 00	7,903 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the relationship between market characteristics and the number and type of Medicare enrollees in HMOs - Health Tracking Joint Solicitation</i>					
University of Michigan Institute for Social Research Ann Arbor, MI (036331)	509(a)(1)	26,811 00	5,593 00	21,218 00	0.00
<i>Support for two Clinical Scholars and two VA Fellows</i>					
University of Michigan Medical School Ann Arbor, MI (037096)	509(a)(1)	104,003 00	104,001 00	2 00	0.00
<i>Technical assistance and direction for Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
University of Michigan School of Public Health Ann Arbor, MI (035514)	509(a)(1)	59,508 00	0 00	59,508 00	0 00
<i>Research to transform long-term care toward consumer goals</i>					
University of Minnesota Minneapolis, MN (036272)	509(a)(1)	91,321 00	0 00	0 00	91,321 00
<i>Effectiveness of a brief primary care-based intervention to reduce adolescent involvement in violence</i>					
University of Minnesota Minneapolis, MN (036831)	509(a)(1)	107,958 00	6,389 00	0 00	101,569.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Consumer values and preferences in managed care</i> University of Michigan Ann Arbor,MI(036801)	509(a)(1)	24,000.00	0 00	0.00	24,000 00
<i>Comparative evaluation of risk-adjustment methodologies for profiling physician practice efficiency</i> University of Michigan Ann Arbor,MI(036874)	509(a)(1)	86,275.00	0 00	0.00	86,275 00
<i>The impact of welfare reform on mothers convicted of a drug offense</i> University of Michigan Ann Arbor,MI(037862)	509(a)(1)	4,143.00	0 00	0.00	4,143 00
<i>Archiving of Foundation-supported data collections at ICPSR</i> University of Michigan Institute for Social Research Ann Arbor,MI(029946)	509(a)(1)	185,088 00	110,886 00	0.00	74,202 00
<i>Genetic technology and health: knowledge, attitudes, values, and behavior</i> University of Michigan Institute for Social Research Ann Arbor,MI(035311)	509(a)(1)	253,356 00	169,376.00	0 00	83,980.00.

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Analysis of Latino children's access to health care</i>					
University of Maryland at College Park College Park, MD(037533)	509(a)(1)	10,815 00	10,815.00	0 00	0 00
<i>Technical Assistance and Direction for Workers' Compensation Health Initiative</i>					
University of Massachusetts Medical School Worcester, MA(035959)	509(a)(1)	42,364 00	0.00	42,364 00	0.00
<i>TAD for the Generalist Physician Faculty Scholars Program</i>					
University of Massachusetts Medical School Worcester, MA(036130)	509(a)(1)	29,985 00	19,085 00	10,900 00	0.00
<i>Strategies employed by youth to obtain tobacco and instruments for measuring tobacco availability</i>					
University of Massachusetts Medical School Worcester, MA(037541)	509(a)(1)	7,825 00	7,825.00	0.00	0.00
<i>The Role of the Built Environment in Risk and Protection for Drug Abuse. Policy Implications</i>					
University of Miami Miami, FL(037377)	509(a)(1)	77,336 00	0.00	0 00	77,336.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Community-based intervention to reduce substance abuse-related youth violence</i> University of Illinois at Chicago Chicago, IL(037315)	509(a)(1)	235,427 00	0 00	0.00	235,427.00
<i>Junior faculty mentoring program associated with the Tobacco Etiology Research Network</i> University of Kentucky Research Foundation Lexington, KY(036562)	509(a)(1)	36,855 00	0 00	0 00	36,855 00
<i>Technical assistance and direction for The Medicare/Medicaid Integration Program</i> University of Maryland Center on Aging College Park, MD(035236)	509(a)(1)	74,945.00	55,560 00	19,385 00	0 00
<i>TAD for Cash and Counseling Demonstration and Evaluation program</i> University of Maryland Center on Aging College Park, MD(036498)	509(a)(1)	60,808 00	29,974 00	30,834 00	0.00
<i>Evaluation of an education program for families of persons with serious mental illness</i> University of Maryland School of Medicine Baltimore, MD(035623)	509(a)(1)	150,846 00	121,362.00	0.00	29,484.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Chicago, IL(035149)</i>					
<i>Support for three Clinical Scholars</i>					
<i>University of Chicago, The Pritzker</i>					
<i>School of Medicine</i>					
<i>Chicago, IL(037090)</i>					
	509(a)(1)	152,146 00	128,872.00	23,274 00	0 00
<i>Colleagues in Caring: Regional</i>					
<i>Collaboratives for Nursing Work Force</i>					
<i>Development -- Phase II</i>					
<i>University of Colorado Health Sciences</i>					
<i>Center</i>					
<i>Denver, CO(036963)</i>					
	509(a)(1)	30,000 00	27,000 00	0 00	3,000 00
<i>Monitoring and evaluation technical</i>					
<i>assistance for states in the Covering Kids</i>					
<i>program</i>					
<i>University of Florida Research</i>					
<i>Foundation Inc.</i>					
<i>Gainesville, FL(037310)</i>					
	509(a)(1)	7,500 00	0 00	7,500.00	0.00
<i>Factors that facilitate the adoption of</i>					
<i>municipal ordinances for tobacco control</i>					
<i>University of Illinois</i>					
<i>Champaign, IL(038129)</i>					
	509(a)(1)	34,308 00	0 00	0.00	34,308.00
<i>Health Policy Fellowships Program - Mark M.</i>					
<i>Rasenick, Ph.D.</i>					
<i>University of Illinois at Chicago</i>					
<i>Chicago, IL(036894)</i>					
	509(a)(1)	7,587.00	1,227.00	6,360 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Consulting on the Foundation's evaluation and assessment activities University of California, San Francisco, Institute for Health Policy Studies San Francisco,CA(037704)	509(a)(1)	78,357.00	38,926 00	39,431 00	0 00
Early intervention and treatment for children who witness domestic violence University of California, San Francisco, Mount Zion Violence Prevention Project San Francisco,CA(037335)	509(a)(1)	188,436.00	0 00	0 00	188,436 00
Technical assistance and direction for the Strengthening the Patient-Provider Relationship in a Changing Health Care Environment Initiative University of California, San Francisco, School of Medicine San Francisco,CA(033466)	509(a)(1)	43,287.00	0.00	43,287 00	0 00
Redesigning the patient-provider relationship University of California, San Francisco, School of Medicine San Francisco,CA(038253)	509(a)(1)	9,575 00	0 00	0 00	9,575.00
Study of Medicare Beneficiaries' Characteristics for implementing Medicare+Choice University of Chicago Center for Health Administration Studies	509(a)(1)	9,847.00	0 00	0.00	9,847.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Multiple-case study of changes in drug payment and management strategies in physician organizations</i>					
University of California, San Francisco San Francisco, CA(035969)	509(a)(1)	29,051.00	0 00	0 00	29,051 00
<i>Minority Medical Faculty Development Program - Tina Raine, M.D., M.P.H.</i>					
University of California, San Francisco San Francisco, CA(036293)	509(a)(1)	87,402 00	0 00	0 00	87,402 00
<i>Pathways to substance abuse treatment for adolescents in an HMO</i>					
University of California, San Francisco San Francisco, CA(037863)	509(a)(1)	118,461.00	0.00	0 00	118,461 00
<i>National advisory group on financing nursing education</i>					
University of California, San Francisco, Center for the Health Professions San Francisco, CA(034400)	509(a)(1)	9,050.00	9,050 00	0 00	0 00
<i>Analysis of the transfer of risk and clinical management responsibilities to physician organizations</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(036348)	509(a)(1)	114,710.00	75,180.00	0 00	39,530 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Support for five Clinical Scholars and two VA Fellows University of California, Los Angeles, School of Medicine Los Angeles, CA(037098)	509(a)(1)	117,330 00	117,330.00	0.00	0.00
Minority Medical Faculty Development Program - Arlene F. Brown, M.D. University of California, Los Angeles, School of Medicine Los Angeles, CA(037214)	509(a)(1)	82,881 00	0.00	0.00	82,881 00
Minority Medical Faculty Development Program - Karol E. Watson M.D - Supplemental Support University of California, Los Angeles, School of Medicine Los Angeles, CA(038402)	509(a)(1)	7,760 00	3,861 00	0 00	3,899 00
Longitudinal survey of adolescent smoking in California University of California, San Diego La Jolla, CA(035086)	509(a)(1)	122,745 00	122,744.00	1 00	0.00
Research on the effects of partially managed competition in the health care marketplace University of California, San Diego, School of Medicine La Jolla, CA(036271)	509(a)(1)	55,272 00	0 00	0 00	55,272 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Closing the loop on welfare reform: Interactive effects of welfare reform strategies on welfare agencies and substance using recipients</i>					
University of California, Los Angeles Los Angeles, CA(037363)	509(a)(1)	46,364 00	0 00	0 00	46,364 00
<i>The Safety Net Assessment Project. Effects of public policy, the health care market, and social and economic factors on access to care for uninsured</i>					
University of California, Los Angeles, Center for Health Policy Research Los Angeles, CA(036499)	509(a)(1)	128,179 00	123,424 00	0 00	4,755 00
<i>Understanding changes in alcohol, drug abuse, and mental health services</i>					
University of California, Los Angeles, Center for Health Sciences Los Angeles, CA(038273)	509(a)(1)	2,732,036 00	539,734 00	0 00	2,192,302 00
<i>Impact of physicians' provision of psychosocial and informational support to older minority women with breast cancer</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(036833)	509(a)(1)	119,284 00	32,829 00	0 00	86,455.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Southern Rural Access Program--Planning and Implementation</i>					
University of Arkansas Foundation Inc. Little Rock,AR(035761)	509(a)(1)	0.00	4,680 00	-4,680 00	0 00
<i>TAD Clinical Scholars Program</i>					
University of Arkansas for Medical Sciences Little Rock,AR(034986)	509(a)(1)	49,761 00	0 00	49,761 00	0.00
<i>The prevalence and effectiveness of tobacco brief interventions</i>					
University of Baltimore Baltimore,MD(037856)	509(a)(1)	14,930.00	14,930 00	0 00	0 00
<i>Study on impact of physicians' conditions of practice on career satisfaction and ability to provide quality care - Health Tracking Joint Solicitation</i>					
University of California, Davis Davis,CA(038089)	509(a)(1)	9,815.00	0 00	0 00	9,815.00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of California, Irvine, College of Medicine Irvine,CA(036961)	509(a)(1)	38,842.00	34,956.00	0 00	3,886.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i> <i>- Carlton Young, M.D.</i>					
University of Alabama at Birmingham Birmingham, AL (038389)	509(a)(1)	182,700 00	0 00	0 00	182,700 00
<i>Establishing a statewide initiative to</i> <i>improve end-of-life care</i>					
University of Alabama at Birmingham Birmingham, AL (038454)	509(a)(1)	209,700.00	0.00	0 00	209,700.00
<i>TAD Smoke-Free Families: Innovations to Stop</i> <i>Smoking During and Beyond Pregnancy</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL (036501)	509(a)(1)	74,994 00	74,065 00	929 00	0.00
<i>Supplement to the journal, Tobacco Control</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL (037567)	509(a)(1)	10,445.00	0 00	0 00	10,445.00
<i>Minority Medical Education Program</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL (037960)	509(a)(1)	900,000.00	0 00	0.00	900,000.00
<i>Study of the effect of prescription benefit</i> <i>caps on Medicare HMO enrollees</i>					
University of Arizona Health Sciences Center Tucson, AZ (037380)	509(a)(1)	5,754.00	0 00	5,754 00	0.00

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<i>Developing information tools to coordinate long-term care of community-based managed care services providers</i>					
United Hospital Fund of New York New York, NY(032319)	509(a)(1)	221,138 00	0 00	0.00	221,138 00
<i>Minority Medical Education Program</i>					
United Negro College Fund, Inc. Fairfax, VA(038142)	509(a)(1)	375,000 00	0.00	0 00	375,000 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University Health Group Inc Honolulu, HI(036966)	509(a)(2)	50,000 00	37,998.00	0 00	12,002.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of Alabama Tuscaloosa, AL(035735)	509(a)(1)	496,215.00	442,606 00	0 00	53,609.00
<i>Identifying environmental and policy factors impacting physical activity among African-American women</i>					
University of Alabama at Birmingham Birmingham, AL(038325)	509(a)(1)	77,455 00	28,615 00	0 00	48,840.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Continuation of project to prevent alcohol-related injury and violence</i> Trauma Foundation Inc San Francisco, CA(035122)	509(a)(1)	73,342 00	60,871.00	0.00	12,471.00
<i>Evaluation of national drug and alcohol testing in safety sensitive employees in the mass transit industry</i> Trauma Foundation Inc. San Francisco, CA(037362)	509(a)(1)	33,925 00	0 00	0.00	33,925.00
<i>Research and evaluation of office-based, private practice addiction treatment for substance abusers</i> Treatment Research Institute Inc. Philadelphia, PA(036889)	509(a)(2)	9,951.00	0 00	1,487.00	8,464 00
<i>Developing new models of biobehavioral effects of nicotine on youth</i> Uniformed Services University of the Health Sciences, F Edward Hebert School of Medicine Bethesda, MD(036413)	509(a)(1)	3,256 00	3,020.00	236 00	0.00
<i>Comprehensive health services program for homeless people</i> Union Mission Inc Savannah, GA(037327)	509(a)(2)	97,971.00	0 00	0.00	97,971.00

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<i>Awards for the Community Health Leadership Program</i>					
Third Sector New England, Inc Boston, MA (034721)	509(a) (1)	300,000 00	0 00	0.00	300,000.00
<i>An exploratory study of the development and implementation of hospital free-care policies</i>					
Third Sector New England, Inc Boston, MA (036938)	509(a) (1)	9,997 00	0.00	0.00	9,997 00
<i>Development of options to improve health outcomes for children in Trenton</i>					
Thomas A Edison State College Trenton, NJ (038450)	509(a) (1)	72,509 00	0 00	72,509 00	0.00
<i>Support for non-profit health organizations to prepare for Y2K</i>					
Tides Center San Francisco, CA (036252)	509(a) (1)	14,985.00	0 00	0 00	14,985.00
<i>Prohibiting minors from possessing tobacco: Comparisons of strategies from eight municipalities with policy recommendations</i>					
Tobacco Control Resource Center, Inc. Boston, MA (037373)	509(a) (1)	118,976 00	55,552 00	0.00	63,424.00
<i>Research on cigar regulation and other legal interventions to reduce cigar use</i>					
Tobacco Control Resource Center, Inc Boston, MA (037857)	509(a) (1)	9,980 00	0 00	0.00	9,980.00

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<i>Baltimore, MD(035758)</i>					
<i>Improving patient safety in health care organizations</i>					
The University of Texas Health Science Center at Houston Medical School Houston, TX(036797)	509(a)(1)	120,000 00	60,000.00	0 00	60,000.00
<i>Patient-perceived barriers to long-term follow-up for adult survivors of childhood cancer</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(036832)	509(a)(1)	115,541 00	24,309.00	0 00	91,232.00
<i>Minority Medical Faculty Development Program - Edsel Arce-Hernandez, M.D.</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(038405)	509(a)(1)	182,700.00	0 00	0 00	182,700 00
<i>Research on causal factors underlying the strong association of low income and mortality</i>					
The Urban Institute Washington, DC(036311)	509(a)(2)	54,018.00	0 00	0.00	54,018 00
<i>TAD for Community Health Leadership Program</i>					
Third Sector New England, Inc. Boston, MA(034034)	509(a)(1)	58,331 00	0 00	58,331 00	0.00

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Minneapolis, MN(037329)					
<i>Establishment of The Collaborative Center for Child Health and Development</i>					
<i>The Task Force for Child Survival and Development</i>	ER	3,805,807 00	2,805,684.00	0 00	1,000,123 00
Decatur, GA(035334)					
<i>Planning support for a collaborative effort to revise and evaluate the DARE Middle School Program</i>					
<i>The University of Akron</i>	509(a)(1)	216,399.00	0 00	0 00	216,399 00
Akron, OH(037809)					
<i>Establishing a statewide initiative to improve end-of-life care</i>					
<i>The University of Iowa</i>	509(a)(1)	165,166.00	39,000 00	0 00	126,166 00
Iowa City, IA(038458)					
<i>Creation and automated curation of a pediatric digital library for health care providers and patients</i>					
<i>The University of Iowa College of Medicine</i>	509(a)(1)	119,999 00	16,024.00	0.00	103,975 00
Iowa City, IA(036813)					
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
<i>The University of Maryland Foundation, Inc.</i>	509(a)(1)	302,023 00	9,693 00	292,330 00	0.00

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<i>Survey on the effect of managed care and changes in practice organization on professional distress among doctors - Health Tracking Joint Solicitation</i>					
The New York Academy of Medicine New York, NY(038087)	509(a)(1)	10,207 00	10,207 00	0.00	0 00
<i>Opinions of African Americans and African-American Legislators toward Tobacco Control Policies</i>					
The Pennsylvania State University University Park, PA(037372)	509(a)(1)	112,737 00	0 00	0 00	112,737.00
<i>Establishment of school-based health center for minority children</i>					
The Plainfield Neighborhood Health Services, Inc. Plainfield, NJ(037967)	509(a)(1)	150,000 00	0 00	0 00	150,000.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
The Research Foundation of State University of New York (Buffalo) Albany, NY(038289)	509(a)(1)	15,000 00	13,775 00	0.00	1,225 00
<i>Managed care and supportive housing for people with chronic chemical dependency, mental illness, or HIV/AIDS</i>					
The Supportive Housing and Managed Care Pilot	ER	195,000.00	0.00	0 00	195,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Strategic initiative to improve the quality of end-of-life care</i>					
The Life Project Foundation Wichita, KS (037599)	509 (a) (2)	179,000 00	63,400.00	0.00	115,600 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
The Medical Society of Sedgwick County Wichita, KS (038276)	ER	11,234 00	11,234.00	0 00	0 00
<i>Minority Medical Faculty Development Program - Eddie Greene, M D. - Supplemental Support</i>					
The Medical University of South Carolina Charleston, SC (038384)	509 (a) (1)	18,524 00	0 00	18,524 00	0 00
<i>Computer-assisted prevention system for primary care</i>					
The Miriam Hospital Providence, RI (036639)	509 (a) (1)	90,754 00	4,293 00	0 00	86,461.00
<i>Creation of the National Health Museum</i>					
The National Health Museum, Inc. Washington, DC (036953)	509 (a) (1)	40,000 00	40,000.00	0 00	0 00
<i>Implementing palliative care education into medical school curricula in New York State</i>					
The New York Academy of Medicine New York, NY (035981)	509 (a) (1)	40,112.00	40,112 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i> - Kevin B. Johnson, M.D - Supplemental Report					
The Johns Hopkins University School of Medicine Baltimore,MD(038396)	509(a)(1)	7,760 00	1,852.00	0 00	5,908.00
<i>Secondary analysis of data from Community Tracking to determine how managed care affects the patient-provider relationship</i>					
The Johns Hopkins University, Bloomberg School of Public Health Baltimore,MD(036484)	509(a)(1)	101,474 00	33,946.00	0 00	67,528.00
<i>Research and communications initiative on meeting the needs of those with chronic conditions in the 21st century</i>					
The Johns Hopkins University, Bloomberg School of Public Health Baltimore,MD(037049)	509(a)(1)	3,036,615.00	1,023,346 00	0.00	2,013,269 00
<i>Analysis of the rise and fall of drug-related homicides in New York City, 1985-1995</i>					
The Joseph L Mailman School of Public Health at Columbia University New York,NY(035921)	509(a)(1)	3,709.00	0.00	0 00	3,709.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Developing a training module on vaccine safety education for providers</i>					
The Infectious Diseases Society of America Alexandria, VA (036607)	ER	0 00	187,663 00	-187,663.00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Francisco Vega, M.D., Ph.D</i>					
The Johns Hopkins University Baltimore, MD (037213)	509(a) (1)	85,594 00	0 00	0 00	85,594 00
<i>Support for four Clinical Scholars</i>					
The Johns Hopkins University School of Medicine Baltimore, MD (037095)	509(a) (1)	192,222 00	134,764 00	57,458 00	0.00
<i>Minority Medical Faculty Development Program</i>					
<i>-- Emd R Neptune, M.D.</i>					
The Johns Hopkins University School of Medicine Baltimore, MD (037295)	509(a) (1)	179,232.00	37,121.00	0.00	142,111.00
<i>Minority Medical Faculty Development Program</i>					
<i>- Ronald Rodriguez, M.D., Ph.D. - Supplemental Support</i>					
The Johns Hopkins University School of Medicine Baltimore, MD (038391)	509(a) (1)	18,524.00	0.00	0.00	18,524.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Establishment of a palliative care education center</i>					
The General Hospital Corporation-Massachusetts General Hospital Boston,MA(034352)	509(a)(1)	502,231 00	115,000 00	0 00	387,231.00
<i>Minority Medical Faculty Development Program -- Randall Y Grimes, M.D., Ph.D</i>					
The General Hospital Corporation-Massachusetts General Hospital Boston,MA(037297)	509(a)(1)	162,874 00	0.00	0 00	162,874.00
<i>Minority Medical Faculty Development Program - Christopher Wright, M.D.</i>					
The General Hospital Corporation-Massachusetts General Hospital Boston,MA(038417)	509(a)(1)	182,700.00	0 00	0 00	182,700 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
The Greater Kansas City Community Foundation Kansas City,MO(035753)	509(a)(1)	151,140 00	0 00	0 00	151,140.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
The Community Foundation for the National Capital Region Washington, DC (035756)	509(a)(1)	384,482.00	345,184.00	0 00	39,298 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
The Cooper Green Hospital Foundation, Inc Birmingham, AL (038271)	509(a)(1)	14,968 00	0 00	14,968 00	0 00
<i>Neighborhood Family Support Center in the District of Columbia</i>					
The District of Columbia Developing Families Center Inc Washington, DC (036945)	509(a)(1)	319,511 00	115,061 00	0.00	204,450 00
<i>How good is our health care - a PBS series</i>					
The ETV Endowment of South Carolina, Inc Spartanburg, SC (036058)	509(a)(1)	221,211 00	30,001.00	191,210 00	0.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
The Florida State University Research Foundation, Incorporated Tallahassee, FL (037546)	509(a)(3)	525,618.00	42,515 00	0.00	483,103.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
State Forums Partnership Project Texas Institute for Health Policy Research Austin, TX (037601)	509(a)(3)	42,000.00	0 00	0 00	42,000 00
Education campaign for journalists and editorial boards for covering health policy issues in year 2000 The Alliance for Health Reform Washington, DC (037672)	509(a)(1)	49,756 00	49,756 00	0 00	0 00
Technical assistance and direction for Managing Pediatric Asthma: Emergency Room Demonstration Program The American Academy of Allergy, Asthma & Immunology, Inc. Milwaukee, WI (037703)	509(a)(2)	36,924 00	0 00	36,924 00	0.00
Clearinghouse and resource center on increasing physical activity The Bicycle Federation Washington, DC (037349)	509(a)(1)	65,922.00	58,816.00	7,106.00	0.00
Implementing a statewide coalition to improve end-of-life care The Carolinas Center for Hospice and End of Life Care Cary, NC (038474)	509(a)(1)	187,500 00	0 00	0 00	187,500.00

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<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Wyoming Department of Health Cheyenne, WY(036734)	509(a)(1)	492,939.00	10,061 00	0 00	482,878.00
<i>Program to counsel and treat substance-abusing domestic violence offenders and their families</i>					
Superior Court of New Jersey Passaic Vicinage Probation Division Paterson, NJ(037964)	509(a)(1)	95,480 00	0 00	0 00	95,480.00
<i>Evaluation of the Scholars in Health Policy Research Program</i>					
Syracuse University, Maxwell School of Citizenship and Public Affairs Syracuse, NY(038557)	509(a)(1)	14,837 00	14,837.00	0 00	0.00
<i>Harm reduction in the health care system: A legal analysis of prescribing and dispensing sterile injection equipment to patients who use illegal drugs</i>					
Temple University Law School Philadelphia, PA(037162)	509(a)(1)	7,429.00	7,045 00	384 00	0 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
Texas A&M Research Foundation Corpus Christi, TX(036978)	509(a)(2)	5,450 00	4,905 00	0 00	545.00

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Labor and Training Providence, RI (037820)					
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Utah, Utah Department of Health Salt Lake City, UT (035745)	509(a) (1)	167,000 00	0 00	0 00	167,000 00
<i>SmokeLess States Program - Implementation</i>					
State of Vermont Department of Health Burlington, VT (037596)	509(a) (1)	4,623 00	0.00	4,623 00	0.00
<i>Turning Point: Collaboration for a New Century in Public Health</i>					
State of West Virginia Department of Health and Human Resources Charleston, WV (036851)	509(a) (1)	16,694 00	16,089.00	605.00	0 00
<i>Family Support Services Program--the West Virginia States Initiative</i>					
State of West Virginia Governor's Cabinet on Children and Families Charleston, WV (036671)	509(a) (1)	156,250 00	15,131 00	0 00	141,119.00
<i>Turning Point: Collaboration for a New Century in Public Health</i>					
State of Wisconsin Department of Health and Family Services Madison, WI (036853)	509(a) (1)	68,100.00	65,202 00	0 00	2,898 00

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<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development</i>					
State of North Carolina, for the North Carolina Center for Nursing Raleigh, NC (036981)	509(a)(1)	4,013 00	0.00	0 00	4,013 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of North Dakota, Children's Services Coordinating Committee Bismarck, ND (036523)	509(a)(1)	334,654 00	85,720 00	0 00	248,934.00
<i>Medicare/Medicaid Integration Project</i>					
State of Oregon Department of Human Resources, Senior and Disabled Services Division Salem, OR (037569)	509(a)(1)	30,000 00	0 00	0 00	30,000 00
<i>Planning a comprehensive health care coverage program for the uninsured and underinsured</i>					
State of Rhode Island Department of Human Services Cranston, RI (038293)	509(a)(1)	325,000 00	50,387 00	0.00	274,613 00
<i>Developing a state-based resource center to improve information and care surrounding work-related injury and illness</i>					
State of Rhode Island Department of	509(a)(1)	112,431 00	112,431 00	0.00	0 00

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<i>Turning Point. Collaborating for a New Century in Public Health</i> State of Minnesota Department of Health Minneapolis, MN(036855)	509(a)(1)	26,983.00	10,000.00	0 00	16,983 00
<i>Turning Point. Collaborating for a New Century in Public Health</i> State of Missouri Department of Health Jefferson City, MO(036854)	509(a)(1)	29,299 00	12,768 00	16,531 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> State of New Hampshire Department of Health and Human Services Concord, NH(035806)	509(a)(1)	93,891 00	0.00	0 00	93,891.00
<i>Monitoring the health care market to better implement reforms to increase coverage for the uninsured</i> State of New Hampshire Department of Health and Human Services Concord, NH(036401)	509(a)(1)	256,041 00	157,458 00	0 00	98,583.00
<i>Statewide youth-led program to prevent tobacco use by young people</i> State of North Carolina Department of Health and Human Services Raleigh, NC(033461)	509(a)(1)	859,375.00	0.00	0.00	859,375 00

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Topeka, KS (036339)					
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Kansas Department of Social and Rehabilitation Services Topeka, KS (035095)	509(a) (1)	374,679 00	248,285.00	0 00	126,394.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Louisiana Department of Health and Hospitals New Orleans, LA (035740)	509(a) (1)	487,855 00	1,346 00	0 00	486,509.00
<i>Family Support Services Program -- the Michigan States Initiative</i>					
State of Michigan Department of Community Health Lansing, MI (036488)	509(a) (1)	159,396 00	57,164.00	0 00	102,232 00
<i>Family Support Services Program -- the Minnesota States Initiative</i>					
State of Minnesota Department of Children, Families, and Learning Saint Paul, MN (036056)	509(a) (1)	166,210 00	-83,790.00	250,000.00	0 00

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<i>Georgia Rural Enrichment and Access Program (REAP), Southern Rural Access Program</i>					
State of Georgia Department of Human Resources Atlanta, GA(036049)	509(a)(1)	38,353 00	38,353 00	0 00	0.00
<i>Family Support Services Program -- for the Georgia States Initiative</i>					
State of Georgia Department of Human Resources, Georgia Children's Trust Fund Commission Atlanta, GA(036053)	509(a)(1)	142,567 00	68,308.00	0.00	74,259 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Indiana Office of the Governor Indianapolis, IN(035736)	509(a)(1)	148,966 00	101,979 00	0 00	46,987.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Iowa Department of Public Health Des Moines, IA(035737)	509(a)(1)	184,176 00	0.00	0 00	184,176 00
<i>Project to enhance the State's capacity to coordinate policy formulation on health issues</i>					
State of Kansas Department of Administration	509(a)(1)	15,912.00	7,956.00	0 00	7,956.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the accuracy of measures of managed care - Health Tracking Joint Solicitation</i>					
Stanford University School of Medicine Stanford, CA(036334)	509(a)(1)	8,741 00	8,740.00	1 00	0 00
<i>Effects of reducing television, videotape, and video game use on children's health and behavior</i>					
Stanford University School of Medicine Stanford, CA(036799)	509(a)(1)	120,000 00	20,809 00	0.00	99,191.00
<i>Turning Point: Collaboration for a New Century in Public Health</i>					
State of Colorado Department of Public Health and Environment Denver, CO(036866)	509(a)(1)	66,965.00	62,949.00	4,016 00	0 00
<i>Statewide program to expand insurance coverage and improve purchasing</i>					
State of Connecticut Office of Health Care Access Hartford, CT(036283)	509(a)(1)	395,122 00	328,730 00	0 00	66,392.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Delaware Department of Health and Social Services, Division of Public Health Dover, DE(035738)	509(a)(1)	279,137.00	138,440.00	0.00	140,697.00

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<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
South Carolina Hospital Research & Education Foundation Inc West Columbia, SC(036522)	509(a)(2)	147,973 00	0.00	0 00	147,973 00
<i>Colleagues in Caring· Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
South Dakota Board of Nursing Sioux Falls, SD(036977)	509(a)(1)	50,000.00	45,000 00	0 00	5,000.00
<i>TAD Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Southern Institute on Children and Families Inc Columbia, SC(036131)	ER	136,092 00	0 00	136,092 00	0 00
<i>Health education, screening, and referral services for a medically indigent, inner-city population</i>					
St Joseph's Hospital and Medical Center Paterson, NJ(037975)	509(a)(1)	215,672.00	2,624 00	0 00	213,048.00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
St. Louis 2004 Corporation Saint Louis, MO(038284)	509(a)(1)	15,000.00	15,000 00	0.00	0.00

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<i>Establishing a statewide system of palliative care</i> Sage Services of Connecticut, Inc. New Haven, CT(038453)	509(a)(3)	93,775 00	88,775 00	0 00	5,000 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> San Mateo County Health Services San Mateo, CA(038270)	509(a)(1)	14,984 00	0.00	14,984 00	0 00
<i>Supportive services program for families affected by substance abuse</i> Seabrook House Seabrook, NJ(037965)	509(a)(1)	120,000 00	0 00	0 00	120,000 00
<i>Self management of chronic health conditions for the elderly in public housing</i> Senior Services of Seattle-King County Seattle, WA(037330)	509(a)(1)	105,580 00	0 00	0.00	105,580 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> Shands Jacksonville Medical Center, Inc Jacksonville, FL(038268)	509(a)(1)	15,000 00	3,016 00	11,984 00	0 00
<i>Nicotine and Tobacco Research Journal</i> Society for Research on Nicotine and Tobacco Inc Ann Arbor, MI(033389)	509(a)(2)	76,261.00	16,394 00	0 00	59,867 00

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<i>Implementation of a community reintegration model to reduce substance abuse among jail inmates -- Phase III</i>					
Research Foundation of the City University of New York New York, NY (036950)	509(a) (3)	593,055 00	0 00	0.00	593,055 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Rhode Island KIDS COUNT, Inc Providence, RI (035743)	509(a) (1)	129,755.00	0 00	0 00	129,755 00
<i>Pilot program to encourage physical activity in Rhode Island communities</i>					
Rhode Island Public Health Foundation Inc. Providence, RI (036432)	509(a) (1)	312,248 00	26,888.00	0 00	285,360 00
<i>Tobacco risk comprehension and support for smoking control policies</i>					
Rutgers, The State University New Brunswick, NJ (037850)	509(a) (1)	11,629.00	0 00	0.00	11,629.00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
Rutgers, The State University, College of Nursing Piscataway, NJ (036975)	509(a) (1)	50,000 00	45,000.00	0 00	5,000.00

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<i>Research activities to assist the CDC's program, Racial and Ethnic Approaches to Community Health (REACH)</i>					
RAND Corporation Santa Monica,CA(037009)	509(a)(1)	246,448 00	0 00	0 00	246,448 00
<i>Study to develop policy options to improve pediatric asthma outcomes in the United States</i>					
RAND Corporation Santa Monica,CA(037143)	509(a)(1)	22,880.00	0 00	0 00	22,880 00
<i>Neighborhood Family Support Services Program</i>					
Renaissance Community Development Corporation Somerset,NJ(037503)	ER	40,000 00	40,000.00	0 00	0 00
<i>Study of barriers to referring the at-risk, street outreach population to substance abuse treatment</i>					
Research Foundation for Mental Hygiene, Inc. Albany,NY(037859)	509(a)(1)	34,881 00	34,881.00	0 00	0 00
<i>Study of the child health policy development process, its impact on outcomes, and implicatons for the future</i>					
Research Foundation of the City University of New York New York,NY(036267)	509(a)(3)	63,374.00	38,378 00	0 00	24,996 00

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<i>Study on the consequences for Medicare beneficiaries when Medicare HMOs close</i> Project Hope - The People-to-People Health Foundation, Inc. Millwood, VA(036397)	509(a)(1)	244,102 00	0 00	0.00	244,102 00
<i>Providing wellness care at work sites in Central Los Angeles</i> Public Health Foundation Enterprises, Inc. City of Industry, CA(037435)	509(a)(1)	145,971.00	91,230.00	0 00	54,741.00
<i>Welfare Reform and Substance Abuse Policy Changes: Reducing the Harm to Parents, Heroin Addicts, and Disabled Persons</i> Public Health Institute Berkeley, CA(037375)	509(a)(2)	75,632 00	0 00	0 00	75,632.00
<i>Planning the establishment of a technical resource center to improve the quality of medical care for injured workers</i> Public Health Institute Berkeley, CA(037922)	509(a)(2)	8,108.00	0 00	0.00	8,108.00
<i>Communications-based initiative to increase discussion between parents and their children about drugs</i> Public Relations Society of America Foundation Inc New York, NY(035422)	509(a)(1)	263,725.00	0 00	0.00	263,725 00

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<i>Church-based volunteer program to reduce and prevent cardiovascular disease among African-Americans</i> Palmetto Project Inc. Charleston, SC(037316)	509(a)(1)	140,753 00	37,501.00	0 00	103,252.00
<i>Continuation of a media campaign to reduce demand for illegal drugs</i> Partnership for a Drug-Free America, Inc. New York, NY(030248)	509(a)(1)	5,000,000 00	0.00	0 00	5,000,000.00
<i>Encouraging safe active modes of transportation for children and youth</i> Pedestrians Educating Drivers on Safety, Inc. Atlanta, GA(037205)	509(a)(2)	143,818 00	13,755 00	130,063 00	0 00
<i>Establishment of a disease management model of care for low-income persons with HIV/AIDS</i> Philadelphia FIGHT Philadelphia, PA(037326)	509(a)(1)	136,514 00	73,874 00	0.00	62,640.00
<i>Study of implications for understanding community variation in access to care for Hispanics - Health Tracking Joint Solicitation</i> Project Hope - The People-to-People Health Foundation, Inc Millwood, VA(036333)	509(a)(1)	18,569 00	11,485 00	7,084 00	0.00

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<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Ohio Commission on Minority Health Columbus, OH(035805)	ER	480,131.00	207,681.00	0 00	272,450.00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i>					
Oklahoma Association for Healthcare Ethics Inc. Oklahoma City, OK(037636)	509(a)(1)	132,330 00	100,220.00	0 00	32,110.00
<i>SmokeLess States - Implementation</i>					
Oregon Health and Science University Portland, OR(037801)	509(a)(1)	31,364 00	31,364 00	0.00	0.00
<i>Reducing Underage Drinking Through Coalitions</i>					
Oregon Partnership, Inc. Portland, OR(038435)	509(a)(1)	31,264 00	31,264 00	0 00	0 00
<i>Comprehensive child abuse treatment program</i>					
Orlando Regional Healthcare Foundation, Inc Orlando, FL(037336)	509(a)(1)	113,589.00	29,523 00	0 00	84,066 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
Palmetto Health Alliance Columbia, SC(038281)	509(a)(1)	14,993.00	14,993.00	0 00	0.00

1999 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1999 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical Assistance and Direction for After School: Connecting children at risk with responsible adults to help reduce youth substance abuse</i>					
Nonprofit Finance Fund New York, NY(037460)	509(a)(1)	126,557.00	59,690 00	0 00	66,867 00
<i>Establishing a statewide collaborative to improve end-of-life care</i>					
North Dakota Medical Research Foundation Bismarck, ND(038457)	ER	93,303.00	55,803 00	0.00	37,500.00
<i>The sensitivity of drug abuse treatment demand to copayment levels</i>					
Northwestern University Evanston, IL(037157)	509(a)(1)	9,999 00	0 00	0 00	9,999 00
<i>Impact of Medicaid managed care, welfare reform, and State Child Health Insurance Program on children's health</i>					
Northwestern University Medical School Chicago, IL(036800)	509(a)(1)	118,967 00	13,470 00	0.00	105,497.00
<i>Children, families, and welfare reform: A multi-city study</i>					
Northwestern University School of Education and Social Policy Evanston, IL(037218)	509(a)(1)	719,244 00	0 00	0 00	719,244 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Conference on the historical and cultural aspects of substance abuse</i> New School University New York, NY (037477)	509(a) (1)	5,000 00	5,000 00	0 00	0 00
<i>Family Support Services Program -- for the New York States Initiative</i> New York State Association of Family Service Agencies Inc. Albany, NY (036054)	509(a) (2)	119,985.00	51,834 00	0 00	68,151 00
<i>Evaluation of Partnerships for Quality Education -- Phase II</i> New York University New York, NY (036808)	509(a) (1)	620,904.00	227,791.00	0 00	393,113.00
<i>The Safety Net Assessment Project: Identifying the factors that can improve access for uninsured patients and other vulnerable populations</i> New York University, Robert F Wagner Graduate School of Public Service New York, NY (036503)	509(a) (1)	177,237 00	157,237.00	0.00	20,000.00
<i>Developing a dispute resolution quality assessment protocol</i> New York University, Robert F. Wagner Graduate School of Public Service New York, NY (037469)	509(a) (1)	71,714 00	67,620.00	0 00	4,094.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington,DC(035684)	509(a)(1)	463,998 00	200,452 00	263,546.00	0 00
<i>National hospice outcomes feasibility project</i> National Hospice and Palliative Care Organization, Incorporated Alexandria,VA(036684)	509(a)(1)	9,910 00	0.00	9,910 00	0.00
<i>U.S. Conference on AIDS</i> National Minority AIDS Council Inc. Washington,DC(038065)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Health issue coverage and Web site project</i> National Public Radio, Inc Washington,DC(030972)	509(a)(1)	1,680,959 00	0.00	0 00	1,680,959 00
<i>Establishment of a statewide program to improve end-of-life care</i> New Jersey Health Decisions, Inc. Verona,NJ(038219)	509(a)(1)	209,802.00	46,750 00	0.00	163,052.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> New Mexico Hospitals & Health Systems Association Albuquerque,NM(038286)	ER	15,000.00	15,000.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Strengthening the capacity of the African American Community in tobacco and alcohol control</i>					
National Association of African Americans for Positive Imagery Philadelphia, PA(032938)	ER	407,113 00	232,313 00	0.00	174,800 00
<i>Analyzing risky behavior among youth</i>					
National Bureau of Economic Research, Inc. Cambridge, MA(036686)	509(a)(1)	13,993 00	0.00	0 00	13,993 00
<i>National Center For Tobacco-Free Kids</i>					
National Center for Tobacco-Free Kids Washington, DC(035929)	509(a)(1)	10,000,000 00	10,000,000.00	0 00	0 00
<i>Evaluation of the gateway model as a basis for adolescent alcohol and substance use policy -- Part II</i>					
National Development and Research Institutes Inc. New York, NY(037864)	509(a)(1)	3,446.00	3,188 00	258 00	0.00
<i>Technical assistance and direction for the State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington, DC(035682)	509(a)(1)	34,085.00	0 00	34,085.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Portland, OR (038282)					
Coming Home- Affordable Assisted Living NCB Development Corporation Oakland, CA (036072)	509(a) (1)	2,092,250 00	0.00	0 00	2,092,250.00
Technical assistance to the Health Policy Fellowships Program					
National Academy of Sciences-Institute of Medicine Washington, DC (035685)	509(a) (1)	59,873 00	0 00	0 00	59,873 00
Research to identify and examine the characteristics of micro systems in the health care industry					
National Academy of Sciences-Institute of Medicine Washington, DC (036111)	509(a) (1)	42,085 00	42,061 00	24 00	0 00
Risks in the second half of work life: ensuring health and income security					
National Academy of Social Insurance Washington, DC (036622)	509(a) (1)	225,000.00	0.00	0.00	225,000 00
Making Medicare restructuring work: Policy decisions for the next decade					
National Academy of Social Insurance Washington, DC (037605)	509(a) (1)	273,427 00	0 00	0 00	273,427.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development</i>					
Montana State University Foundation Bozeman, MT (036974)	509(a) (3)	45,686 00	40,160 00	0 00	5,526 00
<i>Examination of the anatomy of conflicts in managed care</i>					
Montefiore Medical Center Bronx, NY (036445)	509(a) (1)	10,341 00	9,084 00	1,257 00	0.00
<i>National youth summit to prevent underage drinking</i>					
Mothers Against Drunk Driving Irving, TX (037306)	509(a) (1)	25,000 00	25,000.00	0 00	0 00
<i>Center to Advance Palliative Care</i>					
Mount Sinai School of Medicine of New York University New York, NY (037515)	509(a) (1)	2,502,193.00	661,020 00	0.00	1,841,173.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Mountain States Group Inc Boise, ID (035734)	509(a) (1)	125,838 00	0 00	0 00	125,838.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
Multnomah County Health Department	509(a) (1)	15,000.00	11,280 00	3,720.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children Michigan Public Health Institute Okemos, MI (035588)	509(a)(1)	500,827 00	400,827.00	0 00	100,000 00
Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II Minnesota State Colleges and Universities Saint Paul, MN (036970)	509(a)(1)	50,246 00	43,181.00	0 00	7,065 00
Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children Mississippi Forum on Children and Families Inc Jackson, MS (035592)	509(a)(1)	497,570 00	444,593.00	0.00	52,977 00
Research and outreach communications activities for Missoula demonstration project on the quality of life's end Missoula Demonstration Project Inc. Missoula, MT (036677)	509(a)(1)	144,364.00	74,450 00	0.00	69,914.00
Chronic and end-of-life care for elderly native Hawaiian's Molokai General Hospital Kaunakakai, HI (037333)	509(a)(1)	303,704 00	14,914 00	0 00	288,790.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Turning Point: Collaboration for a New Century in Public Health</i> Medical Care Development Incorporated Augusta, ME (036852)	509(a)(1)	28,233.00	28,233.00	0 00	0 00
<i>Development of the National Resource Center for End-of-Life Physician Education</i> Medical College of Wisconsin Inc. Milwaukee, WI (036547)	509(a)(1)	141,346 00	20,000 00	0 00	121,346 00
<i>Improving residency training in end-of-life care</i> Medical College of Wisconsin Inc. Milwaukee, WI (036669)	509(a)(1)	165,826.00	70,000 00	0 00	95,826.00
<i>SmokeLess States Program - Implementation</i> Medical Society of New Jersey Lawrenceville, NJ (037619)	ER	23,006.00	23,006.00	0 00	0.00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i> Metropolitan Area Agency on Aging Inc St. Paul, MN (037635)	509(a)(1)	44,514.00	0.00	0 00	44,514 00
<i>Developing a statewide education program to improve end-of-life care</i> Michigan Hospice Organization Lansing, MI (038452)	509(a)(2)	218,380.00	73,065.00	0 00	145,315.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning MaineHealth Portland, ME (038272)</i>	509(a)(3)	14,979 00	13,839 00	1,140.00	0 00
<i>Community-based prenatal education project March of Dimes Birth Defects Foundation, Central Jersey Chapter Cranbury, NJ (036132)</i>	509(a)(1)	18,255 00	18,255 00	0 00	0.00
<i>County-wide project to improve access for at-risk pregnant and parenting Latinas Marin Community Clinic Greenbrae, CA (037324)</i>	509(a)(1)	234,922 00	67,132 00	0 00	167,790.00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II Maryland Nurses Foundation Inc Linthicum, MD (036968)</i>	509(a)(1)	50,000.00	45,000 00	0.00	5,000 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning Medcen Community Health Foundation, Inc. Macon, GA (038267)</i>	509(a)(1)	14,991 00	14,991 00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Louisiana Southern Rural Access Project</i> Louisiana State University Medical Center New Orleans, LA(036166)	509(a)(1)	51,368.00	2,749.00	48,619 00	0 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> Louisville and Jefferson County Health Department Louisville, KY(038275)	509(a)(1)	15,000.00	15,000 00	0 00	0.00
<i>Minority Medical Faculty Development Program - Vincent Freeman, M.D. - Supplemental Support</i> Loyola University Medical Center Maywood, IL(038394)	509(a)(1)	7,760 00	0.00	0 00	7,760 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Developmentn -- Phase II</i> MHA Health, Research and Educational Foundation, Inc. Jackson, MS(036971)	ER	8,312 00	0.00	0.00	8,312 00
<i>Planning a project to test interventions for tobacco cessation in primary care</i> Maine Medical Assessment Foundation Manchester, ME(036387)	509(a)(1)	4,341.00	0.00	4,341.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Evaluation of HMO-school partnerships to improve children's health Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Portland, OR (036713)	509(a) (1)	4,983 00	4,983 00	0 00	0.00
Establishing a statewide program to improve the accessibility of quality end-of-life care Kentucky Hospital Research and Education Foundation Louisville, KY (038202)	509(a) (3)	255,975 00	129,840.00	0.00	126,135.00
Planning for family support services center L I F T , Inc Trenton, NJ (036487)	509(a) (1)	2,092 00	0.00	2,092.00	0 00
Comprehensive medical and mental health services outreach for homeless and at-risk youth Lane County Eugene, OR (037322)	509(a) (1)	133,813 00	42,318.00	0.00	91,495 00
Planning for a pilot project to coordinate services for the children and families of people with AIDS Lifeties, Inc. Trenton, NJ (037976)	509(a) (1)	4,910.00	4,910.00	0 00	0 00

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<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
Indigent Care Collaboration Austin, TX (038280)	509(a)(1)	14,994 00	14,994.00	0.00	0.00
<i>Technical assistance to improve the practice of philanthropy in professional sports to benefit community health</i>					
Institute for Civil Society Inc Newton, MA (038221)	509(a)(1)	37,283.00	31,135 00	6,148 00	0.00
<i>Mental health and substance abuse outreach program for homeless persons</i>					
Interfaith Council for the Homeless Chicago, IL (037318)	509(a)(1)	75,365 00	36,729 00	0.00	38,636.00
<i>Family support needs assessment and referral system for new parents and their infants</i>					
Iowa Hospital Education and Research Foundation Des Moines, IA (033470)	509(a)(3)	46,536.00	46,536 00	0 00	0 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
Jackson Medical Mall Foundation Jackson, MS (038283)	509(a)(3)	15,000.00	14,821 00	179.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Informing consumers about the relative health risks of different nicotine delivery products</i>					
Health Research, Inc Buffalo, NY(037540)	509(a)(1)	34,938.00	0 00	0.00	34,938.00
<i>Medicaid/Medicare Integration Project</i>					
Health Research, Inc Rensselaer, NY(038032)	509(a)(1)	29,647.00	0 00	0 00	29,647.00
<i>Establishing a statewide effort to improve end-of-life care</i>					
HealthInsight Salt Lake City, UT(038455)	509(a)(1)	189,364 00	42,300.00	0 00	147,064.00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development</i>					
Idaho Commission for Nursing and Nursing Education Inc. Boise, ID(036967)	509(a)(2)	50,000 00	45,000.00	0.00	5,000.00
<i>Support for the ongoing activities of the Independent Sector</i>					
Independent Sector Washington, DC(036809)	509(a)(1)	100,000.00	0 00	0.00	100,000.00
<i>Developing a statewide effort to improve end-of-life care</i>					
Indiana University Bloomington, IN(037819)	509(a)(1)	7,473 00	0.00	7,473 00	0.00

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<i>Supporting activities for the Center to Advance Palliative Care</i> Health Research and Educational Trust Chicago, IL(038339)	509(a)(3)	15,398 00	0 00	15,398 00	0 00
<i>Technical assistance and direction for New Jersey Health Initiatives</i> Health Research and Educational Trust of New Jersey Princeton, NJ(035411)	509(a)(2)	41,233.00	6,178.00	35,055.00	0.00
<i>TAD for the Local Initiative Funding Partners Program</i> Health Research and Educational Trust of New Jersey Princeton, NJ(035412)	509(a)(2)	81,566.00	56,103 00	25,463 00	0.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> Health Research and Educational Trust of New Jersey Princeton, NJ(035755)	509(a)(2)	179,582.00	92,995.00	0 00	86,587 00
<i>Support for Tobacco Control Journal</i> Health Research, Inc. Buffalo, NY(036461)	509(a)(1)	81,450.00	6,005.00	0.00	75,445.00

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<i>Technical Assistance and Direction</i>					
<i>Partnerships for Quality Education--Phase II</i>					
Harvard Pilgrim Health Care, Inc Boston, MA (036028)	509 (a) (1)	74,360 00	0 00	0 00	74,360.00
<i>Partnerships for Quality Education</i>					
Harvard Pilgrim Health Care, Inc Boston, MA (036994)	509 (a) (1)	6,429,124.00	1,205,474.00	0 00	5,223,650.00
<i>Massachusetts Tobacco Control Research Training Program</i>					
Harvard University School of Public Health Boston, MA (034916)	509 (a) (1)	17,644 00	0 00	0 00	17,644 00
<i>Research and essays on the need for new systems to ensure health care safety</i>					
Harvard University School of Public Health Boston, MA (036270)	509 (a) (1)	45,214 00	18,182 00	0.00	27,032 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Hawaii Primary Care Association Honolulu, HI (035741)	509 (a) (1)	196,493 00	0 00	0.00	196,493 00
<i>Project to identify and disseminate excellent End-of-Life Care models</i>					
Health Research and Educational Trust Washington, DC (036337)	509 (a) (3)	79,830 00	0 00	0 00	79,830.00

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<i>Family Support Services Program--the Connecticut States Initiative</i>					
Governor's Partnership to Protect Connecticut's Workforce Inc. d/b/a DRUGS DON'T WORK! Hartford, CT(036670)	509(a)(2)	119,049 00	0 00	0 00	119,049.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Great Basin Primary Care Association Carson City, NV(035754)	509(a)(1)	420,789 00	316,849 00	0 00	103,940.00
<i>Health Policy Fellowships Program</i>					
Group Health Cooperative of Puget Sound Seattle, WA(036892)	509(a)(1)	7,804 00	7,804.00	0 00	0.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
HIP of Spokane County Spokane, WA(038278)	509(a)(1)	6,894 00	6,894 00	0 00	0.00
<i>Minority Medical Faculty Development Program - Keith D. Crawford, M.D., Ph.D.</i>					
Harvard Medical School Boston, MA(036626)	509(a)(1)	103,740 00	0 00	0 00	103,740.00

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<i>Technical Assistance and Direction for the Minority Medical Faculty Development Program</i> George Washington University Medical Center Washington,DC(037361)	509(a)(1)	681,901.00	529,685 00	0 00	152,216.00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i> Georgetown University School of Nursing and Health Studies Washington,DC(036965)	509(a)(1)	3,561 00	0 00	0 00	3,561.00
<i>Research on the national policy decision-making process for health research</i> Georgetown University, Kennedy Institute of Ethics Washington,DC(036295)	509(a)(1)	85,403.00	35,554 00	0 00	49,849.00
<i>Center for the Advancement of Social Marketing</i> Georgetown University, Robert Emmett McDonough School of Business Washington,DC(034772)	509(a)(1)	65,560 00	0 00	0 00	65,560.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> Georgia Tech Research Corporation Atlanta,GA(037547)	509(a)(3)	649,220.00	78,223 00	0 00	570,997.00

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<i>Technical assistance and direction for the Southern Rural Access Program Geisinger Foundation Danville, PA(035958)</i>					
	509(a)(1)	69,687.00	0 00	69,687 00	0 00
<i>National Health Policy Forum George Washington University Washington,DC(030252)</i>					
	509(a)(1)	2,200,136.00	755,725.00	0 00	1,444,411.00
<i>TAD Making the Grade: State/Local Partnerships for School-Based Health Ctrs and School-Based Health Care Resource Center George Washington University Washington,DC(034037)</i>					
	509(a)(1)	52,549 00	38,827 00	13,722 00	0 00
<i>Project to increase access to health coverage for persons with chronic disabling conditions George Washington University Medical Center Washington,DC(036250)</i>					
	509(a)(1)	231,165.00	79,349 00	0 00	151,816.00
<i>Forums to promote synergy among local grantees George Washington University Medical Center Washington,DC(036615)</i>					
	509(a)(1)	7,488 00	0.00	7,488 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>TAD for Developing Leadership in Reducing Substance Abuse program</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (035415)	509(a)(3)	40,530 00	0 00	40,530.00	0 00
<i>The effects of policies, guidelines, and other factors on training of pediatric residents in tobacco intervention</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (036650)	509(a)(3)	6,153 00	0 00	0.00	6,153 00
<i>TAD for Innovators Combating Substance Abuse program</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (038607)	509(a)(3)	22,972 00	0 00	22,972 00	0 00
<i>Naltrexone for Alcoholism: Factors influencing the use of a new pharamacotherapy</i> Friends Research Institute, Inc Baltimore, MD (037367)	509(a)(1)	84,590.00	0 00	0.00	84,590.00
<i>Statewide program with New Jersey Hospitals for post discharge patient support</i> Friends' Health Connection New Brunswick, NJ (035568)	509(a)(1)	152,304 00	152,304 00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical Assistance and Direction Healthy Kids Replication Program</i> Florida Healthy Kids Corporation Tallahassee, FL(033269)	509(a)(1)	30,979 00	0 00	0 00	30,979.00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i> Florida Hospices and Palliative Care, Inc. Tallahassee, FL(037917)	509(a)(1)	146,109 00	100,638 00	0 00	45,471.00
<i>Electronic data access program</i> Foundation Center New York, NY(034032)	509(a)(1)	50,000 00	45,000 00	0 00	5,000 00
<i>Establishment of a statewide end-of-life care leadership task force</i> Foundation for Healthy Communities Concord, NH(037881)	509(a)(3)	211,549 00	0 00	0 00	211,549.00
<i>National Coalition to educate health professionals in genetics</i> Foundation for the National Institutes of Health, Inc. Bethesda, MD(037749)	509(a)(1)	475,723.00	0 00	475,723 00	0.00
<i>Building the research and educational capacity of the School of Public Health</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(035288)	509(a)(3)	158,278.00	158,278 00	0.00	0.00

THE ROBERT WOOD JOHNSON FOUNDATION
2001-FORM 990-PF

1999 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
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TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>On-site health and social service program</i> Elijah's Promise Inc New Brunswick, NJ (036937)	509(a) (1) 19,414 00	19,414 00	0.00	0.00
<i>Minority Medical Faculty Development Program</i> - Sheryl L Henderson, M.D., Ph.D. - Supplemental Support Emory University Atlanta, GA (038388)	509(a) (1) 18,524 00	5,141.00	0 00	13,383 00
<i>Encouraging accurate depictions of substance abuse and addiction in entertainment industry products</i> Entertainment Industries Council Incorporated Reston, VA (036504)	509(a) (1) 1,983,525 00	1,855,448 00	0 00	128,077.00
<i>Program to move youth substance abusers to sobriety and economic self-sufficiency</i> Family Violence Prevention Services, Inc San Antonio, TX (037320)	509(a) (1) 338,166.00	105,975.00	0 00	232,191 00
<i>Understanding citizen involvement in the development of community capacity : an exploratory study</i> Florida Atlantic University Fort Lauderdale, FL (037087)	509(a) (1) 45,736 00	0.00	0.00	45,736.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington, DC (038277)					
<i>Minority Medical Faculty Development Program</i>					
<i>- Alvin F. Wells, M.D., Ph.D.</i>					
Duke University Medical Center Durham, NC (037211)	509(a)(1)	132,644 00	0 00	0.00	132,644.00
<i>Health care utilization of carpenters with substance abuse diagnoses and their dependents</i>					
Duke University Medical Center Durham, NC (037892)	509(a)(1)	3,617 00	0 00	0 00	3,617 00
<i>Study of the impact of physician communication on patient satisfaction and trust in a managed care setting</i>					
Duke University Medical Center Durham, NC (038218)	509(a)(1)	116,434.00	14,837.00	0 00	101,597.00
<i>National campaign to make America more bike friendly</i>					
Earth Force Inc. Alexandria, VA (037946)	509(a)(1)	5,007 00	5,007 00	0 00	0 00
<i>Family Support Services Program -- for the Washington States Initiative</i>					
Edmonds Community College Lynnwood, WA (036055)	509(a)(1)	100,853.00	75,853.00	0 00	25,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Project to improve the Council's information system</i> Council on Foundations, Inc Washington, DC (037786)	509(a)(1)	50,000.00	50,000 00	0 00	0 00
<i>Planning project to provide community-based primary care to low-income persons</i> Curamericas Raleigh, NC (034159)	509(a)(2)	9,940.00	0 00	9,940.00	0 00
<i>Integrated program of primary care and behavioral health services</i> Dade County Area Health Education Center Program Inc Miami, FL (037323)	509(a)(1)	150,000 00	0.00	150,000 00	0 00
<i>Monitoring the performance of local and regional health care systems</i> Dartmouth Medical School Hanover, NH (036962)	509(a)(1)	3,611,651.00	278,517 00	0 00	3,333,134 00
<i>Evaluating attitudes about alcohol and tobacco use in young children</i> Dartmouth-Hitchcock Medical Center Hanover, NH (037642)	509(a)(1)	49,911 00	13,528 00	0 00	36,383.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> District of Columbia Primary Care Association	509(a)(1)	7,645.00	7,645.00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i> Community Health Councils, Inc. Los Angeles, CA(035739)	509(a)(1)	499,994.00	231,409 00	0 00	268,585.00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> Community Voices, Inc El Paso, TX(038279)	ER	5,605 00	5,605 00	0.00	0 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i> Connecticut League for Nursing Inc Wallingford, CT(036964)	509(a)(2)	50,000 00	45,000 00	0 00	5,000.00
<i>Community-based hospitalization reduction in seven high-risk disease categories</i> Coordinated Care Network Pittsburgh, PA(037334)	509(a)(2)	119,137 00	107,223 00	0.00	11,914 00
<i>Minority Medical Faculty Development Program - Oluwatoyin O. Shonukan, M.D. - Supplemental Support</i> Cornell University, Joan and Sanford I Weill Medical College New York, NY(038401)	509(a)(1)	7,760 00	6,572 00	0.00	1,188 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study to evaluate the potential for competition policy to protect and improve quality in the health care system</i> Columbia University New York, NY(036269)	509(a) (1)	67,121.00	43,016 00	0 00	24,105 00
<i>Minority Medical Faculty Development Program</i> - Pamela Y Collins, M.D. - Supplemental Support Columbia University New York, NY(038390)	509(a) (1)	7,748 00	4,680 00	0.00	3,068.00
<i>Minority Medical Faculty Development Program</i> - Gustavo del Toro, M D. Columbia University College of Physicians & Surgeons New York, NY(035941)	509(a) (1)	118,469 00	24,620.00	0 00	93,849.00
<i>Evaluation of Medicare managed care in a predominantly minority community</i> Columbia University College of Physicians & Surgeons New York, NY(036830)	509(a) (1)	54,503.00	0 00	0 00	54,503 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i> Commonwealth of Virginia Department of Social Services Richmond, VA(036631)	509(a) (1)	177,727.00	0 00	0.00	177,727.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Reduce substance abuse and violence by identifying and intervening with at-risk truant youth</i>					
City of Boston, Boston Police Department Boston, MA (036449)	509(a)(1)	29,997 00	0.00	29,997 00	0.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
City of New York, Office of the Brooklyn Borough President Brooklyn, NY (038291)	509(a)(1)	15,000 00	15,000.00	0.00	0.00
<i>Post mortem meeting and planning study on natural disasters in Texas</i>					
City of San Antonio, San Antonio Metropolitan Health District San Antonio, TX (036183)	509(a)(1)	163,450.00	0 00	0 00	163,450.00
<i>SmokeLess States Program - Implementation</i>					
Colorado Tobacco Education and Prevention Alliance Denver, CO (038035)	509(a)(1)	39,328 00	39,328 00	0 00	0 00
<i>Dental office-based tobacco cessation interventions</i>					
Columbia University New York, NY (036025)	509(a)(1)	41,134.00	0 00	0 00	41,134.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Chicago, IL (037331)					
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Children's Defense Fund Saint Paul, MN (035752)	509(a) (1)	137,358 00	95,259 00	0 00	42,099 00
<i>Replication of the Nurse Home Visiting Program</i>					
Children's Hospital Association Denver, CO (035369)	509(a) (1)	6,567,630 00	654,383 00	0 00	5,913,247 00
<i>Development of a screening instrument to assess adolescents at risk for substance abuse in primary care settings</i>					
Children's Hospital Corporation Boston, MA (036126)	509(a) (1)	15,688 00	0.00	0 00	15,688.00
<i>Evaluation of a new alcohol policy for Massachusetts state colleges</i>					
Children's Hospital Corporation Boston, MA (037858)	509(a) (1)	38,497 00	0 00	0 00	38,497.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
City of Baltimore Department of Health Baltimore, MD (038274)	509(a) (1)	15,000 00	15,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and grants for the Medicaid Managed Care Program</i>					
Center for Health Care Strategies Supporting Organization Inc Lawrenceville, NJ(036235)	509(a)(3)	19,912,781 00	0 00	0 00	19,912,781 00
<i>Exploring barriers to financing and treating pediatric asthma</i>					
Center for Health Care Strategies Supporting Organization Inc. Lawrenceville, NJ(037659)	509(a)(3)	247,845 00	0.00	0 00	247,845 00
<i>Technical assistance and direction for Improving Asthma Care for Children</i>					
Center for Health Care Strategies Supporting Organization Inc. Lawrenceville, NJ(037702)	509(a)(3)	42,337 00	0 00	0 00	42,337.00
<i>Evaluation of Reach Out: Physicians' Initiative to Expand Care to Underserved Americans - Phase III</i>					
Center for Health and Social Policy Inc Pelham, NY(034942)	509(a)(1)	2,305.00	2,305 00	0 00	0 00
<i>Expansion of a news service on civic engagement</i>					
Center for Living Democracy, Inc. Brattleboro, VT(037387)	509(a)(2)	75,003 00	0 00	0 00	75,003 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Improving access to health care in underserved areas of West Virginia</i> Center for Rural Health Development Inc Dunbar, WV(037776)	509(a)(1)	325,524 00	207,231 00	0 00	118,293.00
<i>Technical assistance, training, and communications to support state and local alcohol policy development</i> Center for Science in the Public Interest Washington, DC(036935)	509(a)(1)	19,689 00	19,689 00	0 00	0 00
<i>Coordination for youth tobacco cessation partnership</i> Center for the Advancement of Health Washington, DC(037525)	509(a)(1)	9,567 00	9,467 00	100 00	0 00
<i>Exploratory meeting on the economic impact of health behavior change</i> Center for the Advancement of Health Washington, DC(038128)	509(a)(1)	9,439 00	547 00	8,892 00	0.00
<i>Children's Center construction project</i> Cerebral Palsy Association of Middlesex County Edison, NJ(036087)	509(a)(1)	15,000 00	15,000 00	0.00	0.00
<i>Community, provider, and patient partnership to improve asthma care</i> Chicago/Cook County Community Health Council Board, Inc.	509(a)(1)	152,408 00	55,976 00	0 00	96,432 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Research on diseases for which there are scientific disputes and public debate over environmental causes Brown University Providence, RI (036273)	509(a)(1)	69,322 00	34,661 00	0.00	34,661.00
Building consensus and public awareness activities for a national drug policy based on medicine and public health Brown University Center for Alcohol and Addiction Studies Providence, RI (037544)	509(a)(1)	570,585 00	192,007.00	0 00	378,578 00
Monitoring national, state, and local indicators of end-of-life care Brown University Center for Gerontology & Health Care Research Providence, RI (037188)	509(a)(1)	1,204,608.00	0 00	0 00	1,204,608 00
Establishing a statewide collaborative effort to improve end-of-life care California Health Foundation and Trust Sacramento, CA (037784)	509(a)(3)	74,998 00	10,000 00	0 00	64,998 00
Increasing substance abuse screening and referral rates in an independent practice association Case Western Reserve University Cleveland, OH (037374)	509(a)(1)	50,486 00	0 00	0 00	50,486 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of the Cleveland Eastern Suburban Born to Learn Program</i>					
Case Western Reserve University School of Medicine Cleveland, OH(037506)	509(a)(1)	480,732 00	89,161 00	0 00	391,571.00
<i>Outreach program for Native Americans and other rural citizens with substance abuse and mental health problems</i>					
Catholic Social Service of the Diocese of Rapid City Rapid City, SD(037321)	509(a)(1)	127,267 00	28,627 00	0 00	98,640 00
<i>Health care series on public television's CAUCUS. NEW JERSEY</i>					
Caucus Educational Corporation Inc Montclair, NJ(036291)	509(a)(1)	69,893 00	69,893 00	0.00	0 00
<i>Facility repairs and maintenance</i>					
Cenacle Retreat House Highland Park, NJ(034943)	509(a)(1)	7,196 00	7,196 00	0.00	0 00
<i>Interdisciplinary project on behavior change to combat substance abuse</i>					
Center for Advanced Study in the Behavioral Sciences Inc. Stanford, CA(034248)	509(a)(1)	368,730 00	241,188.00	127,542 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Fighting Back: community initiative to reduce demand for illegal drugs and alcohol</i>					
Boston University School of Public Health Boston, MA(034751)	509(a)(1)	74,603.00	74,603 00	0 00	0 00
<i>Research on determinants of hospital contracts with HMOs</i>					
Boston University School of Public Health Boston, MA(036618)	509(a)(1)	4,945.00	4,823 00	122.00	0 00
<i>Evaluation of the telephone-based Smokers' Quitline</i>					
Boston University School of Public Health Boston, MA(036764)	509(a)(1)	65,034 00	0 00	0 00	65,034.00
<i>Study on the influence of managed care on physician scope of practice - Health Tracking Joint Solicitation</i>					
Boston University School of Public Health Boston, MA(038091)	509(a)(1)	6,030 00	0 00	0.00	6,030 00
<i>Research of the effects of direct-to-consumer drug advertising on patient-provider relationships</i>					
Boston University School of Public Health	509(a)(1)	8,954 00	0 00	0 00	8,954.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Boston, MA(038186)					
<i>Identifying best practices among managed care plans that provide substance abuse treatment services to Medicaid recipients with disabilities</i>					
Boston University School of Social Work Boston, MA(036948)	509(a)(1)	9,970 00	9,970.00	0.00	0 00
<i>Implementation of the SMART Moves program to prevent risky behaviors among inner-city minority youth</i>					
Boys' and Girls' Clubs of Newark, Inc Newark, NJ(037966)	509(a)(1)	132,459 00	67,322 00	0 00	65,137 00
<i>Evaluation of Fighting Back -- The Second Phase of Program Implementation</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(033874)	509(a)(1)	245,589 00	221,757 00	0 00	23,832.00
<i>Evaluation of the Addressing Tobacco in Managed Care initiative: Phase I</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(037944)	509(a)(1)	43,724 00	38,924 00	4,800 00	0 00

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<i>Organized medicine summit on school and youth violence</i> American Medical Association Chicago, IL(037225)	ER	20,000 00	0.00	0 00	20,000 00
<i>Analysis of physician assistant career patterns</i> Arizona State University Tempe, AZ(037027)	509(a)(1)	5,000.00	5,000 00	0 00	0.00
<i>Roundtable on initiatives for children, families, and communities</i> Aspen Institute, Inc , The Queenstown, MD(031276)	509(a)(2)	125,000 00	0 00	0 00	125,000.00
<i>Technical Assistance and Direction for the Health Professions Partnership Initiative</i> Association of American Medical Colleges Washington, DC(034227)	509(a)(2)	54,054 00	6,345 00	47,709 00	0.00
<i>Tad for the Minority Medical Education Program</i> Association of American Medical Colleges Washington, DC(035416)	509(a)(2)	69,529 00	0 00	69,529.00	0.00
<i>School-based program to reduce pregnancy and behavioral risks among at-risk youth</i> Atlantic County Atlantic City, NJ(037971)	509(a)(1)	70,948.00	0 00	0 00	70,948.00

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<i>Health Policy Fellowships Program</i> Baylor College of Medicine Houston, TX (036921)	509(a) (1)	7,474 00	0 00	0.00	7,474.00
<i>Minority Medical Faculty Development Program</i> - Tracie Collins, M.D Baylor College of Medicine Houston, TX (038406)	509(a) (1)	182,596 00	0 00	0 00	182,596 00
<i>Consequences of the 1998 drive-up liquor window closure in New Mexico</i> Behavioral Health Research Center of the Southwest Albuquerque, NM (037371)	509(a) (1)	25,110 00	0 00	0 00	25,110.00
<i>TAD for Sound Partners for Community Health</i> Benton Foundation Washington, DC (034749)	ER	49,559 00	0 00	49,559 00	0 00
<i>Strengthening the governance of voluntary health organizations</i> BoardSource Washington, DC (036329)	509(a) (1)	100,000 00	50,000 00	0.00	50,000 00
<i>Educational research into the effectiveness of electronically delivered curriculum for third-year medical students</i> Boston University School of Medicine Boston, MA (036906)	509(a) (1)	120,904.00	24,375 00	0.00	96,529.00

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Minneapolis, MN(036023)					
<i>Study of sentinel health conditions associated with North Dakota flooding</i>					
Altru Health Foundation Grand Forks, ND(037385)	509(a)(3)	9,667 00	0 00	9,667 00	0 00
<i>Information clearinghouse for Medicare choices</i>					
American Association of Homes and Services for the Aging Washington, DC(037817)	509(a)(2)	1,454,556.00	0.00	0 00	1,454,556.00
<i>SmokeLess States Program - Implementation</i>					
American Cancer Society, Inc., Southeast Division, Inc Atlanta, GA(037929)	509(a)(1)	15,000 00	14,417.00	583 00	0 00
<i>Project to reduce the use of tobacco among youth--supplemental support</i>					
American Cancer Society, Inc., Southwest Division, Inc Phoenix, AZ(036678)	509(a)(1)	47,007 00	47,007 00	0 00	0 00
<i>Public education programs in conjunction with PBS Series "On Our Own Terms: Moyers on Dying in America"</i>					
American Library Association Chicago, IL(034625)	509(a)(2)	17,031 00	5,113 00	11,918.00	0.00

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SmokeLess States Program - Implementation American Lung Association of Kansas Topeka, KS (037928)	509(a) (2)	19,639 00	19,639 00	0 00	0 00
TAD - SmokeLess States: Statewide Tobacco Prevention & Control Initiatives American Medical Association Chicago, IL (035963)	ER	111,956 00	111,363.00	593 00	0.00
Initial research and planning for a professional media campaign addressing student binge drinking American Medical Association Chicago, IL (036281)	ER	13,468 00	10,324 00	3,144 00	0.00
TAD for A Matter of Degree: Reducing High-Risk Drinking Among College Students American Medical Association Chicago, IL (036491)	ER	59,329.00	0 00	59,329 00	0.00
TAD for the Reducing Underage Drinking through Coalitions program American Medical Association Chicago, IL (036493)	ER	61,725 00	0 00	61,725 00	0 00
Program to train physicians in end-of-life care American Medical Association Chicago, IL (036767)	ER	40,000 00	0 00	0 00	40,000 00

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National Technical Assistance Office for Addressing Tobacco in Managed Care AAHP Foundation Washington, DC (035417)	509(a) (2)	37,713.00	0 00	37,713 00	0.00
HMO Workgroup on Care Management AAHP Foundation Washington, DC (037564)	509(a) (2)	157,982 00	118,672.00	0 00	39,310 00
Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children ABC for Health Incorporated Madison, WI (035757)	509(a) (1)	124,370.00	0 00	0.00	124,370.00
Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II AZHHA Education Foundation Phoenix, AZ (036960)	509(a) (1)	6,157 00	5,542 00	0.00	615 00
Technical assistance and direction under the State Coverage Initiatives Academy for Health Services Research and Health Policy Washington, DC (030251)	509(a) (1)	2,027,893 00	0.00	0.00	2,027,893.00

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<i>TAD for the Investigator Awards in Health Policy Research program</i> Academy for Health Services Research and Health Policy Washington,DC(035423)	509(a)(1)	35,105 00	27,672.00	7,433.00	0 00
<i>National Health Care Purchasing Institute</i> Academy for Health Services Research and Health Policy Washington,DC(036662)	509(a)(1)	5,752,348 00	977,292 00	0 00	4,775,056.00
<i>Improving the quality of medical education through national accreditation</i> Accreditation Council for Graduate Medical Education Chicago,IL(034768)	509(a)(2)	333,594 00	0 00	0.00	333,594 00
<i>Health Policy Leadership Fellows Program</i> Advocacy Institute, The Washington,DC(037766)	509(a)(1)	40,563.00	40,563 00	0 00	0 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i> Alameda Health Consortium Oakland,CA(038269)	509(a)(1)	15,000.00	15,000 00	0 00	0.00
<i>Study of the effects of two tobacco cessation interventions in a medical group practice</i> Allina Medical Group	ER	43,507.00	43,507 00	0 00	0 00

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<i>Technical assistance for the dissemination of the adult day service programs</i>					
Wake Forest University School of Medicine Winston-Salem, NC(024202)	509(a)(1)	190,000 00	6,408 00	0 00	183,592 00
<i>Research on the effects of disclosing managed care financial incentives on patient trust</i>					
Wake Forest University School of Medicine Winston-Salem, NC(034385)	509(a)(1)	63,046 00	38,349.00	0 00	24,697 00
<i>Enforcement of Tobacco Age-of-Sale Laws II</i>					
Wake Forest University School of Medicine Winston-Salem, NC(034897)	509(a)(1)	82,085.00	49,799 00	0 00	32,286 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Washington Health Foundation Seattle, WA(035620)	509(a)(1)	214,660.00	197,539 00	0 00	17,121.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
West Virginia Council of Churches Charleston, WV(035622)	509(a)(1)	221,062.00	169,333.00	0 00	51,729 00

1998 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1998 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Health care news on rural public radio</i> Western Organization of Resource Councils Education Project Billings, MT(027956)	509(a)(3)	37,500 00	37,500 00	0 00	0.00
<i>Scholars in Health Policy Research Program</i> Yale University School of Management New Haven, CT(035119)	509(a)(1)	3,534,013 00	1,993,339.00	0 00	1,540,674 00
<i>The Robert Wood Johnson Clinical Scholars Program</i> Yale University School of Medicine New Haven, CT(034450)	509(a)(1)	142,770 00	142,770 00	0 00	0 00
<i>Antiretroviral therapy adherence to therapy among HIV-infected drug users</i> Yeshiva University, Albert Einstein College of Medicine New York, NY(033945)	509(a)(1)	38,512 00	18,303 00	0 00	20,209.00
<i>Promoting leadership for the field of infant and family health and development</i> ZERO TO THREE National Center for Infants, Toddlers and Families Washington, DC(031912)	509(a)(2)	504,156 00	0 00	0 00	504,156 00
GRAND TOTAL		52,777,960.34	20,796,195.00	2,463,818.34	29,517,947.00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Support for five Clinical Scholars and one VA Fellow</i> University of Washington School of Medicine Seattle, WA(034657)	509(a)(1)	77,920 00	20,981 00	56,939 00	0.00
<i>Minority Medical Education Program</i> University of Washington School of Medicine Seattle, WA(035660)	509(a)(1)	300,000 00	0 00	0 00	300,000.00
<i>Planning for a population health improvement leadership conference</i> University of Wisconsin-Madison Center for Health Policy and Program Evaluation Madison, WI(030887)	509(a)(1)	6,441 00	2,651 00	3,790 00	0 00
<i>Improving the evidence base for practice guidelines prior to their dissemination</i> University of Wisconsin-Madison Medical School Madison, WI(033961)	509(a)(1)	23,986.00	9,086 00	0.00	14,900.00
<i>Updating the AHCPR Clinical Practice Guideline on Smoking Cessation</i> University of Wisconsin-Madison Medical School Madison, WI(034068)	509(a)(1)	10,794 00	4,869.00	5,925 00	0 00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Analysis of state policies on pain management</i>					
University of Wisconsin-Madison Medical School Madison, WI (035950)	509(a) (1)	8,792 00	7,903 00	889 00	0.00
<i>Breaking the cycle of homelessness: a book on the RWJF homeless families program</i>					
Vanderbilt University Nashville, TN (033473)	509(a) (1)	8,673 00	0 00	0.00	8,673 00
<i>Minority Medical Faculty Development Program - Robert S. Hoover, M.D</i>					
Vanderbilt University Medical Center Nashville, TN (033617)	509(a) (1)	0 00	2,054 00	-2,054.00	0 00
<i>Evaluation of a demonstration project to improve the health of families and the recovery of addicts</i>					
Vera Institute of Justice, Inc New York, NY (034537)	509(a) (1)	5,268.00	0 00	0 00	5,268.00
<i>Comprehensive home-based options for informed consent about end-of-life services for capitated Medicare enrollees</i>					
Visiting Nurse Association & Hospice of Northern California Emeryville, CA (035494)	509(a) (2)	178,446.00	0 00	0.00	178,446.00

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FROM 1998 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Financing nursing education for the 21st century</i> University of Pennsylvania Philadelphia, PA(035448)	509(a)(1)	32,752 00	0 00	0.00	32,752 00
<i>Study of the impact of an after-hours medical call center on the physician-patient relationship</i> University of Pennsylvania Health System Philadelphia, PA(034893)	509(a)(1)	43,819.00	0.00	0 00	43,819 00
<i>Palliative care program for people dying in nursing homes</i> University of Pennsylvania School of Nursing Philadelphia, PA(035491)	509(a)(1)	150,484.00	71,355 00	0 00	79,129.00
<i>Using the stages-of-change model to prevent unintended adolescent pregnancy</i> University of Pittsburgh Pittsburgh, PA(033951)	509(a)(1)	64,062.00	13,665.00	0.00	50,397 00
<i>Diagnosis of enteroviral infection in febrile infants less than three months of age</i> University of Utah School of Medicine Salt Lake City, UT(033959)	509(a)(1)	60,000.00	12,325 00	0.00	47,675 00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Helping primary care practitioners assess genetic vulnerability to common chronic diseases</i> University of Virginia Health Sciences Center Charlottesville, VA(035277)	509(a)(1)	158,140 00	0 00	0.00	158,140 00
<i>Minority Medical Education Program</i> University of Virginia School of Medicine Charlottesville, VA(035661)	509(a)(1)	600,000 00	0 00	0 00	600,000 00
<i>Study of providing methadone maintenance in primary care</i> University of Washington Seattle, WA(034895)	509(a)(1)	9,200 00	0 00	0.00	9,200.00
<i>Study of the impact of HMO specialty payment mechanisms on costs and outcomes for patients</i> University of Washington School of Medicine Seattle, WA(034283)	509(a)(1)	55,630 00	19,072.00	0.00	36,558.00
<i>Clinical Scholars Program</i> University of Washington School of Medicine Seattle, WA(034449)	509(a)(1)	129,962 00	70,894.00	0 00	59,068 00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> University of Nebraska-Lincoln Lincoln, NE (035108)	509(a)(1)	394,926 00	0 00	0 00	394,926.00
<i>Development of an ethics and health policy center to enhance end-of-life care</i> University of Nevada Reno, NV (036180)	509(a)(1)	150,000.00	105,003 00	0 00	44,997.00
<i>Development of a substance abuse prevention leadership network</i> University of New Hampshire Durham, NH (034005)	509(a)(1)	208,642 00	44,315.00	164,327 00	0.00
<i>Development of a culturally appropriate palliative care network for rural New Mexico</i> University of New Mexico Health Sciences Center Albuquerque, NM (035487)	509(a)(1)	46,905 00	41,468 00	0 00	5,437 00
<i>Evaluation of the All Kids Count Program</i> University of North Carolina at Chapel Hill Chapel Hill, NC (033427)	509(a)(1)	201,303 00	107,873 00	0.00	93,430 00
<i>Computer supported preventive care for children</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC (033957)	509(a)(1)	64,580 00	23,817.00	0 00	40,763.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Clinical Scholars Program</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(034448)	509(a)(1)	130,317 00	27,396 00	102,921 00	0.00
<i>Support for four Clinical Scholars</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(034655)	509(a)(1)	80,347 00	21,247 00	59,100.00	0 00
<i>Evaluation of North Carolina's enhanced employee assistance program for Work First participants</i> University of North Carolina at Chapel Hill School of Social Work Chapel Hill, NC(035793)	509(a)(1)	9,902 00	0.00	9,902 00	0.00
<i>Research on the best methods to present quality information to consumers making health plan choices</i> University of Oregon Eugene, OR(035643)	509(a)(1)	47,686.00	47,685 00	1 00	0.00
<i>Research on recent developments and implications of the medical specialty system</i> University of Pennsylvania Philadelphia, PA(033663)	509(a)(1)	40,550.00	3,748 00	0 00	36,802.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Ann Arbor, MI (035478)</i>					
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
<i>University of Michigan Medical School</i>	509(a) (1)	178,038 00	175,880 00	2,158 00	0.00
<i>Ann Arbor, MI (034447)</i>					
<i>Research on the policy implications of inequities in healthcare among low-income African-Americans</i>					
<i>University of Michigan School of Public Health</i>	509(a) (1)	84,548 00	57,840.00	0 00	26,708 00
<i>Ann Arbor, MI (033660)</i>					
<i>Scholars in Health Policy Research Program</i>					
<i>University of Michigan School of Public Health</i>	509(a) (1)	2,533,563.00	0 00	0 00	2,533,563 00
<i>Ann Arbor, MI (035118)</i>					
<i>Effects of workplace policies, climate, and stressors on drug and alcohol attitudes and behavior</i>					
<i>University of Michigan-Flint</i>	509(a) (1)	26,124 00	0 00	26,124 00	0.00
<i>Flint, MI (035920)</i>					
<i>Dissemination of additional findings from the national adolescent health study</i>					
<i>University of Minnesota</i>	509(a) (1)	162,500 00	0.00	0 00	162,500.00
<i>Minneapolis, MN (034782)</i>					

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Project ARM· Alcohol Risk Management II</i> University of Minnesota Minneapolis, MN(034901)	509(a)(1)	3,500 34	2,650 00	850 34	-0 00
<i>Research on the application of information technology in managed care organizations</i> University of Minnesota Minneapolis, MN(036142)	509(a)(1)	38,521 00	0.00	0.00	38,521.00
<i>Evaluating an intervention to improve colorectal cancer screening rates</i> University of Minnesota Medical School Minneapolis, MN(033956)	509(a)(1)	60,097 00	0 00	0 00	60,097.00
<i>Monitoring the transformation of rural health care delivery and finance -- Phase II</i> University of Minnesota School of Public Health Minneapolis, MN(032659)	509(a)(1)	832,135 00	49,999.00	0 00	782,136.00
<i>National study of the home care-assisted living connection</i> University of Minnesota School of Public Health Minneapolis, MN(034398)	509(a)(1)	47,376 00	0.00	0.00	47,376.00
<i>Community-based services for special needs children in rural areas</i> University of Missouri-Columbia School of Medicine Columbia, MO(035558)	509(a)(1)	91,060.00	69,622 00	0 00	21,438.00

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<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of Kentucky Research Foundation Lexington, KY(035584)	509(a)(1)	57,836.00	0 00	0.00	57,836.00
<i>Evaluation of Cash and Counseling Demonstration and Evaluation -- supplement</i>					
University of Maryland Center on Aging College Park, MD(030862)	509(a)(1)	601,013.00	0 00	0.00	601,013.00
<i>TAD for Cash and Counseling demonstration and Evaluation program</i>					
University of Maryland Center on Aging College Park, MD(033878)	509(a)(1)	47,687.00	22,158 00	25,529.00	0.00
<i>Research on the impact of higher cigarette taxes on maternal smoking</i>					
University of Maryland at College Park College Park, MD(034928)	509(a)(1)	5,078 00	0.00	5,078 00	0.00
<i>Follow-up study of discharged trauma center patients who had positive toxicology</i>					
University of Maryland, Baltimore Baltimore, MD(034476)	509(a)(1)	8,221 00	8,221.00	0 00	0.00
<i>Research on the impact of physician compensation mechanisms on the process of care</i>					
University of Massachusetts Medical	509(a)(1)	33,521.00	0 00	0.00	33,521.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Center Worcester, MA(034281)					
Children with disabilities history and health policy since 1946 University of Miami Coral Gables, FL(033954)	509(a)(1)	55,734 00	0 00	0 00	55,734 00
Moving Florida substance users from welfare to work University of Miami Coral Gables, FL(034896)	509(a)(1)	80,591 00	51,214.00	0 00	29,377.00
The impact of workplace drug testing programs on employee drug use University of Miami Coral Gables, FL(035152)	509(a)(1)	3,736.00	0 00	0.00	3,736.00
Substance abuse and welfare reform University of Michigan Ann Arbor, MI(034904)	509(a)(1)	89,069 00	43,436.00	0 00	45,633.00
The impact of smoking control policies on future smoking prevalence and health status University of Michigan Ann Arbor, MI(034909)	509(a)(1)	73,186 00	0 00	0 00	73,186 00
Randomized trial to determine the benefits of earlier hospice care for patients with incurable diseases University of Michigan	509(a)(1)	75,464.00	30,464 00	0.00	45,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the economics of health information technology in physician organizations</i> University of California, San Francisco, School of Nursing San Francisco, CA(035979)	509(a)(1)	76,195 00	0.00	0 00	76,195 00
<i>Development of Empirical Methods for accounting for future medical costs</i> University of Chicago Chicago, IL(033950)	509(a)(1)	23,975 00	0 00	0 00	23,975.00
<i>Implementation and evaluation of model programs to improve end-of-life care for Alzheimers patients</i> University of Chicago Chicago, IL(035485)	509(a)(1)	152,083 00	114,712 00	0 00	37,371 00
<i>Clinical Scholars Program</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(034445)	509(a)(1)	163,478 00	144,393 00	19,085.00	0 00
<i>Minority Medical Education Program</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(035199)	509(a)(1)	139,503.00	0.00	0 00	139,503.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Continued support for the implementation of a standard management information system for school-based health centers</i>					
University of Colorado Health Sciences Center Denver, CO (031122)	509(a) (1)	32,000 00	0 00	0 00	32,000 00
<i>Development of a clinical tool to assess compliance with occupational medical practice guidelines</i>					
University of Colorado Health Sciences Center Denver, CO (034365)	509(a) (1)	22,172 00	19,052 00	3,120.00	0 00
<i>Assessment of Jacksonville Jaguars Foundation Honor Rows youth incentive program</i>					
University of Florida Research Foundation Inc Gainesville, FL (035816)	509(a) (1)	9,028.00	0.00	9,028 00	0.00
<i>Research on consequences of alcohol and tobacco policies on college campuses</i>					
University of Illinois at Chicago Chicago, IL (035732)	509(a) (1)	5,143 00	0 00	0 00	5,143.00
<i>The Community Tool Box: a computer information database and exchange network</i>					
University of Kansas Center for Research Inc. Lawrence, KS (034792)	509(a) (1)	76,748 00	31,079 00	45,669 00	0.00

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<i>Clinical Scholars Program</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(034444)	509(a)(1)	156,218 00	156,218 00	0.00	0.00
<i>Background paper and meeting on longitudinal funding options for children's health care</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(033371)	509(a)(1)	2,852.00	0 00	0 00	2,852.00
<i>Research on the causes and consequences of federal mandates to include women and racial minorities in clinical trials</i>					
University of California, San Diego La Jolla, CA(033656)	509(a)(1)	17,888 00	0 00	0.00	17,888 00
<i>Minority Medical Faculty Development Program - Kenneth D. Aldape, M.D.</i>					
University of California, San Francisco San Francisco, CA(033349)	509(a)(1)	82,881 00	13,644 00	0 00	69,237.00
<i>Health Outcomes and Utilization of Health Services by Latino Children: An analysis of maternal and community factors</i>					
University of California, San Francisco San Francisco, CA(033948)	509(a)(1)	60,572.00	0.00	0 00	60,572 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Impact of treatment on demand on injection drug users in the San Francisco Bay area</i> University of California, San Francisco San Francisco, CA(034903)	509(a)(1)	34,864 00	0 00	0 00	34,864.00
<i>The Robert Wood Johnson Executive Nurse Fellows Program</i> University of California, San Francisco, Center for the Health Professions San Francisco, CA(032429)	509(a)(1)	1,849,003 00	0.00	0 00	1,849,003.00
<i>Promoting End-of-Life Care Content in Medical Textbooks</i> University of California, San Francisco, School of Medicine San Francisco, CA(033472)	509(a)(1)	20,056.00	10,028 00	0 00	10,028.00
<i>Comprehensive team approach to providing palliative care at the beginning of end of life</i> University of California, San Francisco, School of Medicine San Francisco, CA(035486)	509(a)(1)	87,175 00	85,494 00	0.00	1,681 00
<i>Conference on the hospitalists and provider-patient relationship</i> University of California, San Francisco, School of Medicine San Francisco, CA(035842)	509(a)(1)	17,637.00	17,557 00	80 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on decision-making in managed care organizations</i>					
Tufts University Medford, MA (033664)	509(a)(1)	32,875 00	32,875.00	0.00	0 00
<i>Project to improve access to health care information and services for underserved populations</i>					
United Way Community Services, Inc Provo, UT (034965)	509(a)(1)	82,469 00	29,751.00	0 00	52,718 00
<i>Technical Assistance and Direction for Smoke-Free Families: Innovations to Stop Smoking During and Beyond Pregnancy</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL (033012)	509(a)(1)	37,449 00	0.00	0 00	37,449.00
<i>Research on the evolution of physician organization under managed care</i>					
University of California, Berkeley, School of Public Health Berkeley, CA (034282)	509(a)(1)	106,361 00	38,505 00	0 00	67,856 00
<i>Scholars in Health Policy Research Program</i>					
University of California, Berkeley, School of Public Health Berkeley, CA (035117)	509(a)(1)	2,052,976 00	557,844 00	0 00	1,495,132 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the health impact of having grandparents provide child care</i> University of California, Berkeley, School of Public Health Berkeley, CA(035181)	509(a)(1)	16,514.00	16,514 00	0 00	0.00
<i>Research on patient requests under managed care</i> University of California, Davis, School of Medicine Davis, CA(034384)	509(a)(1)	109,766 00	0 00	0 00	109,766.00
<i>Program to improve end-of-life care for isolated rural populations and female inmates</i> University of California, Davis, School of Medicine Davis, CA(035490)	509(a)(1)	91,469 00	46,726 00	0 00	44,743.00
<i>Alcohol abuse and welfare policy</i> University of California, Irvine Irvine, CA(034905)	509(a)(1)	9,073 00	9,073 00	0 00	0.00
<i>Studies of the impact of changes in substance abuse and mental health care programs</i> University of California, Los Angeles, Center for Health Sciences Los Angeles, CA(031280)	509(a)(1)	364,065.00	363,791.00	274.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
New York, NY (033275)					
<i>Research on the effectiveness of public/private managed care programs</i>					
The New York Academy of Medicine New York, NY (034697)	509 (a) (1)	17,500.00	12,093 00	5,407 00	0 00
<i>Building support for local and national service programs</i>					
The New York Community Trust New York, NY (033388)	509 (a) (1)	13,132 00	12,500.00	632 00	0 00
<i>Study of urban neighborhood and community capacity building</i>					
The Research Foundation of State University of New York Albany, NY (032692)	509 (a) (1)	74,998.00	0.00	0 00	74,998 00
<i>Effectiveness of clinical practice guideline implementation on smoking cessation</i>					
The University of Iowa Iowa City, IA (034907)	509 (a) (1)	14,508 00	14,508 00	0 00	0.00
<i>Monitoring and evaluating the State Children's Health Insurance Program (SCHIP)</i>					
The Urban Institute Washington, DC (034267)	509 (a) (2)	217,379.00	0.00	0.00	217,379 00

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<i>Analytic support for the State Coverage Initiatives</i>					
The Urban Institute Washington, DC(034538)	509(a)(2)	290,012.00	280,665 00	0 00	9,347.00
<i>Resource use by non-participants in Connecticut's Medicaid home and community based waiver program</i>					
The Urban Institute Washington, DC(034592)	509(a)(2)	166,189 00	86,748 00	0 00	79,441.00
<i>Replication of a community-based partnership to provide health education, outreach, and case management to urban Chinese and other Asia populations</i>					
Thomas Jefferson University Hospitals, Inc Philadelphia, PA(031226)	509(a)(1)	49,940 00	0.00	0 00	49,940 00
<i>Substance abuse treatment program for low-income adolescents</i>					
Tiyospaye Inc. Wichita, KS(034931)	509(a)(1)	122,458 00	86,340.00	0 00	36,118.00
<i>Program to facilitate treatment of low-income people with cancer</i>					
Truman Medical Center, Incorporated Kansas City, MO(034963)	509(a)(1)	84,786 00	14,418.00	0.00	70,368 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i> - Ronald Rodriguez, M.D., Ph D.					
The Johns Hopkins University School of Medicine Baltimore, MD(036144)	509(a)(1)	84,061 00	0 00	0 00	84,061 00
<i>Elderly people with eligibility for both Medicare and Medicaid: needs for care, perceptions of care, and state variations in access to services</i>					
The Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(033667)	509(a)(1)	32,652.00	0 00	0 00	32,652.00
<i>Effects of workplace policies, climate, and stress on drug and alcohol attitudes and behavior</i>					
The Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(034902)	509(a)(1)	34,863.00	0.00	0 00	34,863 00
<i>Pilot replication in New York City of the Free to Grow Program</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(033888)	509(a)(1)	45,000 00	0 00	0 00	45,000.00
<i>Study of whether fundamental causes explain social inequalities in health status</i>					
The Joseph L Mailman School of Public Health at Columbia University	509(a)(1)	7,432 00	0 00	0.00	7,432 00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>New York, NY (034420)</i>					
<i>Drug Control in Public Housing: The Impact of the Drug Elimination Program in the New York City Public Housing Authority</i>					
<i>The Joseph L Mailman School of Public Health at Columbia University New York, NY (034898)</i>	509(a) (1)	34,955.00	0 00	0.00	34,955.00
<i>Minority Medical Faculty Development Program - Eddie Greene, M D.</i>					
<i>The Medical University of South Carolina Charleston, SC (036140)</i>	509(a) (1)	105,434 00	0.00	105,434 00	0.00
<i>Project to improve palliative services and end-of-life care for an urban African-American population</i>					
<i>The Medical University of South Carolina Medical Center Charleston, SC (035475)</i>	509(a) (1)	81,737 00	76,150 00	5,587 00	0 00
<i>Development and evaluation of educational materials for medical students on smoking cessation counseling</i>					
<i>The Morehouse School of Medicine, Inc. Atlanta, GA (034237)</i>	509(a) (1)	5,202 00	0 00	0.00	5,202 00
<i>Demonstration and evaluation of substance abuse treatment in welfare reform programs</i>					
<i>The National Center on Addiction and Substance Abuse at Columbia University</i>	509(a) (1)	3,039,939 00	3,039,939 00	0.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids - A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Tennessee Health Care Campaign Inc Nashville, TN (035618)	509(a) (1)	341,021 00	330,990 00	0 00	10,031 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Texas Association of Community Health Centers, Inc Austin, TX (035619)	509(a) (2)	26,785 00	24,488 00	0 00	2,297.00
<i>Issue briefings on health policy for Washington-based policymakers and journalists</i>					
The Alliance for Health Reform Washington, DC (035055)	509(a) (1)	47,682.00	47,682.00	0 00	0 00
<i>Pediatric Asthma: Promoting Best Practice initiative</i>					
The American Academy of Allergy, Asthma & Immunology, Inc. Milwaukee, WI (033546)	509(a) (2)	19,703 00	19,703 00	0 00	0.00
<i>Integration of pediatric behavioral health services in neighborhood health centers</i>					
The Cincinnati Health Network Inc. Cincinnati, OH (034933)	509(a) (1)	173,199.00	112,115 00	0.00	61,084.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Family Support Services Program for the Colorado Initiative</i> The Colorado Foundation for Families and Children Denver, CO (035759)	509(a) (1)	70,868 00	22,267.00	0 00	48,601.00
<i>Comprehensive palliative care services for medically underserved persons in an urban setting</i> The Cooper Green Hospital Foundation, Inc. Birmingham, AL (035476)	509(a) (1)	44,700 00	0 00	0 00	44,700.00
<i>Research on the impact of health and welfare policy changes on the status for children with chronic conditions</i> The General Hospital Corporation-Massachusetts General Hospital Boston, MA (033659)	509(a) (1)	31,872.00	6,909 00	0.00	24,963.00
<i>The Robert Wood Johnson Clinical Scholars Program</i> The Johns Hopkins University School of Medicine Baltimore, MD (034446)	509(a) (1)	158,514 00	103,414 00	55,100 00	0 00
<i>Support for three Clinical Scholars</i> The Johns Hopkins University School of Medicine Baltimore, MD (034654)	509(a) (1)	87,543.00	23,569 00	63,974 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of an integrated workers' compensation/health insurance prescription drug program for New York state employees</i> State of New York Department of Civil Service Albany, NY(034232)	509(a)(1)	33,432.00	0.00	0.00	33,432.00
<i>All Kids Count II</i> State of Oklahoma, Oklahoma State Department of Health Oklahoma City, OK(033704)	509(a)(1)	50,000 00	7,637 00	42,363 00	0 00
<i>Evaluation of a statewide collaboration of managed health plans to address tobacco cessation</i> State of Oregon Department of Human Resources, Health Division Portland, OR(034190)	509(a)(1)	87,054 00	67,350 00	0 00	19,704 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i> State of Oregon Department of Human Resources, Health Division Portland, OR(035617)	509(a)(1)	86,209 00	69,503.00	0.00	16,706.00
<i>Access to health insurance for persons with severe chronic disabling conditions</i> State of Oregon Department of Human Resources, Senior and Disabled Services Division	509(a)(1)	99,159.00	0.00	0 00	99,159.00

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FROM 1998 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Salem, OR (035433)</i>					
<i>Assessing the impact of work incentives on the employment and health status of SSDI recipients</i>					
State of Vermont Agency of Human Services, Department of Aging and Disabilities Waterbury, VT (035436)	509(a)(1)	113,810 00	0 00	0 00	113,810.00
<i>Medicare/Medicaid Integration Project</i>					
State of Washington Department of Social and Health Services Olympia, WA (032318)	509(a)(1)	28,996.00	0 00	0 00	28,996 00
<i>Demonstration of a system to provide reliable health and support systems to working people with disabilities</i>					
State of Wisconsin Department of Health and Family Services Madison, WI (035441)	509(a)(1)	143,465 00	0 00	0 00	143,465.00
<i>Wellness and self-improvement program for youth</i>					
Students Run America Van Nuys, CA (034964)	509(a)(1)	9,764 00	8,764.00	0.00	1,000 00
<i>Study of the Medicare amendments contained in the Balanced Budget Act of 1997</i>					
Swarthmore College Swarthmore, PA (034186)	509(a)(1)	2,448 00	0.00	2,448 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluating an innovative disease management program for patients with multiple chronic conditions</i>					
Stanford University School of Medicine Stanford, CA(032643)	509(a)(1)	110,810 00	0 00	0 00	110,810.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Alaska Department of Health and Social Services Juneau, AK(035586)	509(a)(1)	83,029 00	0 00	0 00	83,029 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Colorado Department of Public Health and Environment Denver, CO(035096)	509(a)(1)	173,987 00	0 00	0 00	173,987 00
<i>All Kids Count II</i>					
State of Connecticut Department of Public Health Hartford, CT(033687)	509(a)(1)	112,838 00	0 00	112,838 00	0 00
<i>Cash and Counseling Demonstration and Evaluation</i>					
State of Florida Department of Elder Affairs Tallahassee, FL(031278)	509(a)(1)	81,151 00	40,634 00	0 00	40,517.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Establishment of a statewide collaborative program to improve end-of-life care</i> State of Hawaii Department of Health Honolulu, HI (036297)	509(a)(1)	85,758.00	0 00	0 00	85,758 00
<i>All Kids Count II</i> State of Michigan Department of Community Health Lansing, MI (033688)	509(a)(1)	13,303 00	7,468 00	5,835 00	0 00
<i>Facilitating dispute resolution within long-term care ethics committees</i> State of New Jersey Department of Health and Senior Services, Office of the Ombudsman Trenton, NJ (035786)	509(a)(1)	1,000 00	1,000.00	0 00	0 00
<i>Cash and Counseling Demonstration and Evaluation</i> State of New Jersey Department of Human Services Trenton, NJ (031277)	509(a)(1)	97,752.00	97,752 00	0.00	0 00
<i>Planning a program of universal health insurance coverage for children in New Jersey</i> State of New Jersey Department of Human Services, Division of Medical Assistance and Health Serv Trenton, NJ (034374)	509(a)(1)	196,869 00	0 00	0 00	196,869.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Establishment of a New Jersey Health Policy Center</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(034067)	509(a)(1)	3,222,722.00	0 00	0.00	3,222,722 00
<i>Coalition-based program to provide medical services to low-income rural Latinos</i>					
Sacred Heart Medical Center Foundation Eugene, OR(034936)	509(a)(3)	52,974 00	51,973 00	0 00	1,001 00
<i>Comprehensive school-based health services for underserved high school students</i>					
Saint Francis Medical Center Foundation Grand Island, NE(034953)	509(a)(1)	263,758 00	170,544 00	0 00	93,214 00
<i>The Children's Initiative</i>					
San Diego Community Foundation San Diego, CA(033194)	509(a)(1)	8 00	4.00	4.00	0.00
<i>Community-based assisted living facility for low-income seniors</i>					
Seattle Chinatown-International District Preservation and Development Authority Seattle, WA(034934)	509(a)(1)	117,441 00	99,773 00	0.00	17,668 00
<i>Curriculum development and leadership institute</i>					
Smithsonian Institution Washington, DC(033422)	509(a)(1)	162,533 00	0 00	0 00	162,533.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Transitional living program for pregnant women with substance abuse problems</i> Southcentral Foundation Anchorage, AK (034954)	509(a) (1)	85,111 00	49,462 00	0 00	35,649.00
<i>Integrated primary care health program for long-term psychiatric patients in day treatment programs</i> St. Mary's Hospital Hoboken, NJ (035796)	509(a) (1)	77,155 00	14,939 00	0 00	62,216.00
<i>Development of a train-the-trainer faculty development program in end-of-life care</i> Stanford University Stanford, CA (035017)	509(a) (1)	321,234.00	0 00	0.00	321,234.00
<i>Research on the effect of managed care on treatment patterns and health outcomes among traditional Medicare patients</i> Stanford University Stanford, CA (036149)	509(a) (1)	61,810 00	45,749 00	16,061 00	0 00
<i>Preparation and publication of a book on tobacco policies</i> Stanford University School of Law Stanford, CA (034164)	509(a) (1)	15,711 00	0 00	0 00	15,711 00
<i>Creation of a chronic disease management system for primary care practice</i> Stanford University School of Medicine Stanford, CA (031162)	509(a) (1)	146,856 00	8,278 00	0 00	138,578.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Continued support for Health Affairs Project Hope - The People-to-People Health Foundation, Inc Millwood, VA(028567)	509(a)(1)	669,217 00	14,176 00	0 00	655,041.00
Program to improve access to health care and related services to low-income single- and teen-parent families Project Self-Sufficiency of Sussex County Inc. Sparta, NJ(035794)	509(a)(1)	141,012 00	0.00	0 00	141,012 00
Family-oriented primary health care services for severely underserved people Providence Hospital Washington, DC(032310)	509(a)(1)	85,834 00	48,332 00	0.00	37,502 00
SmokeLess States Program - Implementation Public Health Institute Berkeley, CA(032000)	509(a)(2)	77,006 00	76,599 00	407.00	0 00
Phase II: Study to examine variations in the quality of care RAND Corporation Santa Monica, CA(033095)	509(a)(1)	605,764 00	605,764 00	0 00	0 00
Study of the effects of managed care on the relationship between physicians and patients with depression RAND Corporation Santa Monica, CA(034894)	509(a)(1)	12,924 00	12,924.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Health News and Information Programming to a minority population</i> Radio Bilingue, Inc Fresno, CA (027958)	509(a)(1)	22,951 00	22,951 00	0 00	0 00
<i>Rural substance abuse prevention and health promotion program</i> Region Nine Development Commission Mankato, MN (034960)	509(a)(1)	251,063.00	89,854 00	0 00	161,209 00
<i>Lessons from the SmokeLess States evaluation, Phase II</i> Research Foundation of the City University of New York New York, NY (033795)	509(a)(3)	25,435 00	18,630 00	6,805 00	0 00
<i>Evaluation of coalition activities in the Tucson, Arizona, Youth Tobacco Project</i> Research Foundation of the City University of New York New York, NY (033797)	509(a)(3)	10,857 00	4,089 00	6,768 00	0.00
<i>Program to improve access to primary care and substance abuse services for low-income persons</i> Rio Arriba Family Care Network Española, NM (034939)	509(a)(1)	1,000 00	0 00	0 00	1,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Implementation of a treatment services program for sexually abused and/or physically victimized children</i> Northridge Hospital Medical Center Northridge, CA (034937)	509(a) (1)	108,029 00	53,957.00	0.00	54,072 00
<i>Journalists briefings on health</i> Northwestern University, Medill School of Journalism Evanston, IL (035718)	509(a) (1)	32,360 00	0 00	0 00	32,360 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i> Oklahoma Institute for Child Advocacy Oklahoma City, OK (035607)	509(a) (1)	306,061.00	196,152 00	0.00	109,909.00
<i>School-based health care program for disadvantaged high-school students and their families</i> Open Door Health Center Inc Michigan City, IN (034957)	509(a) (1)	37,651 00	37,651.00	0 00	0 00
<i>Project to remove barriers and enhance end-of-life care</i> Oregon Health Sciences Foundation Portland, OR (033903)	509(a) (1)	59,835.00	59,835 00	0 00	0 00

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<i>Evaluation of three states' efforts to provide work incentives for individuals with severe disabilities</i>					
Oregon Health and Science University Portland, OR (035694)	509(a) (1)	88,191.00	0 00	0 00	88,191 00
<i>Enhanced home visiting program for low-income pregnant women and their children</i>					
Palm Beach County, Children's Services Council of Palm Beach County West Palm Beach, FL (034935)	509(a) (1)	1,000 00	1,000 00	0 00	0 00
<i>Improving the performance of healthcare agents for dying people</i>					
Partnership for Caring Inc Washington, DC (034373)	509(a) (1)	115,960 00	10,000 00	0 00	105,960.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Pennsylvania Partnerships for Children Harrisburg, PA (035099)	509(a) (1)	7,362 00	0 00	0 00	7,362.00
<i>Fragile Families: A study of health and well-being in families with unwed parents</i>					
Princeton University, Bendheim Thoman Center for Research on Child Wellbeing Princeton, NJ (030978)	509(a) (1)	393,647 00	0 00	0 00	393,647.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Disease Control and Prevention, Inc Atlanta, GA (033489)					
<i>Strengthening Latino networks to address alcohol and tobacco issues</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (031963)	ER	39,734 00	39,734 00	0 00	0 00
<i>Evaluation of a public television series on addiction and recovery</i>					
National Opinion Research Center Chicago, IL (034179)	509(a) (1)	755.00	-975 00	6.00	1,724 00
<i>Making individual choices about postmenopausal hormonal therapy: integrating decision support into primary care</i>					
New England Medical Center Hospitals, Inc Boston, MA (033958)	509(a) (1)	61,552 00	0.00	61,552 00	0.00
<i>Determinants and outcomes of primary care in health plan relationships</i>					
New England Medical Center Hospitals, Inc. Boston, MA (035321)	509(a) (1)	49,968 00	48,848.00	1,120 00	0.00
<i>Healthy Kids Replication Program</i>					
New Hampshire Healthy Kids Corporation Concord, NH (033212)	509(a) (1)	23,695 00	7,349 00	0 00	16,346.00

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<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
New Mexico Advocates for Children & Families, Inc. Albuquerque, NM(035101)	509(a)(1)	106,202 00	74,389 00	0 00	31,813 00
<i>Minority Medical Faculty Development Program - Sumayah Jamal, M.D., Ph D.</i>					
New York University Medical Center New York, NY(033351)	509(a)(1)	82,881 00	36,808 00	0.00	46,073 00
<i>Evaluation of The Urban Health Initiative</i>					
New York University, Robert F. Wagner Graduate School of Public Service New York, NY(034591)	509(a)(1)	776,835 00	354,956.00	0 00	421,879.00
<i>Physician recruitment and retention project: follow-up to Practice Sights</i>					
North Carolina Foundation for Advanced Health Programs, Incorporated Raleigh, NC(034548)	509(a)(1)	43,823 00	43,823 00	0 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
North Carolina Foundation for Advanced Health Programs, Incorporated Raleigh, NC(035102)	509(a)(1)	314,418 00	298,069 00	0.00	16,349.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Volunteers in Health Care</i> Memorial Hospital Pawtucket, RI (035301)	509(a) (1)	320,185.00	0.00	0 00	320,185 00
<i>Information needs of generalist physicians</i> Michigan State University College of Human Medicine East Lansing, MI (033955)	509(a) (1)	58,247.00	22,599.00	0 00	35,648 00
<i>Substance abuse treatment program for homeless people</i> Midwestern Connecticut Council on Alcoholism, Inc. Danbury, CT (034958)	509(a) (1)	139,296.00	100,213 00	0 00	39,083 00
<i>Research on the impact of growing income and wealth inequality on health in the U.S.</i> Montefiore Medical Center Bronx, NY (033661)	509(a) (1)	21,825 00	19,862.00	0 00	1,963.00
<i>Health Professions Partnership Initiative</i> Mount Sinai School of Medicine of New York University New York, NY (034520)	509(a) (1)	35,000 00	0.00	0 00	35,000 00
<i>Integrated case management to improve end-of-life care for elderly patients in managed care</i> Mount Sinai School of Medicine of New York University New York, NY (035488)	509(a) (1)	75,001.00	28,000 00	0.00	47,001 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of recommendations to incorporate end-of-life issues in the medical licensure exam</i>					
National Board of Medical Examiners Philadelphia, PA(033887)	509(a)(2)	22,755 00	0 00	0 00	22,755 00
<i>Research on health economics and policy</i>					
National Bureau of Economic Research, Inc Cambridge, MA(035113)	509(a)(1)	18,271.00	11,445 00	0 00	6,826 00
<i>National Campaign to Reduce Teen Pregnancy</i>					
National Campaign to Prevent Teen Pregnancy Washington, DC(035270)	509(a)(1)	250,000.00	250,000 00	0 00	0.00
<i>Creation of the Institute for Professional Health Staff Development</i>					
National Conference of State Legislatures Washington, DC(035554)	509(a)(1)	20,371.00	6,500 00	0 00	13,871.00
<i>Expansion of the National Executive Service Corps/Health Care Consulting Group</i>					
National Executive Service Corps New York, NY(028625)	509(a)(1)	35,491 00	0 00	0 00	35,491 00
<i>Pilot educational network for the advancement of public health program management</i>					
National Foundation for the Centers for	509(a)(1)	232,214 00	0.00	0 00	232,214.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Professional sports. a partnership to prevent youth substance abuse and promote the health of young people Jacksonville Jaguars Foundation Inc Jacksonville, FL(030241)	ER	89,175.00	65,626.00	0 00	23,549.00
Study of methods to optimize patient-physician match in managed care settings Kaiser Foundation Hospitals Oakland, CA(035320)	509(a) (1)	31,006 00	30,572 00	434 00	0.00
Health Care Reporting on National Native News Koahnic Broadcast Corporation Anchorage, AK(027962)	509(a) (1)	102,804.00	92,524 00	0 00	10,280 00
Building research capacity in the Congressional Research Service Library of Congress, Congressional Research Service Washington, DC(035314)	509(a) (1)	693,800 00	182,693 00	0.00	511,107 00
Comprehensive palliative care program for people with AIDS Louisiana State University Medical Center New Orleans, LA(035482)	509(a) (1)	178,883.00	66,400.00	0.00	112,483.00

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<i>A Matter of Degree. Reducing High-Risk Drinking Among College Students</i> Louisiana State University and Agricultural and Mechanical College Baton Rouge, LA (035107)	509(a) (1)	320,112.00	77,051 00	0.00	243,061.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> Maine Ambulatory Care Coalition Manchester, ME (035100)	509(a) (1)	221,990 00	100,547.00	0 00	121,443 00
<i>Development of a statewide collaborative program to improve end-of-life care</i> Maine Hospice Council Inc. Manchester, ME (036223)	509(a) (1)	79,373 00	34,400 00	0 00	44,973.00
<i>Generalist Physician Initiative - Phase II</i> Medical College of Georgia School of Medicine Augusta, GA (032608)	509(a) (1)	6,667 00	6,667 00	0 00	0 00
<i>Establishment of a demonstration center for health care workforce research -- Phase II</i> Medical College of Wisconsin Inc Milwaukee, WI (034406)	509(a) (1)	3,972 00	3,518.00	454.00	0.00
<i>Collaborative effort to restructure the public health system in New Jersey</i> Medical Society of New Jersey Lawrenceville, NJ (035112)	ER	123,717 00	95,887 00	0 00	27,830.00

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(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Substance abuse treatment and supportive services for rural low-income women</i> Heartland Circle Wellington, OH (034955)	509(a)(2)	1,000 00	0 00	0 00	1,000 00
<i>Development of a flexible palliative care program to improve quality of end-of-life care</i> Henry Ford Health System Detroit, MI (035484)	509(a)(1)	261,096 00	177,848 00	0 00	83,248.00
<i>Palliative care program for people in managed care</i> Hospice of the Valley Phoenix, AZ (035492)	509(a)(1)	156,661.00	64,017 00	0 00	92,644.00
<i>Establishment of the National Resource Center on Sociocultural Barriers to Care</i> Hospital for Sick Children Washington, DC (034131)	509(a)(1)	36,112 00	0.00	0 00	36,112 00
<i>Cost effectiveness of prenatal/postnatal interventions for drug-abusing pregnant women</i> Howard University Washington, DC (035157)	509(a)(1)	27,055 00	0.00	0.00	27,055 00
<i>Evaluation of the Self-Determination for Persons with Developmental Disabilities Program</i> Human Services Research Institute	509(a)(1)	89,875 00	47,306.00	0 00	42,569 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Cambridge, MA (032677)</i>					
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
<i>Illinois Maternal and Child Health Coalition</i>	509(a) (1)	355,139 00	324,970.00	0 00	30,169.00
<i>Chicago, IL (035629)</i>					
<i>Development of a coordinated benefits model of health care for work-related and non-work-related conditions</i>					
<i>Institute for Research and Education</i>	509(a) (1)	128,874.00	126,817 00	0 00	2,057 00
<i>Minneapolis, MN (030971)</i>					
<i>Program to strengthen community caregiving in the United States</i>					
<i>Interfaith Caregivers Alliance</i>	509(a) (1)	402,349.00	292,339 00	0 00	110,010 00
<i>Kansas City, MO (030244)</i>					
<i>Development of a health profile for a distressed community</i>					
<i>Isles Inc.</i>	509(a) (1)	7,622 00	7,622 00	0 00	0 00
<i>Trenton, NJ (035458)</i>					
<i>Research on collective purchasing arrangements for private health insurance</i>					
<i>JSI Research & Training Institute, Inc</i>	509(a) (1)	16,352 00	0.00	0 00	16,352 00
<i>Boston, MA (035498)</i>					

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Supplemental funding for A Matter of Degree evaluation-Phase II</i>					
Harvard University School of Public Health Boston, MA (034746)	509(a) (1)	220,545.00	171,625 00	0 00	48,920.00
<i>Volume on health policy for an African-American public policy journal</i>					
Harvard University, John F Kennedy School of Government Cambridge, MA (033511)	509(a) (1)	10,000 00	4,939 00	0.00	5,061.00
<i>Urban seminar series on children's health and safety</i>					
Harvard University, John F Kennedy School of Government Cambridge, MA (033907)	509(a) (1)	347,754.00	326,243 00	0 00	21,511 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Health Care For All, Inc. Boston, MA (035628)	509(a) (2)	352,221 00	342,646 00	0 00	9,575 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Health Research, Inc Rensselaer, NY (035633)	509(a) (1)	498,682 00	152,870.00	0 00	345,812 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Environmental and policy determinants: harm reduction, youth smoking, and simulation models</i>					
Health Research, Inc Buffalo, NY (036088)	509(a)(1)	7,427 00	0 00	0 00	7,427.00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i>					
Health Research, Inc Albany, NY (036292)	509(a)(1)	112,799 00	0.00	0 00	112,799 00
<i>Evaluation of a pharmacy benefit for smoking cessation aids</i>					
HealthPartners Research Foundation Minneapolis, MN (036022)	509(a)(3)	192,554 00	40,150.00	152,404.00	0.00
<i>Evaluation of the New York Health Care Reform Act of 1996</i>					
Healthcare Educational & Research Fund Inc. Rensselaer, NY (034006)	509(a)(3)	17,406.00	0 00	0.00	17,406.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Healthy Mothers, Healthy Babies, The Montana Coalition Inc Helena, MT (035632)	509(a)(1)	325,342 00	275,151.00	0 00	50,191 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>TAD and coordination of activities for the Improving Chronic Illness Care Program Group Health Cooperative of Puget Sound Seattle, WA(034984)</i>	509(a)(1)	1,063,243 00	0 00	1,063,243 00	0.00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children Hartford Foundation for Public Giving Hartford, CT(035098)</i>	509(a)(1)	232,588 00	188,239 00	0.00	44,349 00
<i>Strengthening ethical policite and practices in managed care Harvard Medical School Boston, MA(033952)</i>	509(a)(1)	60,000 00	30,000 00	0 00	30,000.00
<i>Executive session on medical error and patient safety Harvard University Cambridge, MA(034167)</i>	509(a)(1)	140,897 00	117,595 00	0.00	23,302 00
<i>Opinion polling for RWJF Harvard University School of Public Health Boston, MA(030110)</i>	509(a)(1)	73,310 00	73,309 00	1 00	0 00
<i>College alcohol survey: impact of binge drinking on the college and community -- Phase III Harvard University School of Public Health</i>	509(a)(1)	150,083.00	0.00	0.00	150,083.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Boston, MA (030249)					
<i>Evaluation of "A Matter of Degree" --Phase II</i>					
Harvard University School of Public Health Boston, MA (030865)	509(a) (1)	275,506 00	257,236 00	0 00	18,270.00
<i>The Harvard Mentoring Project</i>					
Harvard University School of Public Health Boston, MA (031159)	509(a) (1)	23,898.00	0 00	0 00	23,898.00
<i>Research on beneficial and feasible firearm policies</i>					
Harvard University School of Public Health Boston, MA (033657)	509(a) (1)	62,195 00	61,932 00	263.00	0.00
<i>Designing effective regulatory oversight of individual health insurance markets</i>					
Harvard University School of Public Health Boston, MA (033818)	509(a) (1)	20,930.00	0 00	0.00	20,930 00
<i>Dissemination of findings from Phase II of the college drinking study</i>					
Harvard University School of Public Health Boston, MA (033931)	509(a) (1)	49,499 00	0 00	49,499 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of the Central New Jersey Gerontological Institute</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(028185)	509(a)(3)	347,435 00	115,814.00	0 00	231,621 00
<i>Integration of community-based geriatric care and adult protective services</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(035783)	509(a)(3)	1,000 00	0 00	0 00	1,000 00
<i>Home visiting service for adolescent parents in Massachusetts</i> Friends of Children Trust Fund Inc Boston, MA(032328)	509(a)(1)	58,897.00	0 00	0.00	58,897.00
<i>Supplemental funding to examine the implication of welfare reform on access to health care</i> George Washington University Washington, DC(034315)	509(a)(1)	4.00	0 00	4 00	0.00
<i>Health Insurance Reform Project</i> George Washington University Washington, DC(035292)	509(a)(1)	77,900 00	77,870.00	30 00	0.00
<i>Health policy and program information for RWJF staff</i> George Washington University Medical Center	509(a)(1)	16,629.00	0 00	0.00	16,629.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington, DC (029685)					
<i>Enhancing the role of national religious organizations in improving end-of-life care</i>					
George Washington University, The Center to Improve Care of the Dying Arlington, VA (031236)	509(a) (1)	7,298 00	0 00	0.00	7,298.00
<i>Development and evaluation of an integrated approach to case management within the Federal Workers' Compensation System</i>					
Georgetown University Washington, DC (034366)	509(a) (1)	79,141.00	0.00	0 00	79,141 00
<i>Study of the relationship between market forces and the care of Medicare patients with acute myocardial infarction</i>					
Georgetown University Medical Center Washington, DC (035975)	509(a) (1)	25,000 00	0.00	25,000 00	0.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Georgia Partnership for Caring Foundation Inc. Atlanta, GA (035611)	509(a) (1)	64,940 00	0 00	0 00	64,940.00
<i>Strengthening the organizational infrastructure of Grantmakers in Health</i>					
Grantmakers in Health Washington, DC (035249)	509(a) (1)	500,000.00	100,000.00	0.00	400,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research to improve home and community-based mental health care for older persons</i>					
Dartmouth Medical School Hanover, NH (035254)	509(a) (1)	23,267 00	22,953 00	314.00	0 00
<i>Integrated palliative care program for cancer patients</i>					
Dartmouth-Hitchcock Medical Center Hanover, NH (035480)	509(a) (1)	113,855 00	91,359 00	0 00	22,496 00
<i>Effects of tobacco enforcement and possession laws on youth smoking rates</i>					
DePaul University Chicago, IL (035154)	509(a) (1)	58,879 00	23,513 00	0 00	35,366 00
<i>Program to reduce girls' tobacco use and exposure to secondhand smoke</i>					
Delaware-Raritan Girl Scout Council, Inc. East Brunswick, NJ (035782)	509(a) (1)	33,397 00	6,982 00	0 00	26,415.00
<i>Risk perceptions, information, and smoking decisions</i>					
Duke University Durham, NC (034900)	509(a) (1)	35,000 00	20,262.00	14,738 00	0.00
<i>Research on hospital ownership conversions</i>					
Duke University Durham, NC (035811)	509(a) (1)	72,368 00	0 00	0 00	72,368.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Family drug court-based program to refer and treat parents and children involved in neglect proceedings</i>					
EAC Inc Hempstead, NY (034962)	509(a) (2)	146,749 00	121,494 00	0 00	25,255.00
<i>Community initiative to determine the future delivery of long-term care services in rural Minnesota</i>					
Ebenezer Social Ministries Shoreview, MN (035079)	ER	5,000.00	5,000 00	0 00	0 00
<i>Design and conduct of the Health Confidence Survey</i>					
Education & Research Fund of Employee Benefit Research Institute Washington, DC (033477)	509(a) (3)	10,000 00	5,000.00	0 00	5,000.00
<i>Production, promotion, and outreach for a public television series on the end of life</i>					
Educational Broadcasting Corporation New York, NY (035477)	509(a) (1)	275,000 00	275,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Sheryl L. Henderson, M.D., Ph.D.</i>					
Emory University Atlanta, GA (036141)	509(a) (1)	82,935 00	0 00	0 00	82,935.00

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Seattle, WA(035495)					
<i>Implementation of integrated primary care and mental health services for Asian-Americans in New York City</i>					
Chinatown Action for Progress New York, NY(034938)	509(a)(1)	1,000.00	1,000 00	0 00	0.00
<i>All Kids Count II</i>					
City of Baltimore Department of Health Baltimore, MD(033685)	509(a)(1)	93,689 00	92,264 00	1,425 00	0.00
<i>Fighting Back- Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
City of New Haven Office of the Mayor New Haven, CT(033105)	509(a)(1)	368,490.00	360,004 00	8,486 00	0 00
<i>Journalists briefings on health</i>					
Columbia University Graduate School of Journalism New York, NY(035719)	509(a)(1)	62,464 00	47,173 00	15,291.00	0 00
<i>Development of a national network and technical assistance resource center on pediatric injury prevention</i>					
Columbia University, Harlem Hospital Center New York, NY(032588)	509(a)(1)	315,699 00	70,570 00	0 00	245,129 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Program to provide comprehensive end-of-life care to people with serious mental illness</i>					
Commonwealth of Massachusetts Department of Mental Health Medfield, MA(035497)	509(a)(1)	96,752 00	51,822 00	0 00	44,930 00
<i>Monitoring reform impacts on insurance rates, access to care, and the delivery system</i>					
Commonwealth of Massachusetts Division of Health Care Finance and Policy Boston, MA(034102)	509(a)(1)	27,037 00	27,037 00	0 00	0.00
<i>Implementation of an outreach program to increase Latino access to health services</i>					
Community Action Service Center, Inc Hightstown, NJ(035781)	509(a)(1)	33,189.00	28,845 00	0 00	4,344 00
<i>Work and career preparation program for at-risk youth</i>					
Corner House Foundation Princeton, NJ(035137)	509(a)(3)	4,953.00	3,907 00	1,046 00	0 00
<i>All Kids Count II</i>					
County of San Bernardino Department of Public Health San Bernardino, CA(033708)	509(a)(1)	74,743 00	65,963 00	8,780 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of the interplay of human and technological assistance for homebound persons with chronic functional impairment</i> Brown University Center for Gerontology & Health Care Research Providence, RI (034188)	509(a) (1)	5,334 00	5,334 00	0 00	0 00
<i>Community-based hospice services for terminally ill children and their families</i> Cardinal Glennon Children's Hospital Saint Louis, MO (035489)	509(a) (1)	213,968 00	169,125.00	0 00	44,843.00
<i>Collaborative interagency program to improve end-of-life care for cancer patients and their families</i> Case Western Reserve University Cleveland, OH (035483)	509(a) (1)	144,374.00	99,374.00	0 00	45,000 00
<i>Minority Medical Education Program</i> Case Western Reserve University School of Medicine Cleveland, OH (035659)	509(a) (1)	599,998 00	0.00	0.00	599,998.00
<i>Planning and development of a capitated system of care for Medicare/Medicaid-eligible disabled and severely ill elders</i> Center for Elders Independence Oakland, CA (035555)	509(a) (2)	34,162.00	0 00	0.00	34,162 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Smoking policies in facilities serving the elderly</i> Center for Social Gerontology, Inc. Ann Arbor, MI (034899)	509(a) (1)	144,506 00	62,890.00	0 00	81,616 00
<i>Replication of a model health care delivery management program in rural New York State</i> Champlain Valley Physicians Hospital Medical Center, Inc. Plattsburgh, NY (034224)	509(a) (1)	50,868 00	40,868 00	0 00	10,000 00
<i>Expansion of a jail diversion program for youth</i> Child and Family Services of the Upper Peninsula Inc Marquette, MI (034961)	509(a) (1)	43,142 00	0 00	0.00	43,142.00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i> Children's Action Alliance Inc Phoenix, AZ (035610)	509(a) (1)	55,682 00	31,817 00	0 00	23,865.00
<i>BEEPers COME OF AGE</i> Children's Hospital Corporation Boston, MA (030112)	509(a) (1)	61,954.00	50,339.00	0 00	11,615.00
<i>Program to improve the access to and quality of end-of-life services for children and their families</i> Children's Hospital Foundation	509(a) (1)	103,296 00	58,302 00	0.00	44,994.00

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<i>Palliative care program to improve end-of-life care for people with end-stage renal disease and their families</i> Baystate Medical Center, Inc Springfield, MA (035474)	509(a) (1)	48,002 00	0.00	0.00	48,002 00
<i>Technical assistance and direction for the Community-Based Radio Initiatives</i> Benton Foundation Washington, DC (034857)	ER	9,477 00	9,438.00	39 00	0.00
<i>Study of quality of care for chronically ill patients in managed care</i> Beth Israel Deaconess Medical Center, Inc Boston, MA (032509)	509(a) (1)	119,627.00	119,627 00	0 00	0 00
<i>Community-based asthma screening and education program</i> Beth Israel Hospital Association Passaic, NJ (035789)	509(a) (1)	118,994 00	0 00	0 00	118,994.00
<i>Project to provide integrated school, family, and health services</i> Board of Education of the Memphis City Schools Memphis, TN (034956)	509(a) (1)	70,651 00	51,653.00	18,998 00	0 00

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<i>Council on the Economic Impact of Health System Change</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA (035039)	509(a)(1)	272,844 00	0 00	0 00	272,844.00
<i>Model program to provide comprehensive palliative care to veterans</i> Brentwood Biomedical Research Institute, Inc Los Angeles, CA (035493)	509(a)(1)	111,018 00	101,018 00	0.00	10,000.00
<i>Establishment of a culturally sensitive rural hospice program for Alaska natives</i> Bristol Bay Area Health Corporation Dillingham, AK (035496)	509(a)(1)	180,755.00	135,805 00	0 00	44,950 00
<i>Consensus building and public awareness activities for a national drug policy based on medicine and public health</i> Brown University Center for Alcohol and Addiction Studies Providence, RI (034559)	509(a)(1)	37,624 00	37,624.00	0.00	0.00
<i>Development of a tool kit of instruments to measure quality of life and quality of care at the end of life</i> Brown University Center for Gerontology & Health Care Research Providence, RI (033491)	509(a)(1)	49,833 00	49,833 00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of the perspectives of U.S. leaders on tobacco policy</i>					
American Council on Science & Health New York, NY (031830)	509(a)(1)	10,222 00	10,222 00	0 00	0.00
<i>TAD - SmokeLess States: Statewide Tobacco Prevention & Control Initiatives</i>					
American Medical Association Chicago, IL (033034)	ER	13,693 00	11,338.00	2,355 00	0.00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Arkansas Advocates for Children and Families Little Rock, AR (035590)	509(a)(1)	31,810.00	25,282 00	0.00	6,528.00
<i>Outcomes of Pediatric Trauma</i>					
Arkansas Children's Hospital Research Institute, Inc Little Rock, AR (033946)	509(a)(3)	27,353 00	0 00	0 00	27,353 00
<i>Developing public health education models for middle and high schools</i>					
Association for Supervision and Curriculum Development Alexandria, VA (033421)	509(a)(2)	246,191 00	0 00	0.00	246,191 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of the Partnerships for Training Program - Project No. 1</i>					
Association of Academic Health Centers, Inc. Washington,DC(024110)	509(a)(2)	9,507 00	0 00	0 00	9,507 00
<i>Technical Assistance and Direction for Partnerships for Training: Regional Education Systems for Nurse Practitioners</i>					
Association of Academic Health Centers, Inc. Washington,DC(030976)	509(a)(2)	74,839.00	0.00	0 00	74,839.00
<i>Tad for the Minority Medical Education Program</i>					
Association of American Medical Colleges Washington,DC(032817)	509(a)(2)	69,934.00	0 00	69,934.00	0 00
<i>Creating new mountains: a national Asian American/Pacific Islander tobacco control network</i>					
Association of Asian Pacific Community Health Organizations Oakland,CA(031989)	509(a)(1)	107,057.00	48,501.00	0 00	58,556 00
<i>Minority Medical Education Program</i>					
Baylor College of Medicine Houston,TX(035658)	509(a)(1)	600,000.00	0 00	0 00	600,000.00

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National Technical Assistance Office for Addressing Tobacco in Managed Care AAHP Foundation Washington,DC(032811)	509(a)(2)	8,990 00	8,990 00	0 00	0.00
Publication of a special issue of Health Services Research honoring Alice S. Hersh Academy for Health Services Research and Health Policy Washington,DC(033103)	509(a)(1)	100,000 00	86,049 00	0.00	13,951 00
Networking for rural health Academy for Health Services Research and Health Policy Washington,DC(033434)	509(a)(1)	1,114,199.00	814,199 00	0 00	300,000 00
Analysis of financial data on health insurance markets Academy for Health Services Research and Health Policy Washington,DC(033884)	509(a)(1)	48,434.00	0 00	0 00	48,434.00
Monograph on tobacco control movement leadership in the global settlement negotiations and their aftermath Advocacy Institute, The Washington,DC(032785)	509(a)(1)	572 00	569.00	3 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Demonstration of an integrated care program for chronically ill residents in personal care homes</i>					
Albert Einstein Healthcare Network Philadelphia, PA(035627)	509(a)(3)	136,199 00	32,932 00	0.00	103,267 00
<i>Demonstration and evaluation of performance measurements for workers' compensation managed care organizations</i>					
American Accreditation HealthCare Commission Inc F/K/A URAC Washington, DC(034233)	509(a)(2)	89,826 00	89,825 00	1 00	0.00
<i>Dissemination project to address tobacco in pregnancy</i>					
American Cancer Society, Inc Atlanta, GA(034370)	509(a)(1)	11,496.00	9,321 00	0 00	2,175 00
<i>Providing effective and essential pain management methodologies to New Jersey residents</i>					
American Cancer Society, Inc , Eastern Division, Inc New Brunswick, NJ(035780)	509(a)(1)	1,000 00	0 00	0 00	1,000 00
<i>SmokeLess States Program - Implementation</i>					
American Cancer Society, Inc., Florida Division, Inc Tampa, FL(035818)	509(a)(1)	25,000 00	25,000 00	0 00	0.00

1997 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1997 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Early identification and response model for malpractice prevention</i>					
Vanderbilt University Medical Center Nashville, TN(033572)	509(a)(1)	319,480 00	103,696.00	0.00	215,784 00
<i>Minority Medical Faculty Development Program - Vernat Exil, M.D.</i>					
Washington University School of Medicine Saint Louis, MO(033350)	509(a)(2)	166,446.00	37,528 00	128,918.00	0 00
<i>Identifying Events That Precipitate Functional Dependence Among Frail Community-Living Elderly People</i>					
Yale University School of Medicine New Haven, CT(031501)	509(a)(1)	29,366.00	29,366 00	0.00	0.00
GRAND TOTAL		36,943,019.00	15,040,102.00	881,811.00	21,021,106.00

1997 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree- Reducing High-Risk Drinking Among College Students</i> University of Wisconsin-Madison Madison, WI (030845)	509(a) (1)	171,083.00	48,148 00	0.00	122,935 00
<i>Evaluation about ways state regulatory practices affect clinical pain management</i> University of Wisconsin-Madison Medical School Madison, WI (031461)	509(a) (1)	182,576 00	125,983 00	56,593 00	0.00
<i>Supporting quality improvement and JCAHO standard setting for pain management in hospitals</i> University of Wisconsin-Madison Medical School Madison, WI (032037)	509(a) (1)	138,725.00	75,008.00	0 00	63,717 00
<i>Implementation of an alternative financing model to improve access to care for underserved populations</i> Vanderbilt University Center for Health Services Nashville, TN (032317)	509(a) (1)	68,232.00	0 00	0 00	68,232 00
<i>Cost-effectiveness study of supportive housing for people living with HIV/AIDS -- Phase I</i> Vanderbilt University Institute for Public Policy Studies Washington, DC (031874)	509(a) (1)	60,862 00	9,108 00	0 00	51,754.00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Curtis A. Pettaway, M.D.</i>					
University of Texas M.D Anderson Cancer Center Houston, TX (030813)	509(a)(1)	76,650 00	49,106.00	0 00	27,544.00
<i>Generalist Physician Initiative - Phase II</i>					
University of Texas Medical Branch at Galveston Galveston, TX (031651)	509(a)(1)	30,242.00	30,242 00	0.00	0.00
<i>Generalist Physician Initiative - Phase II</i>					
University of Virginia School of Medicine Charlottesville, VA (031653)	509(a)(1)	99,102.00	74,327.00	0 00	24,775 00
<i>Study of the impact of compensation and risk-bearing arrangements on physician productivity</i>					
University of Washington School of Public Health and Community Medicine Seattle, WA (032494)	509(a)(1)	0.00	9,036.00	-9,036.00	0.00
<i>Pilot study on the health status of immigrant women and their children</i>					
University of Wisconsin-Madison Madison, WI (030613)	509(a)(1)	5,937.00	5,930.00	7 00	0.00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Brief Intervention and Hazardous Drinking in the Primary Care Setting</i> University of Pittsburgh School of Medicine Pittsburgh, PA(031500)	509(a)(1)	18,880 00	0 00	0 00	18,880 00
<i>Establishing a forensic psychiatry clinic and transitional housing for people with chronic mental illness and chemical abuse</i> University of Rochester Medical Center Rochester, NY(032312)	509(a)(1)	40,176.00	0 00	0 00	40,176.00
<i>Factors that Influence Consumer Choice</i> University of South Florida Research Foundation Inc Tampa, FL(032246)	509(a)(3)	8,317 00	8,317 00	0 00	0 00
<i>Study of the extent to which hospitals reduce uncompensated care in response to fiscal pressures and market changes</i> University of Southern California School of Public Administration Los Angeles, CA(032104)	509(a)(1)	30,397 00	22,230 00	8,167.00	0 00
<i>Evaluation of a project to assist adults with disabilities to move from nursing homes to the community</i> University of Southern Maine Portland, ME(031715)	509(a)(1)	6,154 00	6,154.00	0.00	0.00

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FROM 1997 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
American Indian Choices: Culture and Context University of Montana Missoula, MT(032239)	509(a)(1)	16,253 00	4,178 00	12,075 00	0 00
Ethical and Psychological Aspects of Apolipoprotein E Genetic Testing University of New Mexico Health Sciences Center Albuquerque, NM(031498)	509(a)(1)	21,662 00	21,662 00	0 00	0.00
Partnerships for Training. Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants University of New Mexico Health Sciences Center Albuquerque, NM(032605)	509(a)(1)	220,083.00	97,712 00	0 00	122,371.00
Measuring Health Care Allocation Preferences of Professionals and the Public University of Pennsylvania School of Medicine Philadelphia, PA(031499)	509(a)(1)	30,000 00	29,832 00	168.00	0 00
Analysis of market forces in investor-owned HMOs University of Pennsylvania School of Medicine Philadelphia, PA(033038)	509(a)(1)	59,249.00	0 00	0 00	59,249 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Publication and dissemination of chartbooks on changes in rural health care delivery and financing</i>					
University of Minnesota School of Public Health Minneapolis, MN(029069)	509(a)(1)	8,151.00	1,916 00	6,235.00	0.00
<i>Evaluation of the Buyers Health Care Action Group initiative</i>					
University of Minnesota School of Public Health Minneapolis, MN(032227)	509(a)(1)	178,987 00	0.00	0 00	178,987 00
<i>Program to train people with disabilities to use a consumer-directed approach to manage their long-term services</i>					
University of Minnesota, Hubert H Humphrey Institute of Public Affairs Minneapolis, MN(032492)	509(a)(1)	7,768 00	4,340 00	3,428.00	0 00
<i>Evaluation of a Consumer-Driven Personal Care System</i>					
University of Missouri-Columbia School of Medicine Columbia, MO(032248)	509(a)(1)	7,185 00	0 00	0 00	7,185 00
<i>Dissemination activities for the RWJF Generalist Physician Initiative</i>					
University of Missouri-Columbia School of Medicine Columbia, MO(032842)	509(a)(1)	18,684 00	0 00	18,684 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on the effects of current substance abuse policies on infant health</i> University of Michigan Ann Arbor, MI (031605)	509(a)(1)	39,543 00	34,522.00	5,021 00	0 00
<i>Research on the fear of weight gain as a barrier to smoking cessation in women</i> University of Michigan Ann Arbor, MI (031672)	509(a)(1)	4,497 00	4,357 00	140 00	0.00
<i>Minority Medical Faculty Development Program - Charles R. Neal, Jr, M.D.</i> University of Michigan Health System Ann Arbor, MI (030811)	509(a)(1)	122,943 00	0 00	0 00	122,943 00
<i>Bridging the Gap: Research Informing Practice for Healthy Youth Behavior</i> University of Michigan Institute for Social Research Ann Arbor, MI (032769)	509(a)(1)	2,515,962 00	0 00	0.00	2,515,962.00
<i>Evaluation of the Michigan Managed Long-Term Care Initiative</i> University of Michigan School of Public Health Ann Arbor, MI (031808)	509(a)(1)	132,999 00	0 00	0 00	132,999.00
<i>Development of managed care plan performance measures from the physician's perspective</i> University of Minnesota Medical School Minneapolis, MN (032366)	509(a)(1)	308,982.00	90,257 00	0 00	218,725.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of School-Based Primary Care Services for Pregnant Adolescents</i> University of Maryland at Baltimore Baltimore, MD(031570)	509(a)(1)	29,643.00	0 00	0.00	29,643 00
<i>Minority Medical Faculty Development Program - Neil C. Porter, M D</i> University of Maryland, Baltimore, School of Medicine Baltimore, MD(033364)	509(a)(1)	82,914 00	0 00	0.00	82,914 00
<i>Evaluation of federal and state implementation of Synar regulations</i> University of Massachusetts Medical Center Worcester, MA(031604)	509(a)(1)	16,666.00	16,666 00	0 00	0 00
<i>Generalist Physician Initiative - Phase II</i> University of Massachusetts Medical Center Worcester, MA(031646)	509(a)(1)	55,648 00	12,944.00	828.00	41,876 00
<i>Use of medical technology (and health policy) in the U.S and England, 1925-1995</i> University of Michigan Ann Arbor, MI(030986)	509(a)(1)	26,854 00	26,854 00	0 00	0.00
<i>Study of social inequalities in aging and health</i> University of Michigan Ann Arbor, MI(030987)	509(a)(1)	27,073 00	0.00	0.00	27,073 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Health Professions Detroit, MI (032602)					
<i>Funding to create the Peabody/RWJF award for excellence in health care coverage</i>					
University of Georgia, Henry W Grady College of Journalism and Mass Communication Athens, GA (032410)	509(a) (1)	163,724.00	134,415 00	0 00	29,309.00
<i>Study of the impact of the termination of SSI drug abuse and alcoholism benefits</i>					
University of Illinois at Chicago Chicago, IL (031602)	509(a) (1)	85,448 00	68,241 00	17,207 00	0 00
<i>Bridging the Gap: Research Informing Practice for Healthy Youth Behavior</i>					
University of Illinois at Chicago Chicago, IL (033009)	509(a) (1)	6,111,081 00	1,550,535 00	0 00	4,560,546.00
<i>Faiths That Heal: Development of a Measure of Health-Related Spirituality</i>					
University of Kansas Medical Center Research Institute Inc Kansas City, MO (031496)	509(a) (3)	18,515 00	0 00	0 00	18,515.00
<i>Smoking cessation in public housing developments</i>					
University of Kansas Medical Center Research Institute Inc Kansas City, MO (032586)	509(a) (3)	13,413 00	0.00	0 00	13,413.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Follow-up study of Memphis home-visiting demonstration -- supplement</i> University of Colorado Health Sciences Center Denver, CO(031052)	509(a)(1)	42,178 00	34,491 00	7,687.00	0 00
<i>Improving the Care of Patients With Acute Myocardial Infarction by Primary Care Physicians in Rural Colorado</i> University of Colorado Health Sciences Center Denver, CO(031493)	509(a)(1)	8,449 00	0 00	0 00	8,449 00
<i>Assisting home care providers in using patient outcome data to improve care</i> University of Colorado Health Sciences Center Denver, CO(031950)	509(a)(1)	615,610.00	0 00	0.00	615,610 00
<i>Program to provide primary health care services to low-income children in subsidized day care</i> University of Colorado Health Sciences Center Denver, CO(032306)	509(a)(1)	42,757.00	41,757.00	0 00	1,000 00
<i>Partnerships for Training. Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i> University of Detroit Mercy College of	509(a)(1)	171,928 00	161,928 00	0 00	10,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Jorge A. Gutierrez, M.D.</i>					
University of California, San Francisco San Francisco, CA(030805)	509(a)(1)	58,229 00	0.00	0 00	58,229.00
<i>Improving access to care by restructuring provider payments</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(029661)	509(a)(1)	240,797 00	222,747 00	0 00	18,050.00
<i>Establishing a network to sustain the "Health of the Public" collaborators</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(031428)	509(a)(1)	66,847.00	63,362 00	3,485 00	0 00
<i>Study of institutional liability in large capitated physician organizations</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(033501)	509(a)(1)	32,441 00	32,441 00	0 00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Ralph Gonzales, M.D</i>					
University of Colorado Health Sciences Center Denver, CO(030809)	509(a)(1)	90,709.00	13,785.00	76,924 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- John Kevin Tucker, M.D.</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL(030806)	509(a)(1)	79,754 00	27,647 00	52,107 00	0.00
<i>The history of child sexual abuse in America</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL(031488)	509(a)(1)	4,188 00	0 00	0 00	4,188 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Karol E. Watson M.D.</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(033353)	509(a)(1)	122,944 00	112,314 00	0.00	10,630 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Isidore Kwaw, M.D</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(033552)	509(a)(1)	176,622 00	119,748 00	0 00	56,874 00
<i>Development of tools to implement risk-adjusted payments for state Medicaid programs</i>					
University of California, San Diego, School of Medicine La Jolla, CA(031293)	509(a)(1)	62,387 00	62,387 00	0.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development and evaluation of the impact of medication algorithms for people with chronic mental illnesses</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(031023)	509(a)(1)	90,372 00	72,935.00	17,437 00	0.00
<i>Research on the impact of Medicaid managed care on prenatal care use and birth outcomes</i>					
The Urban Institute Washington, DC(032105)	509(a)(2)	388,111 00	147,560 00	0 00	240,551 00
<i>Evaluation of national drug and alcohol testing among in the mass transit workers</i>					
Trauma Foundation Inc San Francisco, CA(031611)	509(a)(1)	16,535.00	16,535 00	0.00	0.00
<i>Generalist Physician Initiative - Phase II</i>					
U B Foundation Services, Inc Buffalo, NY(031652)	509(a)(1)	17,026.00	17,026 00	0 00	0 00
<i>Study of the effects of the New York Health Care Reform Act of 1996 on health service access and efficiency</i>					
United Hospital Fund of New York New York, NY(033204)	509(a)(1)	93,658 00	0.00	0 00	93,658 00
<i>Fighting Back- Community Initiatives to Reduce Demand for Drugs and Alcohol</i>					
United Way of San Antonio & Bexar County San Antonio, TX(031941)	509(a)(1)	33,475 00	30,264.00	3,211 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study of the corporate consolidation of managed care</i> The New York Academy of Medicine New York, NY (030988)	509(a) (1)	24,903 00	22,815 00	0.00	2,088 00
<i>Distance learning program in advanced practice nursing</i> The Research Foundation of State University of New York (Stony Brook) Albany, NY (031839)	509(a) (1)	11,990.00	0.00	11,990 00	0 00
<i>TAD Expansion - All Kids Count Establishing Immunization Monitoring and Follow-up</i> The Task Force for Child Survival and Development Decatur, GA (029944)	ER	18,069 00	18,069.00	0 00	0.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> The University of Iowa Iowa City, IA (030844)	509(a) (1)	209,181 00	61,348.00	0 00	147,833.00
<i>Teleconferences to train child-serving professionals to recognize and report abuse and neglect</i> The University of Maryland Foundation, Inc. Adelphi, MD (030720)	509(a) (1)	2,965.00	2,965 00	0 00	0 00

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Medicine Baltimore, MD (031495)					
<i>Minority Medical Faculty Development Program</i> - Kevin B. Johnson, M.D.					
The Johns Hopkins University School of Medicine Baltimore, MD (033358)	509(a)(1)	41,440.00	3,032.00	0 00	38,408.00
<i>Evaluation of a capitated health care system for low-income elderly Baltimore residents</i>					
The Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD (032370)	509(a)(1)	96,424.00	0 00	0 00	96,424 00
<i>Study of the effects of criminal justice policy on drug-related violence in New York City, 1985-1995</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY (031675)	509(a)(1)	28,221 00	0 00	0.00	28,221.00
<i>Teacher, youth, and parent tobacco control advocacy program</i>					
The National Education Association Health Information Network Washington, DC (032193)	509(a)(3)	41,782.00	41,424.00	358.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Implementation of a network of coordinated services for at-risk elderly persons</i> The Cleveland Clinic Foundation Cleveland, OH (032300)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>The Urban Health Initiative</i> The East Bay Community Foundation Oakland, CA (033222)	509(a)(1)	3,493,873 00	1,491,479 00	0 00	2,002,394.00
<i>Foundation consortium to support the empowerment zone initiative</i> The Greater Kansas City Community Foundation Kansas City, MO (029481)	509(a)(1)	30,458 00	30,458 00	0 00	0 00
<i>The Urban Health Initiative</i> The Greater Richmond Chamber Foundation Richmond, VA (033224)	509(a)(1)	1,142,086 00	1,142,086 00	0 00	0 00
<i>Promoting personal assistance services in home care agencies for people with disabilities</i> The Institute for Rehabilitation and Research Houston, TX (031313)	509(a)(3)	58,772 00	0.00	0.00	58,772 00
<i>Planning for and experiencing the end of life: A prospective ethnographic study of home care patients, their family caregivers, and their doctor</i> The Johns Hopkins University School of	509(a)(1)	30,019 00	0.00	0.00	30,019.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying recent trends in healthcare administration costs</i>					
Cambridge Medical Care Foundation Cambridge, MA (036617)	509(a) (3)	123,202.00	60,286 00	0.00	62,916.00
<i>FIA-II. Interfaith Caregivers of Medina County</i>					
Catholic Charities Services of Ashland, Medina, and Wayne Counties Medina, OH (041173)	501(c) (3)	10,000 00	0.00	0 00	10,000 00
<i>FIA-II: Catholic Charities</i>					
Catholic Charities of Central New Mexico Albuquerque, NM (041195)	501(c) (3)	10,000 00	0.00	0.00	10,000.00
<i>FIA-II. Faith in Action Network of Community Care</i>					
Catholic Charities of the Roman Catholic Diocese of Syracuse Syracuse, NY (041206)	501(c) (3)	10,000.00	0.00	0 00	10,000 00
<i>FIA-II: Catholic Community Services</i>					
Catholic Community Services, Inc. Morgantown, WV (041156)	501(c) (3)	10,000 00	0.00	0 00	10,000 00
<i>FIA-II: Catholic Diocese of Orlando - Respect Life</i>					
Catholic Diocese of Orlando Orlando, FL (041147)	501(c) (3)	10,000 00	0 00	0 00	10,000 00

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<i>FIA-II: Catholic Social Svcs of Lansing- Tri -County Faith in Action</i>					
Catholic Social Services - St Vincent Home Lansing, MI (041177)	501(c) (3)	10,000.00	0 00	0 00	10,000.00
<i>FIA-II: Catholic Charities -St. Vincent Home/Capital Area Respite</i>					
Catholic Social Services - St Vincent Home Lansing, MI (041182)	501(c) (3)	10,000 00	0 00	0 00	10,000.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i>					
Cause Children Count Coalition Washington, DC (040586)	509(a) (1)	6,558.00	6,558.00	0 00	0.00
<i>The impact of managed care contracting arrangements on access to substance abuse services</i>					
Center for Health Economics Research, Inc. Waltham, MA (039083)	509(a) (1)	10,000.00	6,668.00	3,332.00	0.00
<i>Substance abuse treatment for pregnant women under managed care</i>					
Center for Health Economics Research, Inc. Waltham, MA (041069)	509(a) (1)	105,348 00	0.00	0 00	105,348 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of Reach Out: Physicians' Initiative to Expand Care to Underserved Americans - Phase III</i>					
Center for Health and Social Policy Inc Pelham, NY(038592)	509(a)(1)	10,429.00	10,429 00	0 00	0 00
<i>Technical assistance and direction for Managing Pediatric Asthma: Improving Asthma Care for Children</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(038116)	509(a)(3)	40,387 00	0 00	0 00	40,387.00
<i>Technical Assistance and Direction for Medicaid Managed Care</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(039212)	509(a)(3)	1,417,676.00	879,014 00	0 00	538,662 00
<i>Technical assistance and direction for Building Health Systems for People with Chronic Illnesses</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(039810)	509(a)(3)	90,302.00	0 00	0 00	90,302 00
<i>Program to improve the quality of bio-behaviorial research and its application</i>					
Center for the Advancement of Health Washington, DC(037383)	509(a)(1)	80,000 00	40,000 00	0 00	40,000.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Integration of proven behavioral strategies into health care practices</i>					
Center for the Advancement of Health Washington,DC(038136)	509(a)(1)	39,704.00	0 00	0 00	39,704 00
<i>FIA-II: Central Dallas Ministries</i>					
Central Dallas Food Pantry Dallas,TX(041190)	509(a)(1)	10,000.00	0 00	0 00	10,000.00
<i>Improving substance abuse treatment within the child welfare system</i>					
Child Welfare League of America, Inc Washington,DC(037953)	509(a)(1)	50,000 00	50,000 00	0 00	0.00
<i>Children's coverage education project</i>					
Children's Defense Fund Washington,DC(039241)	509(a)(1)	73,515 00	0.00	0 00	73,515 00
<i>Creating a Web site to increase public awareness of children's vulnerability to environmental toxins</i>					
Children's Health Environmental Coalition Inc. Princeton,NJ(039583)	509(a)(1)	4,800.00	0 00	0.00	4,800.00
<i>Allies Against Asthma</i>					
Children's Health System, Inc Milwaukee,WI(041279)	509(a)(1)	150,000.00	135,000 00	0 00	15,000 00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Staying smoke-free. A role for visiting nurses in preventing postpartum relapse</i> Children's Hospital Columbus, OH(040678)	509(a)(1)	40,039.00	10,682.00	0 00	29,357 00
<i>Risks versus benefits of drug-testing policies for adolescents</i> Children's Hospital Corporation Boston, MA(040557)	509(a)(1)	9,255.00	0.00	0.00	9,255 00
<i>Enhancing primary care quality for adolescents with chronic conditions: The Adolescent's Perspective</i> Children's Hospital Medical Center Cincinnati, OH(039181)	509(a)(1)	210,000 00	52,686 00	0 00	157,314.00
<i>Allies Against Asthma</i> Children's Hospital of The King's Daughters Inc Norfolk, VA(041280)	509(a)(1)	149,848 00	134,864.00	0 00	14,984.00
<i>FIA-II: Christian Compassion Ministries</i> Christian Compassion Ministries Inc Atlantic Beach, FL(041143)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Expansion of a church-based parish nurse program</i> Christian Health Ministries New Orleans, LA(039719)	509(a)(1)	184,184.00	18,197.00	0 00	165,987.00

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FROM 2000 TO 2000
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Christian Service Center for Central Florida</i>					
Christian Service Center for Central Florida Inc. Orlando, FL(041165)	509(a)(1)	10,000 00	0 00	0.00	10,000 00
<i>FIA-II: Circle of Life Hospice</i>					
Circle of Life Springdale, AR(041204)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Evaluation of the impact of a local purchasing alliance on health insurance status in San Francisco</i>					
City and County of San Francisco Department of Public Health San Francisco, CA(038152)	509(a)(1)	688,218.00	0 00	0.00	688,218.00
<i>Using cotinine feedback and maternity care advocates to assist urban, low-income pregnant women reduce their nicotine exposure from tobacco smoke</i>					
City of Philadelphia Department of Public Health Philadelphia, PA(040670)	509(a)(1)	10,840.00	0 00	0.00	10,840.00
<i>Market research on the demand for substance abuse treatment</i>					
City of Vallejo Vallejo, CA(039072)	509(a)(1)	135,830 00	66,264.00	0 00	69,566.00

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FROM 2000 TO 2000
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TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol City of Vallejo Vallejo, CA(039481)</i>	509(a)(1) 495,877 00	90,395 00	0 00	405,482.00
<i>FIA-II: Cleburne County Aging Program Cleburne County Aging Program Inc. Heber Springs, AR(041152)</i>	509(a)(1) 10,000.00	0.00	0.00	10,000.00
<i>Project to provide a multicultural employee wellness program in a public housing complex Cleveland Health Education Museum Cleveland, OH(036128)</i>	509(a)(1) 369,789 00	50,211.00	0 00	319,578 00
<i>SmokeLess States Program - Implementation Colorado Tobacco Education and Prevention Alliance Denver, CO(041067)</i>	509(a)(1) 6,954 00	6,954.00	0 00	0 00
<i>Researching models to expand health insurance Columbia University New York, NY(039999)</i>	509(a)(1) 16,205.00	0 00	0.00	16,205.00
<i>Minority Medical Faculty Development Program -- Fellow, Gustavo del Toro, M.D. Columbia University College of Physicians & Surgeons New York, NY(038543)</i>	509(a)(1) 7,760.00	0 00	0 00	7,760.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Minority Medical Education Program Columbia University College of Physicians & Surgeons New York, NY(039093)	509(a)(1)	900,000 00	0 00	0 00	900,000.00
Five Wishes at Work Commission on Aging with Dignity, Inc Tallahassee, FL(038914)	509(a)(1)	303,030.00	0.00	0.00	303,030.00
HIV/AIDS outreach and prevention program for Latinas Committee for Hispanic Children and Families, Inc New York, NY(039730)	509(a)(1)	119,407 00	57,810 00	0.00	61,597 00
Communications training and resources for RWJF grantees Communications Network Washington, DC(040333)	509(a)(2)	193,335.00	0 00	0 00	193,335.00
National support center for community substance abuse coalitions -- supplemental support Community Anti-Drug Coalitions of America Alexandria, VA(036494)	509(a)(1)	67,500.00	59,010.00	0.00	8,490 00
Improving New Jersey's community health centers Community Foundation of New Jersey Morristown, NJ(039830)	509(a)(1)	375,000 00	42,229.00	0 00	332,771 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Community HealthCare Association, Inc. Sioux Falls, SD(038845)	509(a)(1)	299,986.00	0 00	0 00	299,986.00
<i>FIA-II: Palliative Care Partners & Conejos Co Hospital</i>					
Conejos County Hospital Association La Jara, CO(041186)	501(c)(3)	10,000 00	0 00	0 00	10,000.00
<i>Effects of cigarette price and tax increases on decision to quit smoking</i>					
Cornell University Ithaca, NY(039657)	509(a)(1)	9,987 00	0.00	0 00	9,987.00
<i>Work and career preparation program for at-risk youth</i>					
Corner House Foundation Princeton, NJ(039961)	509(a)(3)	50,000.00	50,000 00	0 00	0.00
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
Council on Alcoholism and Drug Abuse Santa Barbara, CA(040048)	509(a)(2)	419,445 00	98,332 00	0.00	321,113.00
<i>Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i>					
County of Cuyahoga Cleveland, OH(040762)	509(a)(1)	75,000.00	56,250 00	0 00	18,750.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Southeast Alabama Faith in Action Covenant Hospice, Inc. - Alabama Division Dothan, AL(041175)</i>	509(a)(1)	10,000 00	0.00	0 00	10,000 00
<i>On-site clinic to provide physical and mental health services to homeless and at-risk youth Covenant House New Jersey Inc Newark, NJ(040617)</i>	509(a)(3)	195,078 00	1,510 00	0 00	193,568 00
<i>Establishment of a District-wide program to improve end-of-life care DCHA Program Services Company Inc Washington, DC(038203)</i>	509(a)(1)	187,284 00	0.00	0.00	187,284 00
<i>Research on the status of caregiving and dependence in U.S. culture Dartmouth College Hanover, NH(038664)</i>	509(a)(1)	119,837.00	0 00	0 00	119,837 00
<i>Promoting evidence-based clinical and supportive services for persons with serious mental illness Dartmouth Medical School Hanover, NH(036805)</i>	509(a)(1)	15,000.00	0 00	0.00	15,000.00
<i>Smoke-free connections: helping pregnant women build support for not smoking Dartmouth Medical School Hanover, NH(040666)</i>	509(a)(1)	19,289.00	0.00	0 00	19,289.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Mapping and disseminating micro-systems in health care</i>					
Dartmouth-Hitchcock Medical Center Hanover, NH(036103)	509(a)(1)	79,628 00	0 00	0 00	79,628 00
<i>Developing a complexity and health institute</i>					
Deaconess Billings Clinic Foundation Billings, MT(041243)	509(a)(1)	5,000 00	0.00	0.00	5,000.00
<i>Prosocial schooling in primary prevention</i>					
Developmental Studies Center Oakland, CA(026415)	509(a)(1)	2,503,700 00	355,008 00	0 00	2,148,692.00
<i>Nancy Dickerson Whitehead Awards</i>					
Drug Strategies Washington, DC(039137)	509(a)(1)	49,833.00	49,833.00	0 00	0.00
<i>Minority Medical Faculty Development Program</i>					
-- Alvin F Wells, M.D., Ph.D. Duke University Medical Center Durham, NC(038558)	509(a)(1)	18,524 00	0.00	0.00	18,524.00
<i>Study of the relationship between market forces and the care of medicare patients with acute myocardial infarction</i>					
Duke University Medical Center Durham, NC(038821)	509(a)(1)	19,824 00	18,247.00	1,577.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Education Program</i> Duke University School of Medicine Durham, NC (039095)	509(a) (1)	827,568 00	0.00	0 00	827,568.00
<i>Creating an activity-friendly community in</i> Durham Central Park Durham Central Park Durham, NC (040172)	509(a) (1)	53,518.00	0 00	0.00	53,518.00
<i>Prenatal depressive symptoms and smoking</i> East Carolina University Greenville, NC (040679)	509(a) (1)	42,721 00	32,101 00	0 00	10,620.00
<i>Developing and assessing workable strategies</i> <i>to expand health insurance coverage</i> Economic and Social Research Institute Washington, DC (037951)	509(a) (1)	184,629.00	184,629.00	0.00	0 00
<i>Research on the strengths and weaknesses of</i> <i>the employer-based system for providing</i> <i>health insurance coverage</i> Economic and Social Research Institute Washington, DC (038703)	509(a) (1)	11,728.00	11,728 00	0.00	0 00
<i>Support for Innovations in End-of-Life Care,</i> <i>an international journal and online forum</i> Education Development Center, Inc Newton, MA (038962)	509(a) (1)	46,780.00	46,780.00	0.00	0.00

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FROM 2000 TO 2000 -
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Health Professions Partnership Initiative</i> Emory University Atlanta,GA(038828)	509(a)(1)	314,796 00	61,694 00	0 00	253,102.00
<i>Evaluation of the effects of welfare reform on insurance coverage and prenatal care, and Medicaid financing of poor birth outcomes</i> Emory University Atlanta,GA(040612)	509(a)(1)	212,323 00	0 00	0 00	212,323.00
<i>Interfaith Health Program</i> Emory University, Rollins School of Public Health Atlanta,GA(037830)	509(a)(1)	177,902 00	171,532 00	6,370 00	0 00
<i>Interfaith Health Program -- Phase III</i> Emory University, Rollins School of Public Health Atlanta,GA(038890)	509(a)(1)	299,999.00	0 00	0.00	299,999.00
<i>FIA-II: Good Samaritan Indian Rock Village</i> Evangelical Lutheran Good Samaritan Society Fairfield Bay,AR(041201)	509(a)(2)	10,000.00	0.00	0.00	10,000.00
<i>Examining the validity and usefulness of the Internet as a tool for collecting and providing health information</i> FACCT Inc. Portland,OR(038238)	509(a)(1)	197,292.00	197,292.00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Cataloguing, surveying, and reporting about health care ombudsman programs</i> Families USA Foundation Inc Washington,DC(036433)	509(a)(1)	199,975 00	199,975 00	0 00	0 00
<i>Consumer Health Action 2001 conference</i> Families USA Foundation Inc Washington,DC(039952)	509(a)(1)	146,582 00	146,582 00	0 00	0 00
<i>Engaging state policy makers on family caregiving issues</i> Family Caregiver Alliance San Francisco,CA(040402)	509(a)(1)	132,645.00	14,704.00	0.00	117,941 00
<i>Developing statewide networks of community-based family support centers</i> Family Support America Chicago,IL(038887)	509(a)(1)	346,071 00	135,047 00	0 00	211,024.00
<i>FIA-II: Neighbors Helping Neighbors</i> First A.M E Church of Palm Coast Palm Coast,FL(041179)	509(a)(1)	10,000.00	0.00	0 00	10,000.00
<i>FIA-II: First CONTACT Help Line</i> First CONTACT HelpLine Washington,NC(041193)	509(a)(2)	10,000.00	0 00	0 00	10,000.00
<i>New Jersey policy forums on health and medical care</i> Forums Institute for Public Policy Princeton,NJ(032117)	509(a)(1)	318,876.00	0 00	0.00	318,876.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for the State Forums Partnership Program Forums Institute for Public Policy Princeton, NJ(036490)</i>	509(a)(1)	39,862 00	0.00	39,862 00	0.00
<i>Video supplement for a manual to assist parents of children with disabilities to create a supportive home environment Foundation at New Jersey Institute of Technology Newark, NJ(036234)</i>	509(a)(3)	18,086.00	0 00	0 00	18,086 00
<i>Multistate initiative to help build a health information infrastructure Foundation for Health Care Quality Seattle, WA(038598)</i>	ER	751,675 00	741,869 00	9,806.00	0.00
<i>Support for Eric B. Chandler Health Center Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(038179)</i>	509(a)(3)	475,000 00	186,568.00	0.00	288,432.00
<i>Continuing the development and maintenance of a tobacco and alcohol products and promotions exhibit Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(038983)</i>	509(a)(3)	112,211 00	31,755 00	0 00	80,456.00

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<i>Communications activities for the Innovators Combating Substance Abuse and the Developing Leadership in Reducing Substance Abuse programs</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (039161)	509(a)(3)	285,887.00	90,657.00	0.00	195,230.00
<i>Support for leaders and mentors in Developing Leadership in Reducing Substance Abuse</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (039569)	509(a)(3)	2,196,200.00	327,492.00	0.00	1,868,708.00
<i>Study and dissemination of science-based knowledge to inform development of policies to reduce problems caused by substance abuse</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (039964)	509(a)(3)	223,812.00	134,599.00	0.00	89,213.00
<i>Management of unreimbursed health care for low-income persons</i>					
Franklin Memorial Hospital Farmington, ME (039726)	509(a)(3)	233,362.00	78,283.00	0.00	155,079.00
<i>Producing a Fred Friendly seminar on chronic care</i>					
Fred Friendly Seminars Inc New York, NY (039268)	509(a)(1)	617,031.00	441,234.00	0.00	175,797.00

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<i>FIA-II: Friends, Inc</i> Friends, Inc Huntsville,AL(041164)	509(a)(1)	10,000 00	0.00	0 00	10,000.00
<i>FIA-II: Front Porch Alliance</i> Front Porch Alliance - Kansas City Inc. Prairie Village,KS(041170)	509(a)(1)	10,000.00	0 00	0 00	10,000.00
<i>Conference for clergy on alcoholism and addictions</i> GIREC Institute Washington,DC(039426)	509(a)(3)	6,000 00	0 00	0 00	6,000.00
<i>Optimizing the effectiveness of anticoagulation for stroke prevention in the elderly</i> General Hospital Corporation-Massachusetts General Hospital Boston,MA(039174)	509(a)(1)	209,977.00	39,373 00	0 00	170,604 00
<i>Telephone counseling program for pregnant smokers enrolled in a managed care organization</i> General Hospital Corporation-Massachusetts General Hospital Boston,MA(040667)	509(a)(1)	442,395 00	0.00	0 00	442,395.00

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<i>Evaluation of the effectiveness of children's health insurance outreach through emergency departments</i>					
General Hospital Corporation-Massachusetts General Hospital Boston, MA (041073)	509(a) (1)	17,479 00	0 00	0.00	17,479.00
<i>Early-grade substance abuse prevention, intervention, and alternatives to traditional penalties for substance-abusing middle and high school students</i>					
Genesis Counseling Center Inc Collingswood, NJ (040604)	509(a) (1)	253,834 00	0.00	0 00	253,834.00
<i>Reimbursement policy for online substance abuse treatment</i>					
George Mason University Fairfax, VA (041106)	509(a) (1)	350,574 00	71,235 00	0.00	279,339.00
<i>Technical assistance and direction for Making the Grade. State/Local Partnerships for School-Based Health Centers and Resource Center</i>					
George Washington University Washington, DC (037945)	509(a) (1)	689,980 00	620,982 00	0 00	68,998.00
<i>Health Policy Fellowships Program - Patience White, M.D.</i>					
George Washington University Washington, DC (039299)	509(a) (1)	8,387.00	0 00	0.00	8,387.00

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<i>Promoting synergy among local grantees</i>					
George Washington University Medical Center Washington, DC(039038)	509(a)(1)	28,770 00	0 00	0 00	28,770.00
<i>FIA-II. Georgetown Information and Volunteer Exchange</i>					
Georgetown Information and Volunteer Exchange Georgetown, TX(041183)	509(a)(1)	10,000.00	0.00	0 00	10,000.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
Georgetown University Washington, DC(039792)	509(a)(1)	249,064 00	134,488 00	0 00	114,576 00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
Georgetown University Washington, DC(039793)	509(a)(1)	9,593.00	0 00	0.00	9,593.00
<i>Developing and distributing data briefs on chronic conditions</i>					
Georgetown University Washington, DC(039803)	509(a)(1)	631,593.00	145,378 00	0.00	486,215.00

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<i>Identifying the information needs of state health care policymakers</i>					
Georgetown University Institute for Health Care Research and Policy Washington,DC(040859)	509(a)(1)	146,135 00	132,490.00	13,645 00	0 00
<i>Developing and applying claims-based process of care measures for Medicaid-enrolled children with asthma</i>					
Georgetown University Medical Center Washington,DC(037307)	509(a)(1)	47,695.00	0.00	0 00	47,695.00
<i>Consumer information on access to coverage</i>					
Georgetown University Medical Center Washington,DC(038689)	509(a)(1)	402,116 00	174,870 00	0 00	227,246.00
<i>Evaluating a program to prevent teenage pregnancy and promote youth development</i>					
Girls Incorporated Indianapolis,IN(037161)	509(a)(1)	425,871.00	68,729 00	0 00	357,142 00
<i>Raising public awareness of global infectious diseases</i>					
Global Health Council, Inc White River Junction,VT(036606)	509(a)(1)	320,787.00	0 00	0 00	320,787.00
<i>Safe babies: The determinants of postpartum smoke-free states and relapse</i>					
Governor's Institute on Alcohol and Substance Abuse Inc Research Triangle Park,NC(040668)	509(a)(1)	36,589.00	25,110 00	0 00	11,479.00

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<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Governor's Institute on Alcohol and Substance Abuse Inc. Research Triangle Park, NC(041122)	509(a)(1)	800,000.00	202,904.00	0.00	597,096 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Governor's Partnership to Protect Connecticut's Workforce Inc. Hartford, CT(041111)	509(a)(2)	800,000 00	93,590 00	0.00	706,410 00
<i>Research to develop recommendations for Internet-based medical practice</i>					
Greater New York Hospital Foundation, Inc. New York, NY(041277)	509(a)(3)	51,616.00	51,616.00	0 00	0 00
<i>Technical assistance and direction for Improving Chronic Illness Care</i>					
Group Health Cooperative of Puget Sound Seattle, WA(035678)	509(a)(1)	5,877,772 00	0 00	0 00	5,877,772 00
<i>Incorporating the effects of quantity smoked into a dynamic computer simulation model</i>					
H B.S A. Inc Beltsville, MD(041382)	509(a)(3)	305,235 00	258,127.00	0.00	47,108.00

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<i>Establishing a community-wide family health development program</i>					
HCR Cares Rochester, NY(036887)	509(a)(1)	274,714 00	274,714.00	0.00	0 00
<i>FIA-II: Erie Health Ministry</i>					
Hamot Medical Center Erie, PA(041149)	509(a)(1)	10,000.00	0 00	0 00	10,000 00
<i>Minority Medical Faculty Development Program</i> <i>- Keith D Crawford, M.D., Ph.D. -</i> <i>Supplemental Support</i>					
Harvard Medical School Boston, MA(038544)	509(a)(1)	18,524 00	0 00	0 00	18,524 00
<i>Economic model of treatment for depression</i> <i>in primary care</i>					
Harvard Medical School Boston, MA(040860)	509(a)(1)	402,203 00	76,366 00	0.00	325,837.00
<i>Developing a strategic plan for the Harvard</i> <i>Children's Initiative</i>					
Harvard Medical School Boston, MA(041242)	509(a)(1)	47,990 00	47,990.00	0.00	0.00
<i>Technical Assistance and Direction</i> <i>Partnerships for Quality Education--Phase II</i>					
Harvard Pilgrim Health Care, Inc Boston, MA(037183)	509(a)(1)	108,364.00	0 00	0 00	108,364 00

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<i>Inproving the use of research results. The case of D.A.R.E.</i> Harvard University Cambridge, MA(039080)	509(a)(1)	174,434 00	0 00	0 00	174,434.00
<i>College Alcohol Study IV</i> Harvard University School of Public Health Boston, MA(035965)	509(a)(1)	1,916,644.00	823,563 00	0.00	1,093,081.00
<i>Research on the future of publicly provided health care</i> Harvard University School of Public Health Boston, MA(038665)	509(a)(1)	131,816 00	0 00	0.00	131,816.00
<i>Preparing a book on strategic planning for media campaigns</i> Harvard University School of Public Health Boston, MA(038790)	509(a)(1)	4,835.00	0 00	0 00	4,835 00
<i>Studying ethics in public health</i> Hastings Center, Inc Garrison, NY(037493)	509(a)(1)	11,075.00	0.00	0 00	11,075 00
<i>SmokeLess States Program - Implementation</i> Health Education Inc Lincoln, NE(041374)	509(a)(2)	3,211.00	3,211.00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Health Education Systems Research Corp.</i>					
Health Education Systems Research, Inc. Gainesville, FL(041159)	509(a)(2)	10,000 00	0 00	0 00	10,000.00
<i>Allies Against Asthma</i>					
Health Promotion Council of Southeastern Pennsylvania, Inc. Philadelphia, PA(041270)	509(a)(1)	150,000.00	150,000.00	0 00	0.00
<i>Supporting activities for the Center to Advance Palliative Care</i>					
Health Research and Educational Trust Chicago, IL(040863)	509(a)(3)	12,567 00	0 00	0 00	12,567.00
<i>Expert meeting to promote activity through community design</i>					
Health Research and Educational Trust Chicago, IL(041029)	509(a)(3)	24,689.00	24,689.00	0 00	0.00
<i>Technical assistance and direction for the Local Initiative Funding Partners Program</i>					
Health Research and Educational Trust of New Jersey Princeton, NJ(037735)	509(a)(2)	48,135 00	444.00	47,691.00	0.00
<i>Technical assistance and direction for New Jersey Health Initiatives</i>					
Health Research and Educational Trust of New Jersey Princeton, NJ(037736)	509(a)(2)	19,639.00	0.00	0 00	19,639 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Surveying youth smoking cessation needs and practices</i>					
Health Research, Inc Buffalo, NY (038768)	509(a)(1)	34,876.00	0 00	0.00	34,876 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
Health Research, Inc. Rensselaer, NY (039001)	509(a)(1)	598,890.00	127,465 00	0.00	471,425.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
HealthForAll of WNY Inc Buffalo, NY (041216)	ER	700,000.00	145,369 00	0 00	554,631 00
<i>SmokeLess States Program - Implementation</i>					
Healthcare Education Foundation of West Virginia Charleston, WV (038436)	509(a)(2)	52,788.00	47,697 00	0.00	5,091.00
<i>Using the Dartmouth Atlas to address practice variations in health care</i>					
Healthcare Education Foundation of West Virginia Charleston, WV (038673)	509(a)(2)	282,574.00	69,575.00	0 00	212,999.00
<i>Disseminating research findings in chronic disease management</i>					
Henry Ford Health System Detroit, MI (038910)	509(a)(1)	98,857 00	0 00	0.00	98,857 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Support services for Mercer County homeless families</i>					
Homefront Inc Lawrenceville, NJ (038444)	509(a)(1)	11,608.00	11,608 00	0 00	0 00
<i>Jail outreach project for incarcerated women</i>					
Homeless Prenatal Program, Inc San Francisco, CA (039731)	509(a)(1)	257,398.00	65,233.00	0.00	192,165.00
<i>FIA-II: Mountain Heritage Hospice</i>					
Hospice of the Bluegrass, Inc. Harlan, KY (041189)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Analyzing and publishing the results of a children's obesity treatment needs assessment</i>					
ILSI Center for Health Promotion Atlanta, GA (038699)	509(a)(3)	8,535 00	0.00	0 00	8,535.00
<i>FIA-II: IONA Senior Services</i>					
IONA Senior Services Washington, DC (041205)	509(a)(1)	10,000.00	0 00	0.00	10,000 00
<i>Photographic and narrative exhibition on the elderly</i>					
Independent Media Institute San Francisco, CA (037468)	509(a)(1)	107,584 00	64,766.00	0 00	42,818 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Charity Lobbying in the Public Interest</i> Independent Sector Washington, DC (039041)	509(a) (1)	207,210 00	157,150 00	50,060.00	0.00
<i>Conceptualization of the social, economic, and cultural issues underlying health care outcomes</i> Indiana University Bloomington, IN (038653)	509(a) (1)	129,002.00	0.00	0 00	129,002.00
<i>Effect of Web-based training and activated standardized patients on residents' practice patterns with older patients</i> Indiana University School of Medicine Indianapolis, IN (039191)	509(a) (1)	209,531 00	34,600 00	0.00	174,931 00
<i>County-wide information and referral service</i> Info Line of Middlesex County Inc. New Brunswick, NJ (038421)	509(a) (1)	50,000.00	25,000 00	0.00	25,000 00
<i>Improving the quality and capacity of safety net organizations to deliver chronic care</i> Institute for Healthcare Improvement Boston, MA (037532)	509(a) (2)	15,000 00	0 00	0 00	15,000 00
<i>Study of the implementation and impact of health-based risk adjustment</i> Institute for Research and Education Minneapolis, MN (037062)	509(a) (1)	344,928.00	0 00	0 00	344,928.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II. Interfaith Caregivers of Central Stark County</i>					
Interfaith Caregivers of Central Stark County Inc. Canton, OH(041191)	509(a)(1)	10,000.00	0.00	0 00	10,000 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
JSI Research & Training Institute, Inc Boston, MA(039015)	509(a)(1)	354,789 00	0 00	0 00	354,789.00
<i>FIA-II: Jackies House, Inc.</i>					
Jackies House, Inc Melbourne, FL(041181)	509(a)(1)	10,000.00	0.00	0 00	10,000 00
<i>Pittsburgh Regional Healthcare Initiative</i>					
Jewish Healthcare Foundation of Pittsburgh Pittsburgh, PA(040076)	ER	991,483.00	135,757.00	0 00	855,726.00
<i>Minority Medical Faculty Development Program</i>					
-- Fellow, Sherita Hill Golden, M.D. Johns Hopkins University School of Medicine Baltimore, MD(038409)	509(a)(1)	182,600 00	0 00	0 00	182,600 00
<i>Minority Medical Faculty Development Program</i>					
-- Enid R. Neptune, M.D. - Supplemental Support Johns Hopkins University School of Medicine	509(a)(1)	7,760.00	7,760.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Baltimore, MD(038563)					
<i>Support for four Clinical Scholars</i>					
Johns Hopkins University School of Medicine Baltimore, MD(038904)	509(a)(1)	476,712 00	257,582.00	0 00	219,130.00
<i>Identifying and communicating public health implications of new and emerging infections</i>					
Johns Hopkins University School of Medicine Baltimore, MD(039554)	509(a)(1)	30,000 00	0 00	0.00	30,000 00
<i>Minority Medical Faculty Development Program -- Wanda Nicholson, M.D , M.P.H</i>					
Johns Hopkins University School of Medicine Baltimore, MD(041301)	509(a)(1)	365,400 00	69,459.00	0.00	295,941.00
<i>Substance Abuse Screening and Referral In Primary Care: A Follow-Up Study</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA(038807)	509(a)(1)	9,836.00	9,836 00	0 00	0 00
<i>Improving the Health of Populations Conference on cost-effectiveness analysis and managed care</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Portland, OR(039417)	509(a)(1)	7,500.00	0.00	0 00	7,500 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Motivational intervention for pregnant women who continue to smoke after receipt of best practice cessation services</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA(040539)	509(a)(1)	32,053 00	0.00	0.00	32,053.00
<i>Follow-up study of Medicaid chemical dependency patients in a private HMO. Do high medical costs come down over time?</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Portland, OR(040559)	509(a)(1)	9,962.00	0 00	0 00	9,962.00
<i>State Forums Partnership Project</i>					
Kansas Health Institute Topeka, KS(039631)	ER	82,982 00	0 00	0 00	82,982.00
<i>FIA-II: Keene Kares Living at Home /Block Nurse Program</i>					
Keene Kares Living at Home/Block Nurse Program Keene, TX(041171)	509(a)(1)	10,000 00	0.00	0 00	10,000 00
<i>Mobile dental clinic for children in low-income families</i>					
Kids In Need of Dentistry Denver, CO(039715)	509(a)(1)	324,890.00	73,070 00	0.00	251,820.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Eliminating children's exposure to secondhand smoke</i>					
Kids Involuntarily Inhaling Secondhand Smoke Roseville, CA(039150)	ER	369,362 00	113,205 00	0 00	256,157.00
<i>Internet-based intervention and prevention services addressing health-related problems among youth</i>					
KidsPeace Corporation Orefield, PA(037770)	509(a)(2)	5,000 00	5,000 00	0 00	0 00
<i>Technical assistance and direction for Faith in Action. Replication of the Interfaith Volunteer Caregivers Program</i>					
Kingston Hospital Kingston, NY(039769)	509(a)(1)	15,436 00	10,920 00	4,516.00	0 00
<i>The medical access card pilot program</i>					
L A. Care Health Plan Los Angeles, CA(037430)	509(a)(1)	19,836 00	19,835 00	1.00	0 00
<i>Intervention and prevention program for at-risk teens</i>					
La Casa de las Madres San Francisco, CA(039734)	509(a)(1)	186,279.00	68,291.00	0 00	117,988.00
<i>Development of education and support curriculum for family caregivers of people with chronic diseases</i>					
Legacy Health System	509(a)(3)	270,943 00	33,228 00	0 00	237,715.00

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Portland, OR (039736)					
<i>Allies Against Asthma</i>					
Long Beach Memorial Medical Center Long Beach, CA (041281)	509(a) (1)	141,832.00	127,649.00	0 00	14,183 00
<i>FIA-II: Loudon Avenue Christian Church</i>					
Loudon Avenue Christian Church Roanoke, VA (041157)	509(a) (1)	10,000.00	0 00	0 00	10,000 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
Louisiana Public Health Institute New Orleans, LA (039010)	509(a) (1)	344,948 00	0 00	0 00	344,948 00
<i>Louisiana Southern Rural Access Program</i>					
Louisiana State University Health Sciences Center New Orleans, LA (039542)	509(a) (1)	578,984 00	447,764 00	0 00	131,220.00
<i>FIA-II: Love's Circle, Inc.</i>					
Love's Circle, Inc Mountain Home, AR (041174)	509(a) (1)	10,000.00	0 00	0 00	10,000 00
<i>FIA-II. Prince George's Community Living Partnership</i>					
Lt Joseph P. Kennedy, Jr , Institute Washington, DC (041176)	501(c) (3)	10,000.00	0 00	0 00	10,000.00

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<i>Health Professions Partnership Initiative</i>					
MCP Hahnemann University Philadelphia, PA(037778)	509(a)(1)	10,133 00	0 00	10,133 00	0.00
<i>The Generalist Physician Initiative</i>					
MCP Hahnemann University Philadelphia, PA(038098)	509(a)(1)	22,959 00	22,959 00	0.00	0 00
<i>Expanding and evaluating the Genetics and Your Practice curriculum</i>					
March of Dimes Birth Defects Foundation White Plains, NY(033331)	509(a)(1)	610,898 00	118,206 00	0.00	492,692 00
<i>Community-based prenatal education project</i>					
March of Dimes Birth Defects Foundation, Central Jersey Chapter Cranbury, NJ(038756)	509(a)(1)	25,000.00	25,000 00	0.00	0.00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
Maricopa County Department of Public Health Phoenix, AZ(039009)	509(a)(1)	315,658.00	0.00	0 00	315,658.00
<i>Mental health care for low-income persons</i>					
Marillac Clinic, Inc Grand Junction, CO(039722)	509(a)(1)	412,455.00	84,746 00	0 00	327,709.00

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<i>Establishment of a preventive dental care program for children and adults with developmental disabilities</i>					
Matheny School and Hospital Inc. Peapack, NJ (040602)	509(a) (1)	292,526 00	0 00	0 00	292,526.00
<i>Minority Medical Faculty Development Program -- Fellow, Lewis Roberts, M.D., Ph D.</i>					
Mayo Foundation Rochester, MN (038410)	509(a) (2)	182,700.00	0 00	0 00	182,700.00
<i>Turning Point Collaboration for a New Century in Public Health -- State Collaborative Funds</i>					
Medical Care Development Incorporated Augusta, ME (039371)	509(a) (1)	191,425 00	0.00	0 00	191,425 00
<i>Developing a multidisciplinary health care workforce collaborative</i>					
Medical College of Wisconsin Inc. Milwaukee, WI (038320)	509(a) (1)	375,500.00	203,886 00	0 00	171,614.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i>					
Medical Society of New Jersey Lawrenceville, NJ (040470)	ER	9,681 00	8,052 00	1,629 00	0.00
<i>SmokeLess States Program - Implementation</i>					
Medical and Chirurgical Faculty of Maryland Baltimore, MD (041355)	ER	31,197 00	29,839 00	1,358 00	0.00

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<i>FIA-II. The Mental Health Association of Louisiana</i>					
Mental Health Association in Louisiana Baton Rouge, LA(041188)	509(a)(1)	10,000 00	0 00	0.00	10,000 00
<i>FIA-II. Hamilton County Compeer</i>					
Mental Health Association of the Cincinnati Area Inc Cincinnati, OH(041144)	509(a)(1)	10,000 00	0.00	0.00	10,000.00
<i>Camping program for health-impaired children</i>					
Middlesex County Recreation Council (John E Toolan Kiddie Keep Well Camp) Edison, NJ(037365)	509(a)(2)	32,217.00	32,217 00	0 00	0.00
<i>Health care services for homeless individuals, couples, and families affected by HIV/AIDS</i>					
Middlesex Interfaith Partners With the Homeless Inc. New Brunswick, NJ(040607)	509(a)(1)	377,543 00	47,613 00	0 00	329,930.00
<i>Developing a turnkey communications tool kit for Community-State Partnerships to Improve End-of-Life Care</i>					
Midwest Bioethics Center, Inc Kansas City, MO(039267)	509(a)(1)	13,500.00	13,500.00	0.00	0.00

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<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Minnesota Institute of Public Health Mounds View, MN(041090)	509(a)(1)	800,000.00	188,934.00	0.00	611,066.00
<i>Southern Rural Access Program -- Implementation</i>					
Mississippi Primary Health Care Association Inc Jackson, MS(039541)	ER	833,033.00	734,672.00	0.00	98,361.00
<i>Research on the health and economic consequences of Medicaid disenrollment in New York City</i>					
Montefiore Medical Center Bronx, NY(039383)	509(a)(1)	10,000.00	0.00	0.00	10,000.00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Mothers Against Drunk Driving, Louisiana State Organization Baton Rouge, LA(041093)	509(a)(1)	800,000.00	182,307.00	0.00	617,693.00
<i>Reducing Underage Drinking through State and Community Coalitions</i>					
Mothers Against Drunk Driving, Texas State Office Austin, TX(041113)	509(a)(1)	800,000.00	115,000.00	0.00	685,000.00

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<i>FIA-II: Mount Calvary Missionary Baptist Church</i>					
Mount Calvary Missionary Baptist Church of Houston Houston, TX(041163)	509(a)(1)	10,000.00	0.00	0.00	10,000 00
<i>Minority Medical Faculty Development Program -- Jeffrey D Alexis, M.D.</i>					
Mount Sinai School of Medicine of New York University New York, NY(038404)	509(a)(1)	182,700 00	0 00	0 00	182,700 00
<i>National meeting of hospice and palliative care leadership to develop standards, fellowship programs, and certification processes</i>					
Mount Sinai School of Medicine of New York University New York, NY(038723)	509(a)(1)	6,295 00	0 00	6,295.00	0 00
<i>Research to develop recommendations for Internet-based medical practice</i>					
Mount Sinai School of Medicine of New York University New York, NY(038793)	509(a)(1)	11,148 00	273.00	10,875.00	0.00
<i>Improving the outcomes and quality of care in pneumonia</i>					
Mount Sinai School of Medicine of New York University New York, NY(039178)	509(a)(1)	209,263.00	45,253 00	0.00	164,010 00

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<i>FIA-II: Mustard Seed Ministries of Ft Pierce, Inc.</i> Mustard Seed Ministries of Fort Pierce, Inc. Fort Pierce, FL(041194)	509(a)(1)	10,000.00	0 00	0.00	10,000.00
<i>Developing leadership to promote physical activity among Americans</i> NCPFA Foundation Inc Washington, DC(039659)	509(a)(3)	389,141.00	125,374.00	0.00	263,767 00
<i>Establishment of the Clinical Research Roundtable</i> National Academy of Sciences-Institute of Medicine Washington, DC(037805)	509(a)(1)	150,000 00	101,077 00	0.00	48,923.00
<i>Technical assistance and direction for the Robert Wood Johnson Health Policy Fellowships Program</i> National Academy of Sciences-Institute of Medicine Washington, DC(037912)	509(a)(1)	64,912.00	0 00	0 00	64,912 00
<i>Surveying the consequences of uninsurance</i> National Academy of Sciences-Institute of Medicine Washington, DC(038739)	509(a)(1)	1,308,457 00	0 00	0 00	1,308,457.00

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<i>Symposium on population-wide strategies to improve health</i>					
National Academy of Sciences-Institute of Medicine Washington, DC (039681)	509(a) (1)	8,386 00	7,345.00	1,041.00	0.00
<i>Improving alcohol and drug services for people with disabilities</i>					
National Association on Alcohol, Drugs & Disability Inc San Mateo, CA (037613)	509(a) (1)	311,769 00	0.00	0 00	311,769 00
<i>Increasing sustained participation in walking clubs</i>					
National Black Women's Health Project, Inc. Washington, DC (039973)	509(a) (1)	5,000.00	5,000 00	0 00	0 00
<i>Building support for the framework convention on tobacco control</i>					
National Center for Tobacco-Free Kids Washington, DC (038818)	509(a) (1)	72,406.00	72,406.00	0 00	0 00
<i>National Center on Addiction and Substance Abuse</i>					
National Center on Addiction and Substance Abuse at Columbia University New York, NY (032175)	509(a) (1)	3,000,000 00	2,400,000 00	0.00	600,000.00

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<i>Printing costs of "Promises to Keep: Changing the Way We Provide Care at the End of Life"</i>					
National Coalition on Health Care Washington,DC(040474)	509(a)(1)	5,447 00	5,447 00	0 00	0.00
<i>State Health Policy Leadership Information Project</i>					
National Conference of State Legislatures Washington,DC(038226)	509(a)(1)	1,020,565.00	0 00	0 00	1,020,565.00
<i>Information on state health policy legislation</i>					
National Conference of State Legislatures Washington,DC(038868)	509(a)(1)	131,802.00	52,664.00	0.00	79,138 00
<i>Studying community service organizations' programs for older adults</i>					
National Council on the Aging Inc Washington,DC(039022)	509(a)(1)	110,288.00	99,353.00	0 00	10,935.00
<i>Establishment of the National Forum for Health Care Quality Measurement and Reporting</i>					
National Forum for Health Care Quality Measurement and Reporting Washington,DC(039645)	509(a)(1)	1,527,690.00	761,012.00	0.00	766,678.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Guide to Community Preventive Services</i> National Foundation for the Centers for Disease Control and Prevention, Inc. Atlanta,GA(035772)	509(a)(1)	62,062 00	19,143.00	0 00	42,919.00
<i>Epidemic Intelligence Service 50th Anniversary celebration</i> National Foundation for the Centers for Disease Control and Prevention, Inc Atlanta,GA(041244)	509(a)(1)	50,000.00	50,000 00	0 00	0 00
<i>State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington,DC(037904)	509(a)(1)	459,742 00	0.00	0.00	459,742.00
<i>Technical assistance and direction for the State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington,DC(037909)	509(a)(1)	24,747.00	0.00	0 00	24,747 00
<i>Health Policy Fellowships Program - Angela Mattie</i> National Institute for Health Care Management Research and Educational Foundation Washington,DC(039284)	509(a)(1)	9,900.00	0.00	0 00	9,900.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>National directory of Hispanic/Latino experts, advocates, and community-based organizations working on tobacco, alcohol, and other substance abuse issues</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (038645)	ER	5,752.00	5,735.00	17.00	0.00
<i>Enhancing minority organizations' involvement in tobacco control</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (040824)	ER	93,750 00	55,925.00	0 00	37,825.00
<i>Expanding the number of PACE providers and participants</i>					
National PACE Association San Francisco, CA (038642)	509(a) (2)	589,770 00	73,230.00	0 00	516,540.00
<i>Coordinating a population-based health policy plan in Nevada</i>					
Nevada Public Health Foundation Inc Carson City, NV (039525)	509(a) (1)	7,456 00	0 00	0.00	7,456.00
<i>Revitalization Program for the City of New Brunswick, New Jersey</i>					
New Brunswick Development Corporation New Brunswick, NJ (037366)	509(a) (1)	30,000 00	30,000 00	0.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Citywide program to strengthen human services and resources</i>					
New Brunswick Tomorrow New Brunswick,NJ(036825)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>FIA-II. Congregational Health Ministries</i>					
New Hanover Regional Medical Center Wilmington,NC(041161)	501(c)(3)	10,000.00	0 00	0 00	10,000 00
<i>Developing a public private partnership for New Jersey's aging services network</i>					
New Jersey Foundation for Aging Inc Trenton,NJ(038483)	509(a)(1)	7,686.00	7,686.00	0 00	0.00
<i>Analysis of best practices in community-based approaches to reducing health disparities</i>					
New School University New York,NY(041085)	509(a)(1)	19,481 00	0.00	0.00	19,481.00
<i>Research on the impact of family background on children's health and behavior</i>					
New York University New York,NY(038651)	509(a)(1)	124,170 00	0 00	0.00	124,170.00
<i>Minority Medical Faculty Development Program</i>					
-- Fellow, Olumbunmi Afonja, M.D. New York University School of Medicine New York,NY(038398)	509(a)(1)	182,700.00	0 00	0 00	182,700 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Sumayah Jamal, M.D., Ph.D.</i>					
New York University School of Medicine New York, NY(038556)	509(a)(1)	7,760 00	0 00	0 00	7,760.00
<i>Comparison of public health systems in New York, London, Paris, and Tokyo</i>					
New York University, Robert F. Wagner Graduate School of Public Service New York, NY(038650)	509(a)(1)	112,019.00	0 00	0 00	112,019.00
<i>Technical assistance and direction for the After School program</i>					
Nonprofit Finance Fund New York, NY(038480)	509(a)(1)	254,820 00	127,410 00	0.00	127,410 00
<i>FIA-II: North County Council on Aging</i>					
North County Council on Aging Vista, CA(041145)	509(a)(1)	10,000 00	0.00	0.00	10,000 00
<i>Turning Point. Collaborating for a New Century in Public Health--State Collaborative Funds</i>					
Northeast Colorado Health Department Sterling, CO(040598)	509(a)(1)	108,352 00	0 00	0 00	108,352.00
<i>Program to promote healthy youth development, increase insurance coverage and access to primary service through participation in youth sports programs</i>					
Northeastern University	509(a)(1)	362,993 00	91,100 00	0 00	271,893.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Boston, MA (039727)</i>					
<i>Developing and implementing Indian Community Health Profile Guidelines</i>					
Northwest Portland Area Indian Health Board Portland, OR (039203)	509(a) (1)	85,641 00	0 00	0 00	85,641 00
<i>Developing effective policies for substance-abusing parents involved with child welfare</i>					
Northwest Professional Consortium, Inc. Portland, OR (041105)	ER	349,654 00	114,086 00	0 00	235,568 00
<i>Research to identify primary precursors to implementing and sustaining change in health care organizations</i>					
Northwestern University Evanston, IL (038649)	509(a) (1)	65,326.00	0 00	0.00	65,326 00
<i>Program to train physicians in end-of-life care</i>					
Northwestern University Evanston, IL (039301)	509(a) (1)	495,819.00	385,348 00	0 00	110,471 00
<i>Health Policy Fellowships Program - Anne Ekedahl, M.H.A.</i>					
Oak Orchard Community Health Center, Inc. Brockport, NY (039300)	509(a) (1)	9,375 00	0.00	0 00	9,375.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
National Spit Tobacco Education Program-Major League Baseball Initiative Oral Health America, America's Fund for Dental Health Chicago, IL(038131)	509(a)(2)	12,659 00	0 00	0 00	12,659.00
SmokeLess States: Statewide tobacco prevention and control initiatives Oregon Health and Science University Portland, OR(041118)	509(a)(1)	9,605 00	8,563.00	1,042 00	0.00
Survey to document changes in reducing spit tobacco use among major and minor league baseball players Oregon Pacific Research Institute Eugene, OR(038667)	509(a)(1)	5,748 00	4,981 00	767 00	0.00
Promoting tobacco cessation through managed care dental providers Oregon Pacific Research Institute Eugene, OR(038987)	509(a)(1)	77,775 00	0 00	0.00	77,775.00
Reducing Underage Drinking Through Coalitions Oregon Partnership, Inc Portland, OR(041092)	509(a)(1)	800,000 00	232,000 00	0 00	568,000.00
Maternal interventions to stop smoking Oregon State University Corvallis, OR(040669)	509(a)(1)	504,909.00	0.00	0.00	504,909 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Statewide preventive care system for families with young children Ounce of Prevention Fund Chicago, IL(038175)	509(a)(1)	865,769 00	215,992 00	0 00	649,777.00
FIA-II: Community HealthWatch Interfaith Volunteer Caregiver Ministry Our Lady of Bellefonte Hospital, Inc Ashland, KY(041198)	501(c)(3)	10,000 00	0.00	0 00	10,000 00
Expanding family-centered care principles in medical education Parent to Parent of Vermont Williston, VT(039536)	509(a)(1)	15,486 00	0 00	0 00	15,486.00
Last Acts bridge grant Partnership for Caring Inc Washington, DC(038720)	509(a)(1)	57,783 00	0.00	57,783.00	0 00
Last Acts strategic planning Partnership for Caring Inc. Washington, DC(039049)	509(a)(1)	15,643 00	0 00	15,643 00	0 00
Technical assistance and direction for the Last Acts program Partnership for Caring Inc Washington, DC(039432)	509(a)(1)	626,759.00	547,748 00	0 00	79,011.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Fifteen-part newspaper series on end-of-life issues</i>					
Partnership for Caring Inc Washington, DC (040892)	509(a) (1)	150,000.00	120,000.00	0.00	30,000.00
<i>Partnerships for a healthy workforce. Engaging businesses in achieving Healthy People 2010 objectives</i>					
Partnership for Prevention Washington, DC (038156)	509(a) (1)	388,752 00	0 00	0 00	388,752.00
<i>Examining insurance coverage for clinical preventive services in employer-sponsored health plans</i>					
Partnership for Prevention Washington, DC (039745)	509(a) (1)	478,026 00	110,314.00	0.00	367,712 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Pennsylvania Liquor Control Board Harrisburg, PA (041115)	509(a) (1)	800,000 00	212,087 00	0 00	587,913 00
<i>FIA-II. Health Ministry Coalition. A Parish Nursing Model</i>					
Perham Memorial Hospital & Home Perham, MN (041208)	509(a) (1)	10,000 00	0 00	0.00	10,000.00
<i>Public television series on family support service centers</i>					
Persephone Productions Inc Washington, DC (039612)	509(a) (1)	126,000.00	113,400 00	0 00	12,600.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Volunteer Chaplain Assistant Program</i>					
Phoenix Children's Hospital, Inc Phoenix, AZ (041142)	509(a)(1)	10,000.00	0 00	0.00	10,000 00
<i>Technical assistance and direction for Reclaiming Futures: Building Community Solutions to Substance Abuse and Delinquency</i>					
Portland State University Portland, OR (038978)	509(a)(1)	99,737 00	30,202.00	69,535.00	0.00
<i>Research to develop strategies to guide community-based substance abuse prevention programs and to avoid potential unintended messages</i>					
Portland State University Portland, OR (039948)	509(a)(1)	250,000 00	0 00	0 00	250,000 00
<i>FIA-II: Respite Connection</i>					
Presbyterian Outreach, Inc Omaha, NE (041187)	509(a)(3)	10,000 00	0.00	0 00	10,000 00
<i>Fragile families study: a one-year follow-up for the Newark cohort</i>					
Princeton University, Bendheim Thoman Center for Research on Child Wellbeing Princeton, NJ (038788)	509(a)(1)	10,000 00	10,000.00	0 00	0 00
<i>Youth leadership to encourage health care, promote health, and reduce substance abuse</i>					
Programa de Educacion Comunal de Entrega y Servicio Inc	509(a)(1)	51,171.00	27,803 00	0.00	23,368 00

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Punta Santiago, PR(039718)					
<i>Methodological evaluation of non-response on the physician component of the Community Tracking Study - Health Tracking Joint Solicitation</i>					
Project Hope - The People-to-People Health Foundation, Inc. Bethesda, MD(038093)	509(a)(1)	7,416 00	0.00	0.00	7,416 00
FIA-II. Provision Ministry					
Provision Ministry Russellville, AL(041154)	509(a)(1)	10,000.00	0 00	0 00	10,000 00
<i>Evaluating a model program for mentoring high-risk children</i>					
Public Private Ventures Philadelphia, PA(037920)	509(a)(1)	149,100 00	0 00	0 00	149,100.00
<i>Evaluation of the Faith in Action program</i>					
Public Private Ventures Philadelphia, PA(040740)	509(a)(1)	299,213 00	114,298.00	0.00	184,915.00
<i>Expanding an educational day care facility</i>					
Puerto Rican Action Board, Inc. New Brunswick, NJ(037131)	509(a)(1)	15,000 00	15,000.00	0.00	0.00
FIA-II: Quality Behavioral Care, Inc.					
Quality Behavioral Care Chicago, IL(041146)	ER	10,000 00	0.00	0.00	10,000.00

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<i>Health history supplement to quality tracking study</i>					
RAND Corporation Santa Monica,CA(034940)	509(a)(1)	319,747.00	0.00	0 00	319,747.00
<i>Estimating the effects of drug prevention programs on the use of cocaine, marijuana, cigarettes, and alcohol</i>					
RAND Corporation Santa Monica,CA(038804)	509(a)(1)	21,475 00	0.00	0 00	21,475 00
<i>Tracking market change and variation in employment-based health insurance</i>					
RAND Corporation Santa Monica,CA(039498)	509(a)(1)	687,578 00	0 00	0 00	687,578 00
<i>Community Quality Index Project -- Phase II</i>					
RAND Corporation Santa Monica,CA(040829)	509(a)(1)	6,367,830.00	0.00	0.00	6,367,830.00
<i>Allies Against Asthma</i>					
RAND Corporation Santa Monica,CA(041273)	509(a)(1)	150,122.00	135,110 00	0 00	15,012.00
<i>FIA-II: Randolph County Caring Communities</i>					
Randolph County Caring Community Inc Moberly,MO(041155)	509(a)(1)	10,000 00	0 00	0.00	10,000 00

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<i>Building national support for prevention research</i> Research America Alexandria, VA (038869)	509(a) (1)	39,946 00	39,715.00	0.00	231 00
<i>Developing family support groups for parents with intellectual disabilities</i> Research Foundation for Mental Hygiene, Inc. Staten Island, NY (041007)	509(a) (1)	49,929 00	49,929 00	0 00	0 00
<i>Generalist Physician Faculty Scholar - Peter D. Friedmann, M.D , M.P.H.</i> Rhode Island Hospital Providence, RI (038789)	509(a) (2)	221,068 00	38,325 00	0 00	182,743.00
<i>Education and disease management strategies for children with asthma</i> Rhode Island Hospital Providence, RI (039732)	509(a) (2)	383,640 00	110,038 00	0.00	273,602 00
<i>Research on intensive care units and end-of-life care</i> Rhode Island Hospital Providence, RI (039900)	509(a) (2)	350,275 00	0.00	0.00	350,275.00
<i>Smoking cessation for mothers and other household members of babies being treated in the special care nursery</i> Rhode Island Hospital Providence, RI (040671)	509(a) (2)	48,171 00	0 00	0.00	48,171.00

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<i>Publishing the "Encyclopedia of New Jersey"</i> Rutgers University Foundation New Brunswick, NJ (040845)	509(a) (1)	50,000 00	0.00	0.00	50,000 00
<i>Newark violence prevention project</i> Rutgers, The State University, School of Criminal Justice Roseland, NJ (037643)	509(a) (1)	20,000 00	0 00	0.00	20,000 00
<i>Tracking changes in alcohol, drug abuse, and mental health care</i> Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (040419)	509(a) (1)	100,000.00	5,848.00	0.00	94,152 00
<i>Transition activities for technical assistance and direction for the Investigator Awards in Health Policy Research program</i> Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (040441)	509(a) (1)	13,844 00	13,844 00	0 00	0.00
<i>FIA-II: Holly Springs Social Services Good Samaritan IVC Program</i> Sacred Heart Southern Missions, Inc Walls, MS (041158)	501(c) (3)	10,000 00	0 00	0.00	10,000.00

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<i>Baltimore's action plan for children Safe and Sound: Baltimore's Campaign for Children and Youth Inc. Baltimore, MD(039476)</i>	509(a)(3)	1,410,688.00	1,198,813.00	0.00	211,875 00
<i>Preparing a practical guide to the establishment of palliative care services San Diego Hospice Foundation, Inc San Diego, CA(038476)</i>	509(a)(3)	60,700 00	59,573.00	0 00	1,127.00
<i>Juvenile substance abuse and public educational alternatives: Does school governance matter? San Diego State University Foundation San Diego, CA(041383)</i>	509(a)(2)	94,642 00	85,178 00	0 00	9,464 00
<i>Allies Against Asthma Seattle-King County Department of Public Health Seattle, WA(041271)</i>	509(a)(1)	149,811.00	147,003 00	0 00	2,808.00
<i>Free medical care for the working uninsured and their families Shepherd's Hope, Inc Orlando, FL(039714)</i>	509(a)(1)	371,957 00	85,494 00	0 00	286,463.00
<i>South Carolina Southern Rural Access Program South Carolina State Office of Rural Health, Inc Columbia, SC(038986)</i>	509(a)(2)	314,909 00	0 00	0.00	314,909 00

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<i>Home intervention and support for low income seniors</i>					
South East Community Organization Inc Baltimore,MD(039733)	509(a)(1)	401,862.00	29,002 00	0.00	372,860.00
<i>Increase access to health care, reduce substance abuse, and provide support to children and families with special needs</i>					
South Side Day Nursery St. Louis,MO(039721)	509(a)(1)	406,799.00	64,848 00	0 00	341,951 00
<i>New directions in local control of tobacco and alcohol advertising</i>					
Southern Illinois University at Carbondale School of Law Carbondale,IL(039649)	509(a)(1)	50,702 00	40,703 00	0 00	9,999 00
<i>Technical assistance and direction for Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Southern Institute on Children and Families Inc. Columbia,SC(038443)	ER	155,353.00	155,353 00	0.00	0 00
<i>TAD for Supporting Families after Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i>					
Southern Institute on Children and Families Inc. Columbia,SC(038627)	ER	42,533.00	0.00	42,533.00	0.00

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Technical assistance and direction for Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps Southern Institute on Children and Families Inc. Columbia, SC(038918)	ER	703,853.00	633,468.00	0 00	70,385 00
Technical assistance to grantees under Supporting Families after Welfare Reform: Access to Medicaid, SCHIP and Food Stamps Southern Institute on Children and Families Inc Columbia, SC(040862)	ER	748,232 00	315,347.00	0 00	432,885 00
FIA-II: Southwest Texas State University Development Foundation Southwest Texas State University Development Foundation San Marcos, TX(041203)	509(a)(1)	10,000 00	0.00	0.00	10,000.00
FIA-II. Southwestern College Southwestern College Winfield, KS(041172)	509(a)(1)	10,000.00	0.00	0 00	10,000.00
FIA-II: Spiritual Eldering Institute Spiritual Eldering Institute Boulder, CO(041168)	509(a)(2)	10,000.00	0 00	0 00	10,000.00

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<i>FIA-II: Santa Barbara Interfaith Volunteer Caregivers</i>					
St. Francis Hospital Foundation Santa Barbara, CA (041209)	509(a)(3)	10,000.00	0.00	0 00	10,000.00
<i>Health Policy Fellowships Program - Mario F. Pacheco, M.D.</i>					
St. Vincent Hospital Santa Fe, NM (039255)	509(a)(1)	8,850.00	0.00	0 00	8,850.00
<i>Annual support for program of assistance to the indigent</i>					
St Vincent de Paul Societies Metuchen, NJ (038755)	509(a)(1)	131,841 00	131,841 00	0 00	0 00
<i>Research on medical necessity decision making in managed care</i>					
Stanford University Stanford, CA (039396)	509(a)(1)	198,940 00	93,106 00	0 00	105,834.00
<i>Expanding the new genetics: Interactive courseware for physicians</i>					
Stanford University Center for Biomedical Ethics Palo Alto, CA (037556)	509(a)(1)	19,300 00	0 00	0 00	19,300 00
<i>Medical decision making for contemporary practice: A national faculty development program</i>					
Stanford University School of Medicine Stanford, CA (037961)	509(a)(1)	602,556.00	133,008.00	0.00	469,548 00

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<i>Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i> State of Alabama Department of Human Resources Montgomery, AL(040749)	509(a)(1)	7,500.00	0.00	0 00	7,500.00
<i>Turning Point· Collaborating for a New Century in Public Health</i> State of Alaska Department of Health and Social Services Juneau, AK(039013)	509(a)(1)	651,907 00	0 00	0 00	651,907.00
<i>Turning Point· Collaboration for a New Century in Public Health -- State Collaborative Funds</i> State of Colorado Department of Public Health and Environment Denver, CO(039369)	509(a)(1)	93,750.00	0.00	0.00	93,750.00
<i>Supporting Families after Welfare Reform: Access to Medicaid, SCHIP, and Food Stamps</i> State of Connecticut Department of Social Services Hartford, CT(040757)	509(a)(1)	75,000.00	73,502.00	1,498.00	0.00
<i>Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i> State of Delaware Department of Health and Social Services New Castle, DE(040748)	509(a)(1)	7,500 00	0 00	0.00	7,500 00

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<i>Evaluation of Florida's Medicaid Provider Service Network demonstration project</i>					
State of Florida Agency for Health Care Administration Tallahassee, FL(038155)	509(a)(1)	168,704 00	0 00	0 00	168,704 00
<i>Florida Cash and Counseling supplemental grant</i>					
State of Florida Department of Elder Affairs Tallahassee, FL(039548)	509(a)(1)	144,975 00	130,478.00	0.00	14,497 00
<i>Rural enrichment and access program for Georgia</i>					
State of Georgia Department of Community Health Atlanta, GA(040310)	509(a)(1)	715,689 00	644,120 00	0.00	71,569 00
<i>Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i>					
State of Georgia Department of Community Health Atlanta, GA(040760)	509(a)(1)	154,640 00	0.00	0 00	154,640.00
<i>Turning Point. Collaborating for a New Century in Public Health</i>					
State of Illinois, Illinois Department of Public Health Springfield, IL(039008)	509(a)(1)	573,163 00	0 00	573,163 00	0.00

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<i>Turning Point: Collaborating for a New Century in Public Health</i>					
State of Kansas Department of Health and Environment Topeka, KS (039002)	509(a) (1)	156,250.00	28,951 00	0.00	127,299.00
<i>Medicare/Medicaid Integration Project -- New England States Consortium -- Phase II</i>					
State of Maine Department of Human Services Augusta, ME (039306)	509(a) (1)	503,279 00	0 00	0.00	503,279 00
<i>Turning Point: Collaborating for a New Century in Public Health -- State Collaborative Funds</i>					
State of Minnesota Department of Health Minneapolis, MN (039370)	509(a) (1)	187,500.00	0.00	0.00	187,500 00
<i>Supporting Families after Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i>					
State of Minnesota Department of Human Services St. Paul, MN (040752)	509(a) (1)	62,889 00	56,600 00	0 00	6,289 00
<i>Turning Point: Collaboration for a New Century in Health -- State Collaborative Funds</i>					
State of Missouri Department of Health Jefferson City, MO (039412)	509(a) (1)	187,773 00	0 00	0.00	187,773.00

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<i>Turning Point Collaborating for a New Century in Public Health</i> State of Montana Department of Public Health and Human Services Helena, MT(039006)	509(a)(1)	398,146 00	0 00	0 00	398,146 00
<i>Turning Point: Collaborating for a New Century in Public Health</i> State of Nebraska Department of Health and Human Services Lincoln, NE(039012)	509(a)(1)	499,440 00	22,552 00	0.00	476,888 00
<i>Assessing patient perceptions of behavioral health services in New Jersey HMOs</i> State of New Jersey Department of Health and Senior Services Trenton, NJ(037698)	509(a)(1)	114,694 00	0 00	0.00	114,694.00
<i>Persona Preference. The New Jersey Cash and Counseling Demonstration and Evaluation program</i> State of New Jersey Department of Human Services Trenton, NJ(040663)	509(a)(1)	116,851 00	0.00	0 00	116,851 00
<i>Supporting Families After Welfare Reform: Access to Medicaid, SCHIP and Food Stamps</i> State of New Jersey Department of Human Services Trenton, NJ(040754)	509(a)(1)	250,000 00	175,000.00	0.00	75,000.00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying the public health consequences of Hurricane Floyd</i>					
State of North Carolina Department of Health and Human Services Raleigh,NC(038787)	509(a)(1)	41,127 00	0 00	0 00	41,127.00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
State of North Carolina Department of Health and Human Services, Division of Public Health Raleigh,NC(039016)	509(a)(1)	401,113 00	0 00	0.00	401,113.00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
State of Oklahoma, Oklahoma State Department of Health Oklahoma City,OK(039014)	509(a)(1)	593,750.00	40,553 00	0 00	553,197 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
State of Oregon Department of Human Resources, Health Division Portland,OR(039005)	509(a)(1)	268,383.00	5,823.00	0.00	262,560.00
<i>Making the Grade: State/Local Partnerships for School-Based Health Centers</i>					
State of Rhode Island Department of Health Providence,RI(038766)	509(a)(1)	123,032 00	32,000 00	0 00	91,032.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance for states to implement the Texas Medication Algorithm Project</i>					
State of Texas, Texas Department of Mental Health and Mental Retardation Austin, TX(038700)	509(a)(1)	190,369 00	171,062 00	0 00	19,307 00
<i>Medicare/Medicaid Integration Project</i>					
State of Texas, Texas Health and Human Services Commission Austin, TX(040565)	509(a)(1)	128,700 00	0 00	0 00	128,700.00
<i>Turning Point· Collaboration for a New Century in Public Health -- State Collaborative Funds</i>					
State of West Virginia Department of Health and Human Resources Charleston, WV(039373)	509(a)(1)	93,750 00	0.00	0.00	93,750 00
<i>Turning Point· Collaborating for a New Century in Public Health</i>					
State of West Virginia Department of Health and Human Resources Charleston, WV(040317)	509(a)(1)	359,132 00	26,076 00	0 00	333,056.00
<i>FIA-II: Teen Challenge of New Mexico Inc</i>					
Teen Challenge of New Mexico, Inc Albuquerque, NM(041166)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Managing Pediatric Asthma Emergency Room Demonstration Program</i>					
The American Academy of Allergy, Asthma & Immunology, Inc. Milwaukee, WI (038115)	509(a)(2)	43,803 00	0 00	0 00	43,803.00
<i>FIA-II: Bucks County Intermediate Unit</i>					
The Bucks County Intermediate Unit Education Foundation Doylestown, PA (041139)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Literature review and technical assistance for states in the development of strategies to reduce medical errors and improve patient safety</i>					
The Center for Health Policy Development Portland, ME (038842)	509(a)(1)	9,976.00	9,976 00	0.00	0.00
<i>Photo Voice New Brunswick: Race, class, and health through the lens of the camera</i>					
The Chai Project Inc New Brunswick, NJ (040077)	509(a)(1)	18,555 00	18,555.00	0.00	0.00
<i>Allies Against Asthma</i>					
The Community Foundation for the National Capital Region Washington, DC (041269)	509(a)(1)	150,000 00	137,237 00	0 00	12,763.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Fighting Back. Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> The Community Movement for Urban Progress, Inc , d/b/a Move-UP Kansas City,MO(039784)	509(a)(1)	444,273 00	230,000 00	0 00	214,273 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> The Council on Alcohol and Drugs, Inc Norcross,GA(041117)	509(a)(1)	798,920 00	200,671 00	0 00	598,249 00
<i>Vision for Health Community Health System</i> The Enterprise Foundation Columbia,MD(037232)	509(a)(1)	197,010 00	98,550 00	0 00	98,460.00
<i>Comparison of three failed national health insurance proposals with the enactment of Medicare and Medicaid</i> The Florida State University Research Foundation, Incorporated Tallahassee,FL(038648)	509(a)(3)	123,602 00	4,393 00	0 00	119,209 00
<i>Identifying factors that determine nonprofit agency participation in the public policy process</i> The Focus Project Washington,DC(037815)	509(a)(1)	15,047.00	15,047.00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Campaign to mobilize the community to address the needs of children</i>					
The Greater Kansas City Community Foundation Kansas City,MO(038023)	509(a) (1)	375,000.00	161,804 00	0 00	213,196.00
<i>Implementation of an education campaign on vaccine safety</i>					
The Infectious Diseases Society of America Alexandria,VA(038351)	ER	1,807,875.00	1,066,729 00	0 00	741,146.00
<i>FIA-II. AIDS Banners Project</i>					
The Jewish Federation of Broward County, Inc. Davie,FL(041199)	509(a) (1)	10,000 00	0.00	0.00	10,000.00
<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Francisco Vega-Bermudez, M.D., Ph.D.</i>					
The Johns Hopkins University Baltimore,MD(038559)		18,524.00	10,764 00	0 00	7,760.00
<i>Technical assistance and director for the program, Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York,NY(039164)	509(a) (1)	71,109.00	71,109 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Consulting for reducing underage drinking and college binge drinking</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(039408)	509(a)(1)	9,999.00	0.00	0 00	9,999.00
<i>Evaluating Latinos' access to primary and preventive care</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(039902)	509(a)(1)	8,680 00	8,680 00	0 00	0.00
<i>Tobacco control and the liberal state. The legal, ethical, and policy debates</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(041102)	509(a)(1)	137,388 00	0 00	0.00	137,388 00
<i>Evaluating a medical school admission process: Are we Choosing the Right People?</i>					
The Medical University of South Carolina College of Medicine Charleston, SC(039179)	509(a)(1)	177,495 00	50,056.00	0.00	127,439 00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
The Miriam Hospital Providence, RI(039796)	509(a)(1)	10,007 00	0.00	0.00	10,007.00

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TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>				
The Miriam Hospital Providence, RI (039797)	509(a)(1) 10,024 00	0 00	0 00	10,024 00
<i>Expanding the David E. Rogers fellowship program of The New York Academy of Medicine</i>				
The New York Academy of Medicine New York, NY (040019)	509(a)(1) 100,000 00	100,000.00	0.00	0 00
<i>Technical assistance and direction for the Southern Rural Access Program</i>				
The Pennsylvania State University College of Medicine Hershey, PA (038223)	509(a)(1) 73,290 00	59,030.00	14,260 00	0.00
<i>Reorganizing Camden's health care delivery system and improving economic development opportunities</i>				
The Reinvestment Fund, Inc. Philadelphia, PA (040119)	509(a)(1) 23,907.00	0.00	0 00	23,907.00
<i>Research study on welfare reform and medicaid enrollment variances</i>				
The Research Foundation of State University of New York Albany, NY (038230)	509(a)(1) 104,577.00	0.00	0 00	104,577 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>National advanced illness coordinated care project</i>					
The Research Foundation of State University of New York Albany, NY(040479)	509(a)(1)	10,000 00	0 00	0 00	10,000.00
<i>FIA-II: Payne-Phalen Living at Home/Block Nurse Program</i>					
The Saint Paul Covenant Saint Paul, MN(041185)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Health Policy Fellowships Program - Edward James Dunn, M.D.</i>					
The Society of Thoracic Surgeons Chicago, IL(039403)	ER	52,927 00	44,998 00	7,929 00	0.00
<i>All Kids Count: Technical resource center to foster development of integrated preventive health information systems</i>					
The Task Force for Child Survival and Development Decatur, GA(039374)	ER	3,771,203 00	500,000.00	0 00	3,271,203.00
<i>Technical assistance and direction for All Kids Count: Establishing Immunization Monitoring and Follow-up Systems</i>					
The Task Force for Child Survival and Development Decatur, GA(040141)	ER	19,512.00	0 00	0 00	19,512 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Documentary project on the life of John Gardner</i> The Twenty-First Century Initiative Inc Washington,DC(040070)	509(a)(1)	10,000.00	10,000 00	0 00	0.00
<i>Support for the 1999-2000 annual campaign drive</i> The United Way of Central Jersey, Inc. Milltown,NJ(036495)	509(a)(2)	55,000 00	55,000 00	0.00	0 00
<i>Collaborating to revise and evaluate DARE</i> The University of Akron Akron,OH(039223)	509(a)(1)	704,204 00	352,102.00	0 00	352,102.00
<i>Training initiative for evaluating the D.A.R.E. program</i> The University of Akron Akron,OH(040345)	509(a)(1)	400,000.00	0 00	0.00	400,000 00
<i>Evaluating the impact of medication algorithms on people with chronic mental illnesses</i> The University of Texas Southwestern Medical Center at Dallas Dallas,TX(039931)	509(a)(1)	465,670.00	35,701 00	0.00	429,969 00
<i>Promoting health and physical activity in a rural community</i> The Wray Rehabilitation and Activities Center Inc. Wray,CO(038181)	509(a)(1)	63,561 00	63,561.00	0.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Technical Assistance and Direction for the Community Health Leadership Program Third Sector New England, Inc. Boston, MA (036609)	509(a) (1)	585,238 00	554,381.00	0 00	30,857.00
FIA-II: Third World Social Services, Inc. Third World Social Services Incorporated Gaithersburg, MD (041180)	509(a) (1)	10,000 00	0 00	0.00	10,000.00
Development of options to improve health outcomes for children in Trenton Thomas A Edison State College Trenton, NJ (038595)	509(a) (1)	273,954 00	246,559 00	20,000 00	7,395.00
Project to enhance reporting on legal developments in tobacco Tobacco Control Resource Center Inc. Boston, MA (040463)	509(a) (1)	194,523.00	0.00	0 00	194,523.00
Establishment of an environmental nature and education center Township of Plainsboro Plainsboro, NJ (040996)	509(a) (1)	50,000 00	50,000.00	0 00	0.00
Evaluating office-based treatment of addiction Treatment Research Institute, Inc. Philadelphia, PA (039709)	509(a) (2)	298,569 00	0.00	298,569 00	0.00

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<i>FIA-II: Triangle Disability Advocates</i> Triad Disability Advocates Inc Raleigh, NC (041196)	509(a)(1)	10,000.00	0 00	0 00	10,000 00
<i>Roundtable discussion on African-American perspectives on end-of-life care</i> Tuskegee University Tuskegee, AL (037552)	509(a)(1)	10,030.00	10,030 00	0 00	0 00
<i>Dental health education and treatment services for low-income persons</i> United Methodist Western Kansas Mexican-American Ministries Garden City, KS (039723)	509(a)(1)	315,824 00	37,953 00	0.00	277,871.00
<i>FIA-II: United Ministries</i> United Ministries Greenville, SC (041141)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>FIA-II: United Volunteer Caregivers</i> United Volunteer Caregivers, Inc Independence, WI (041162)	509(a)(1)	10,000 00	0 00	0.00	10,000 00
<i>Support for 1999-2000 Campaign</i> United Way of Greater Mercer County, Inc. Lawrenceville, NJ (036612)	509(a)(1)	17,500.00	17,500.00	0 00	0.00

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<i>FIA-II: Volunteer Action Center of Athens</i> United Way of Northeast Georgia, Inc Athens, GA(041192)	501(c)(3)	10,000.00	0 00	10,000.00	0.00
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> United Way of San Antonio & Bexar County San Antonio, TX(039034)	509(a)(1)	433,302 00	151,274 00	0.00	282,028.00
<i>Technical assistance and direction for Smoke-Free Families: Innovations to Stop Smoking During and Beyond Pregnancy</i> University of Alabama at Birmingham School of Medicine Birmingham, AL(037914)	509(a)(1)	707,276.00	353,638 00	0 00	353,638.00
<i>Health Professions Partnership Initiative</i> University of Alabama at Birmingham School of Medicine Birmingham, AL(038826)	509(a)(1)	310,756 00	12,086.00	0 00	298,670 00
<i>Evaluation of Healthy Nations: Reducing Substance Abuse Among Native American</i> University of Alaska Anchorage College of Business and Public Policy Anchorage, AK(037829)	509(a)(1)	281,856.00	0 00	0.00	281,856.00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i> University of Alaska Anchorage School of	509(a)(1)	70,659 00	0.00	0 00	70,659 00

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Nursing and Health Sciences Anchorage, AK(036959)					
<i>Mapping the natural history of smoking and smoking cessation among pregnant women</i>					
University of Arizona Tucson, AZ(040672)	509(a)(1)	54,199.00	0 00	0 00	54,199.00
<i>Arkansas Southern Rural Access Program</i>					
University of Arkansas Foundation Inc Little Rock, AR(039338)	509(a)(1)	266,214 00	219,580 00	0 00	46,634.00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of Arkansas for Medical Sciences Little Rock, AR(037462)	509(a)(1)	45,657 00	32,169 00	0 00	13,488 00
<i>Evaluating performance-based assessment of health care quality and its impact on public health</i>					
University of Arkansas for Medical Sciences Little Rock, AR(039190)	509(a)(1)	202,969.00	0.00	0 00	202,969.00
<i>Research on the causes and consequences of inter-ethnic violence in schools and the policies to control them</i>					
University of California, Berkeley Berkeley, CA(038647)	509(a)(1)	62,688.00	0.00	0 00	62,688.00

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<i>Study of physician organizations and the management of chronic illness</i> University of California, Berkeley, School of Public Health Berkeley, CA(038690)	509(a)(1)	1,620,273 00	707,957.00	0 00	912,316 00
<i>Health Professions Partnership Initiative</i> University of California, Berkeley, School of Public Health Berkeley, CA(038829)	509(a)(1)	315,121 00	41,838 00	0 00	273,283 00
<i>Surveying state Medicaid programs' coverage of tobacco dependence treatments</i> University of California, Berkeley, School of Public Health Berkeley, CA(039266)	509(a)(1)	167,469.00	108,834 00	0.00	58,635.00
<i>Improving palliative care in assisted living</i> University of California, Davis, School of Medicine Davis, CA(039176)	509(a)(1)	210,000 00	52,859.00	0 00	157,141.00
<i>Alcohol drinking onset as a prevention target</i> University of California, Irvine Irvine, CA(041107)	509(a)(1)	179,000 00	40,220.00	0.00	138,780.00
<i>Randomized controlled trial of a residents-as-teachers curriculum</i> University of California, Irvine, College of Medicine	509(a)(1)	210,469.00	59,000 00	0 00	151,469.00

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Irvine, CA(039185)					
<i>Assessment of the Independent Choices Program</i>					
University of California, Los Angeles Los Angeles, CA(038348)	509(a)(1)	65,413 00	0.00	0.00	65,413.00
<i>Analyzing quality of care under varying features of managed care organizations</i>					
University of California, Los Angeles Los Angeles, CA(039285)	509(a)(1)	272,466.00	124,281.00	0 00	148,185.00
<i>Minority Medical Faculty Development Program -- Isidore Kwaw, M.D. -- supplemental support</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(038400)	509(a)(1)	13,076.00	-5,448.00	18,524.00	0 00
<i>Minority Medical Faculty Development Program -- Arleen F. Brown, M.D. -- supplemental support</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(038561)	509(a)(1)	18,524 00	0.00	0 00	18,524 00
<i>Support for five Clinical Scholars and two VA Fellows</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(038906)	509(a)(1)	658,533.00	398,212.00	0.00	260,321.00

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<i>Parent expectations· doctor-parent communication and pediatrician antibiotic over-prescribing for upper respiratory infections</i>					
University of California, Los Angeles, School of Medicine Los Angeles,CA(039189)	509(a)(1)	205,317 00	74,077.00	0 00	131,240 00
<i>Evaluating the long-term effects of the Child Health Initiative in Monroe County</i>					
University of California, Los Angeles, School of Public Health Los Angeles,CA(037419)	509(a)(1)	229,186.00	83,588 00	0 00	145,598.00
<i>Understanding the impact of adult and parental smoking behavior on youth smoking behavior</i>					
University of California, San Diego La Jolla,CA(039098)	509(a)(1)	9,716 00	9,262 00	454 00	0.00
<i>Minority Medical Faculty Development Program - Tina Raine, M.D., M.P.H. - Supplemental Support</i>					
University of California, San Francisco San Francisco,CA(038542)	509(a)(1)	18,524.00	10,556 00	0.00	7,968 00
<i>Strengthening the doctor-patient relationship through discussions about complementary and alternative medicine</i>					
University of California, San Francisco San Francisco,CA(039050)	509(a)(1)	152,812.00	0 00	0.00	152,812.00

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<i>Continuing The Journal of the American Medical Association series on end-of-life care</i>					
University of California, San Francisco San Francisco,CA(039079)	509(a)(1)	106,783.00	85,427 00	0 00	21,356.00
<i>Creating a tobacco document archive</i>					
University of California, San Francisco San Francisco,CA(039166)	509(a)(1)	50,000 00	0 00	0 00	50,000.00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of California, San Francisco San Francisco,CA(039938)	509(a)(1)	27,358 00	0.00	0 00	27,358 00
<i>Managing a conference on generalism</i>					
University of California, San Francisco San Francisco,CA(039940)	509(a)(1)	35,726 00	0 00	0.00	35,726 00
<i>Study of tobacco product placement in entertainment media and tobacco industry involvement in political activity</i>					
University of California, San Francisco San Francisco,CA(039949)	509(a)(1)	250,000 00	87,059.00	0 00	162,941.00
<i>The Robert Wood Johnson Executive Nurse Fellows Program</i>					
University of California, San Francisco, Center for the Health Professions San Francisco,CA(038610)	509(a)(1)	7,303,613.00	76,406 00	0.00	7,227,207 00

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<i>Research on the potential effects of online pharmacies on the patient-provider relationship</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(038851)	509(a)(1)	20,375 00	0 00	0 00	20,375 00
<i>Technical assistance and direction for Strengthening the Patient-Provider Relationship in a Changing Health Care Environment Initiative</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(036824)	509(a)(1)	11,286 00	0 00	0.00	11,286 00
<i>Research on the effects of public and private policies on physician practice organization</i>					
University of Chicago Chicago, IL(038652)	509(a)(1)	81,869.00	0 00	0 00	81,869.00
<i>Empowering vulnerable diabetic patients in community health centers</i>					
University of Chicago Chicago, IL(039182)	509(a)(1)	204,277.00	45,282 00	0.00	158,995 00
<i>Research on the political and institutional transformation of the Medicaid program</i>					
University of Chicago Chicago, IL(040227)	509(a)(1)	22,783 00	0.00	0 00	22,783.00

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<i>Support for five Clinical Scholars</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(038905)	509(a)(1)	595,244 00	336,808.00	0 00	258,436.00
<i>Minority Medical Education Program</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(039308)	509(a)(1)	900,000.00	0.00	0.00	900,000 00
<i>Technical assistance and direction for</i> <i>Healthy Nations: Reducing Substance Abuse</i> <i>Among Native Americans</i> University of Colorado Health Sciences Center Denver, CO(037733)	509(a)(1)	22,803 00	0.00	0 00	22,803 00
<i>Minority Medical Faculty Development Program</i> <i>-- Ralph Gonzales, M.D., -- supplemental</i> <i>support</i> University of Colorado Health Sciences Center Denver, CO(038550)	509(a)(1)	7,760 00	0 00	7,760 00	0 00
<i>Symptom management at the end of life</i> <i>decreasing distress and improving quality of</i> <i>life</i> University of Colorado Health Sciences Center Denver, CO(039177)	509(a)(1)	210,895.00	17,945 00	0.00	192,950.00

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FROM 2000 TO 2000
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Health Professions Partnership Initiative University of Illinois at Chicago Chicago, IL(038823)		311,715 00	42,838.00	0.00	268,877.00
Technical Assistance and Direction for Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies University of Illinois at Chicago Chicago, IL(038966)		47,330 00	0 00	47,330 00	0.00
The Community Tool Box. A computer information database and exchange network University of Kansas Center for Research Inc. Lawrence, KS(035681)	509(a)(1)	393,750 00	59,258 00	0.00	334,492 00
Research Network on the Etiology of Tobacco Dependence University of Kentucky Research Foundation Lexington, KY(037740)	509(a)(1)	813,367 00	650,693.00	0 00	162,674 00
Cash and Counseling Demonstration and Evaluation initiative -- Supplemental funding University of Maryland Center on Aging College Park, MD(038750)	509(a)(1)	436,394 00	0 00	0 00	436,394.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Technical assistance and direction for Cash and Counseling Demonstration and Evaluation University of Maryland Center on Aging College Park, MD(041307)	509(a)(1)	737,528.00	0.00	0 00	737,528.00
Minority Medical Faculty Development Program - Neil C. Porter, M.D. - Supplemental Support University of Maryland, Baltimore, School of Medicine Baltimore, MD(038397)	509(a)(1)	7,760.00	0 00	0 00	7,760.00
Technical assistance and direction for the Workers' Compensation Health Initiative University of Massachusetts Medical School Worcester, MA(038441)	509(a)(1)	40,670 00	0 00	0 00	40,670.00
Technical assistance and direction for the Generalist Physician Faculty Scholars Program University of Massachusetts Medical School Worcester, MA(038448)	509(a)(1)	28,670.00	0 00	0.00	28,670 00
Investigating the scientific and legal basis for requiring the generic packaging of tobacco products University of Massachusetts Medical School Worcester, MA(038805)	509(a)(1)	10,000.00	10,000.00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Consequences of adult-only exceptions to tobacco marketing regulations</i>					
University of Massachusetts at Boston Boston, MA(040427)	509(a)(1)	9,982.00	0 00	0 00	9,982.00
<i>Minority Medical Education Program</i>					
University of Medicine and Dentistry of New Jersey, New Jersey Medical School Newark, NJ(039094)	509(a)(1)	900,000 00	0.00	0.00	900,000 00
<i>Costs and benefits of prison-based treatment plus aftercare for drug-abusing offenders</i>					
University of Miami Miami, FL(041070)	509(a)(1)	126,840 00	0 00	0 00	126,840 00
<i>Planning activities for the Research Initiative on Health Insurance</i>					
University of Michigan Ann Arbor, MI(039043)	509(a)(1)	11,915 00	0 00	0 00	11,915.00
<i>Supplement to substance abuse and welfare reform</i>					
University of Michigan Ann Arbor, MI(041381)	509(a)(1)	25,000.00	25,000 00	0.00	0.00
<i>Minority Medical Faculty Development Program</i>					
-- Charles R. Neal, Jr., M.D., Ph D. -- <i>supplmental support</i>					
University of Michigan Medical Center Ann Arbor, MI(038549)	509(a)(1)	7,760.00	0.00	0 00	7,760.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Support for three Clinical Scholars and one VA Fellow</i>					
University of Michigan Medical School Ann Arbor,MI(038903)	509(a)(1)	283,205 00	196,451 00	0 00	86,754.00
<i>Prioritizing of consent for preventive services in generalist practice</i>					
University of Michigan Medical School Ann Arbor,MI(039183)	509(a)(1)	209,995 00	56,018 00	0 00	153,977 00
<i>Technical assistance and direction for Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
University of Michigan School of Public Health Ann Arbor,MI(036822)	509(a)(1)	647,492 00	582,743.00	0 00	64,749 00
<i>Tools and training to improve pediatric asthma management by clinicians</i>					
University of Michigan School of Public Health Ann Arbor,MI(037658)	509(a)(1)	1,424,107 00	0.00	0.00	1,424,107 00
<i>Evaluation of the Communities in Charge Initiative: Financing and Delivering Health Care to the Uninsured Program</i>					
University of Michigan School of Public Health Ann Arbor,MI(038730)	509(a)(1)	967,808.00	0 00	0.00	967,808.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Assessment of alcohol sales at community events</i>					
University of Minnesota Minneapolis, MN(039231)	509(a)(1)	9,842 00	8,980.00	862 00	0 00
<i>Study of the causes and consequences of the HMO underwriting cycle</i>					
University of Minnesota Minneapolis, MN(039397)	509(a)(1)	10,012 00	0 00	0 00	10,012 00
<i>Partners with Tobacco Use Research Centers - Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Minnesota Minneapolis, MN(039795)	509(a)(1)	9,847 00	4,949.00	0.00	4,898 00
<i>Early implementation experience of Vivius contrasted with other Internet-based approaches</i>					
University of Minnesota Minneapolis, MN(040311)	509(a)(1)	5,314 00	5,186 00	128 00	0 00
<i>Monitoring the uninsured: The states' perspective</i>					
University of Minnesota School of Public Health Minneapolis, MN(038846)	509(a)(1)	1,367,775 00	0 00	0 00	1,367,775.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>State policy fellowships in long-term care</i> University of Minnesota School of Public Health Minneapolis, MN(038926)	509(a)(1)	445,931 00	164,622 00	0.00	281,309.00
<i>Health Policy Fellowships Program - Kristofer Hagglund, Ph.D.</i> University of Missouri-Columbia Columbia, MO(039288)	509(a)(1)	7,698 00	0 00	0 00	7,698.00
<i>Oral health care for indigent children</i> University of Missouri-Kansas City School of Dentistry Kansas City, MO(039728)	509(a)(1)	313,376 00	59,601 00	0 00	253,775.00
<i>Technical assistance and direction for Promoting Excellence in End-of-Life Care</i> University of Montana Missoula, MT(037052)	509(a)(1)	83,942.00	81,743 00	2,199 00	0.00
<i>Grantee communications efforts</i> University of Montana Missoula, MT(041114)	509(a)(1)	254,712 00	235,000 00	0 00	19,712.00
<i>Minority Medical Faculty Development Program -- Giselle Corbie-Smith, M.D</i> University of North Carolina at Chapel Hill Chapel Hill, NC(038407)	509(a)(1)	319,896 00	4,188.00	0.00	315,708.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Identifying barriers to physical activity among Hispanic women</i>					
University of North Carolina at Chapel Hill Chapel Hill,NC(039361)	509(a)(1)	6,607.00	0.00	0 00	6,607 00
<i>Minority Medical Faculty Development Program -- Fellow, Tamera Coyne-Beasley, M.D.</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(038408)	509(a)(1)	182,700.00	0 00	0 00	182,700 00
<i>Support for four Clinical Scholars</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(038902)	509(a)(1)	474,640 00	252,980 00	0 00	221,660.00
<i>Evaluation of the Southern Rural Access Program</i>					
University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill,NC(036829)	509(a)(1)	930,426 00	142,871 00	0.00	787,555 00
<i>Smoke-Free Families National Dissemination Office</i>					
University of North Carolina at Chapel Hill, Cecil G. Sheps Center for Health Services Research Chapel Hill,NC(038601)	509(a)(1)	122,657 00	0.00	0.00	122,657 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Predicting and preventing child neglect</i> University of Notre Dame Notre Dame, IN(037224)	509(a)(1)	625,000 00	100,998.00	0 00	524,002 00
<i>Minority Medical Faculty Development Program</i> - Jose A. Camacho, M.D University of Oklahoma Health Sciences Center Oklahoma City,OK(038662)	509(a)(1)	319,725 00	0 00	0.00	319,725.00
<i>Health Professions Partnership Initiative</i> University of Oklahoma Health Sciences Center Oklahoma City,OK(038827)	509(a)(1)	295,762.00	59,350 00	0 00	236,412 00
<i>Purchasing and distributing copies of</i> <i>"American Indian Health--Innovations in</i> <i>Health Care, Promotion and Policy"</i> University of Oklahoma Health Sciences Center College of Public Health Oklahoma City,OK(039512)	509(a)(1)	35,000 00	35,000 00	0 00	0.00
<i>Conceptualizing and measuring activated</i> <i>consumerism: A prerequisite to action</i> University of Oregon Eugene,OR(040162)	509(a)(1)	198,552 00	178,697 00	0 00	19,855.00
<i>Technical assistance and direction for</i> <i>Depression in Primary Care: Linking Clinical</i> <i>and System Strategies</i> University of Pittsburgh	509(a)(1)	62,582 00	0.00	62,582.00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Pittsburgh, PA (039683)					
<i>Response to policy for addictive substances:</i>					
<i>Opium in the Netherlands Indies and cigarettes in the United States</i>					
University of Pittsburgh Pittsburgh, PA (040558)	509 (a) (1)	9,388.00	0 00	0 00	9,388 00
<i>Evaluating the Small Agency Building Initiative</i>					
University of Pittsburgh School of Education Pittsburgh, PA (039211)	509 (a) (1)	49,856 00	18,296 00	0 00	31,560 00
<i>Improving depression treatment in primary care</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA (040861)	509 (a) (1)	399,253.00	0.00	0 00	399,253 00
<i>Development and evaluation of motivational enhancements for a stage-based, expert system-driven smoking cessation for low-income pregnant women</i>					
University of Rhode Island Kingston, RI (040673)	509 (a) (1)	66,514 00	0 00	0 00	66,514 00
<i>Health Professions Partnership Initiative</i>					
University of South Carolina Columbia, SC (038825)	509 (a) (1)	312,128 00	17,059.00	0 00	295,069 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Turning Point: Collaboration for a New Century in Public Health -- State Collaborative Funds</i>					
University of South Carolina Columbia, SC (039372)	509(a) (1)	187,500.00	0 00	0.00	187,500 00
<i>Oral health care for the homeless in Los Angeles</i>					
University of Southern California Los Angeles, CA (039724)	509(a) (1)	386,145 00	0 00	0 00	386,145.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Southern California Los Angeles, CA (039794)	509(a) (1)	9,998 00	9,795 00	203 00	0.00
<i>Technical assistance and direction for Community Partnerships for Older Adults</i>					
University of Southern Maine Portland, ME (041326)	509(a) (1)	71,521 00	57,965 00	13,556.00	0 00
<i>Efficacy of motivational enhancement and physiologic for prenatal smoking cessation</i>					
University of Texas Health Science Center at Houston Houston, TX (040674)	509(a) (1)	589,867.00	0.00	0 00	589,867.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
East Texas Southern Rural Access Program University of Texas Medical Branch at Galveston Galveston, TX(039339)	509(a)(1)	875,454.00	436,115 00	0.00	439,339 00
Clinical Research 2001 meeting University of Vermont Burlington, VT(040777)	509(a)(1)	50,000 00	50,000 00	0.00	0 00
SmokeLess States: Statewide Tobacco Prevention and Control Initiatives University of Virginia School of Medicine Charlottesville, VA(040587)	509(a)(1)	15,094 00	0 00	0.00	15,094 00
Prescription benefit comprehensiveness and costs of care in elderly persons with chronic illness. The Medicare enrollee drug study University of Washington Seattle, WA(040540)	509(a)(1)	10,000 00	0 00	0.00	10,000.00
Biochemical feedback and benefits expansion for smoking cessation: Sustained treatments over the prenatal period (STOPP) University of Washington Seattle, WA(040664)	509(a)(1)	548,134.00	0 00	0 00	548,134.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Support for five Clinical Scholars and two VA Fellows University of Washington School of Medicine Seattle, WA(038901)	509(a)(1)	654,944 00	373,671 00	0 00	281,273 00
Evaluating an alcohol screening program in a high-risk female population University of Washington School of Medicine Seattle, WA(039180)	509(a)(1)	219,760 00	38,924 00	0 00	180,836.00
Technical Assistance and Direction for Turning Point: Collaborating for a New Century in Public Health University of Washington School of Public Health and Community Medicine Seattle, WA(036608)	509(a)(1)	102,547 00	46,894.00	55,653 00	0.00
TAD for The Urban Health Initiative: Working to Ensure the Health and Safety of Children University of Washington, Daniel J. Evans School of Public Affairs Seattle, WA(036611)	509(a)(1)	242,169 00	0.00	242,169.00	0.00
Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications University of Wisconsin-Madison Madison, WI(040629)	509(a)(1)	10,574.00	0 00	0 00	10,574.00

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<i>Technical assistance and direction for Addressing Tobacco in Managed Care University of Wisconsin-Madison Medical School Madison, WI (037181)</i>	509(a)(1)	54,274.00	0.00	54,274 00	0.00
<i>Supporting state cancer pain initiatives University of Wisconsin-Madison Medical School Madison, WI (037589)</i>	509(a)(1)	326,064 00	0.00	0 00	326,064.00
<i>Research on the impact of Medicaid managed care on access to care and service use Urban Institute Washington, DC (038702)</i>	509(a)(2)	66,252 00	0.00	0 00	66,252 00
<i>Research on the working uninsured, their dependents, and insurance reform on their behalf Urban Institute Washington, DC (039135)</i>	509(a)(2)	311,559.00	71,158.00	0.00	240,401 00
<i>Researching the incidence of employer premium payments among small firms Urban Institute Washington, DC (039851)</i>	509(a)(2)	9,035 00	0.00	0.00	9,035 00
<i>Research to update the distribution of health insurance coverage tables Urban Institute Washington, DC (040319)</i>	509(a)(2)	4,047.00	4,047 00	0.00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Developing strategies to recruit and retain frontline workers in long-term care</i> Urban Institute Washington, DC (040522)	509(a) (2)	179,267 00	100,000 00	0 00	79,267.00
<i>Technological congestive heart failure disease management for the elderly</i> Valley Home Care Inc Paramus, NJ (040741)	509(a) (2)	156,290.00	0.00	0 00	156,290 00
<i>Turning Point· Collaborating for a New Century in Public Health</i> Virginia Hospital Research and Education Foundation Richmond, VA (039007)	509(a) (3)	579,244.00	0.00	0 00	579,244.00
<i>Establishment of a school-based health center for at-risk youth</i> Visiting Nurse Association of Central Jersey Community Health Center Inc. Asbury Park, NJ (040620)	509(a) (1)	215,259 00	0 00	0 00	215,259.00
<i>Technical assistance and direction for the Home Care Research Initiative</i> Visiting Nurse Service of New York New York, NY (037051)	509(a) (1)	37,895.00	0 00	0.00	37,895.00
<i>Technical Assistance and Direction for Faith in Action - II</i> Visiting Nurse Service of New York New York, NY (038224)	509(a) (1)	2,130,030 00	2,109,288 00	20,742 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2000	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Conducting inventory and profiling of successful community strategies and best practices to support elder health and well-being</i> Visiting Nurse Service of New York New York, NY (038482)	509(a)(1)	145,264 00	62,371.00	0.00	82,893 00
<i>Implementing benchmarks for elder-friendly supportive communities -- Phase II</i> Visiting Nurse Service of New York New York, NY (040564)	509(a)(1)	740,980 00	240,220 00	0 00	500,760 00
<i>Providing quality end-of-life care to inmates</i> Volunteers of America, Inc. Alexandria, VA (038866)	509(a)(1)	100,428.00	75,428.00	0.00	25,000.00
<i>Marketplace radio's Health Desk on health and health care issues</i> WGBH Educational Foundation Boston, MA (038193)	509(a)(1)	383,132.00	0 00	0.00	383,132 00
<i>Adult day services census</i> Wake Forest University School of Medicine Winston-Salem, NC (037535)	509(a)(1)	0.00	-20,055.00	0 00	20,055.00
<i>Technical assistance and direction for the Substance Abuse Policy Research Program</i> Wake Forest University School of Medicine	509(a)(1)	749,968.00	648,236.00	0.00	101,732.00

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Winston-Salem, NC (038749)					
<i>The safety check--violence prevention in the context of safety</i>					
Wake Forest University School of Medicine Winston-Salem, NC (039192)	509 (a) (1)	192,643 00	58,488 00	0 00	134,155 00
<i>Employer leadership initiative on alcohol and drug abuse</i>					
Washington Business Group on Health Washington, DC (038957)	509 (a) (1)	250,000.00	35,467 00	0.00	214,533.00
<i>SmokeLess States: Statewide Tobacco Prevention and Control Initiatives</i>					
Washington DOC Tukwila, WA (040628)	509 (a) (1)	16,312.00	14,624 00	1,688 00	0.00
<i>Research on the evolution of self-insurance in an era of managed care</i>					
Wayne State University Detroit, MI (039886)	509 (a) (1)	227,090.00	0.00	0 00	227,090 00
<i>Alabama Southern Rural Access Program</i>					
West Alabama Health Services Inc. Eutaw, AL (039517)	509 (a) (1)	451,498.00	0 00	451,498.00	0.00
<i>Observational study to understand the personal meaning and social implications of smoking</i>					
West Virginia University Research	509 (a) (3)	43,349 00	3,244.00	0.00	40,105.00

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<i>Corporation</i> Morgantown, WV (040676)					
<i>Community-based health and wellness outreach program for at-risk, low-income elderly</i>					
White Crane Wellness Center Inc Chicago, IL (039717)	509(a)(1)	269,740.00	106,355.00	0 00	163,385.00
<i>National dissemination of "To Live Until I Die"</i>					
Window To The World Communications Inc Chicago, IL (039228)	509(a)(1)	2,000.00	2,000.00	0.00	0 00
<i>FIA-II: Winnsboro Living at Home Block Nurse Program</i>					
Winnsboro Living at Home/Block Nurse Program Inc. Winnsboro, TX (041151)	509(a)(1)	10,000.00	0.00	0.00	10,000.00
<i>Turning Point: Collaboration for a New Century in Public Health--State Collaborative Funds</i>					
Wisconsin Public Health Association Inc. Madison, WI (039760)	509(a)(2)	91,621 00	0.00	0 00	91,621.00
<i>Providing on-site nursing service in a battered women's shelter</i>					
Women Aware New Brunswick, NJ (038600)	509(a)(1)	9,000.00	9,000 00	0 00	0.00

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<i>Program to improve services for drug-exposed infants</i>					
Women and Infants Hospital of Rhode Island Providence, RI (039729)	509(a)(1)	203,973 00	50,797 00	0.00	153,176 00
<i>FIA-II: Women's Project</i>					
Women's Project Little Rock, AR (041184)	509(a)(1)	10,000.00	0 00	0 00	10,000.00
<i>Minority Medical Faculty Development Program</i> -- Robert S. Hoover, M.D.					
Yale University New Haven, CT (038545)	509(a)(1)	94,941 00	47,471 00	0.00	47,470.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
Yale University New Haven, CT (039786)	509(a)(1)	9,957 00	0 00	0 00	9,957 00
<i>Minority Medical Faculty Development Program</i> -- Fellow, Marietta Vazquez, M.D.					
Yale University School of Medicine New Haven, CT (038411)	509(a)(1)	182,747.00	0.00	0.00	182,747.00
<i>Health Professions Partnership Initiative</i>					
Yale University School of Medicine New Haven, CT (038824)	509(a)(1)	314,605 00	0.00	0.00	314,605.00

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<i>Support for three Clinical Scholars and two VA Fellows</i>					
Yale University School of Medicine New Haven,CT(038900)	509(a)(1)	413,059 00	203,164.00	0 00	209,895.00
<i>Determining the health-related risks of alcohol use in older adults</i>					
Yale University School of Medicine New Haven,CT(039187)	509(a)(1)	210,000.00	60,000 00	0.00	150,000.00
<i>Development of a typology of risk for child health based on social and medical factors</i>					
Yeshiva University, Albert Einstein College of Medicine Bronx,NY(038655)	509(a)(1)	79,082.00	0 00	0 00	79,082 00
GRAND TOTAL		163,315,646.00	46,246,169.00	2,463,164.00	114,606,313.00

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THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part II, Line 2, Column (b) & (c)
Savings and Temporary Cash Investments

Fair
Market Value

Money Market Funds

326,950,047

Commercial Paper

19,786,042

346,736,089

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

PART II, Line 10a

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	GNMA II POOL	10/20/2030	1,109,684.43	1,139,501.65
JF2E	FIXED INCOME	GNMA II POOL	10/20/2029	420,713.99	429,060.96
JF2E	FIXED INCOME	GNMA II TBA JAN 30 ARMS	12/31/2099	1,500,000.00	1,485,750.00
JF2G	FIXED INCOME	GNMA II TBA JAN 30 SINGLE FAM	12/20/2099	1,865,000.00	1,868,170.50
JF2G	FIXED INCOME	GNMA POOL	11/15/2027	251,158.47	260,418.68
JF2G	FIXED INCOME	GNMA POOL	3/20/2031	955,400.30	984,654.66
JF2G	FIXED INCOME	GNMA POOL	12/15/2022	45,601.26	47,510.58
JF2G	FIXED INCOME	GNMA POOL	4/15/2024	294,697.95	297,921.95
JF2G	FIXED INCOME	GNMA POOL	10/15/2024	7,475.08	7,918.95
JF2G	FIXED INCOME	GNMA POOL	9/15/2027	138,518.79	143,625.98
JF2F	FIXED INCOME	GNMA POOL	3/15/2014	714,815.42	707,216.93
JF2G	FIXED INCOME	GNMA POOL	2/15/2028	55,722.26	55,913.39
JF2G	FIXED INCOME	GNMA POOL	4/15/2028	56,664.12	56,858.48
JF2G	FIXED INCOME	GNMA POOL	8/15/2028	236,000.08	236,809.56
JF2G	FIXED INCOME	GNMA POOL	10/15/2031	287,480.96	293,589.93
JF2F	FIXED INCOME	GNMA POOL	11/15/2013	3,710,876.43	3,671,429.81
JF2F	FIXED INCOME	GNMA POOL	12/15/2013	3,797,675.53	3,757,306.24
JF2G	FIXED INCOME	GNMA POOL	10/15/2028	68,434.81	68,669.54
JF2G	FIXED INCOME	GNMA POOL	10/15/2028	63,503.92	63,721.74
JF2G	FIXED INCOME	GNMA POOL	2/15/2029	4,700.79	4,984.29
JF2G	FIXED INCOME	GNMA POOL	3/15/2030	11,392.22	12,079.28
JF2G	FIXED INCOME	GNMA POOL	5/15/2030	93,445.40	99,081.09
JF2G	FIXED INCOME	GNMA POOL	7/15/2030	215,842.64	228,860.11
JF2G	FIXED INCOME	GNMA POOL	2/15/2031	616,180.81	645,061.20
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	54,789.55	56,672.67
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	60,470.28	62,548.64

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	69,393 57	71,778 63
JF2G	FIXED INCOME	GNMA POOL	8/15/2031	159,136 06	164,605.57
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	162,839 81	168,436 61
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	339,494 05	351,162 46
JF2G	FIXED INCOME	GNMA POOL	12/15/2022	72,135 94	76,599 71
JF2G	FIXED INCOME	GNMA POOL	781287	780397	408,499 86
JF2G	FIXED INCOME	GNMA POOL	5/15/2031	399,999 86	30,697 17
JF2G	FIXED INCOME	GNMA POOL	8/15/2028	30,592 24	93,314 44
JF2G	FIXED INCOME	GNMA POOL	9/15/2028	92,995 47	90,433 94
JF2G	FIXED INCOME	GNMA POOL	6/15/2030	86,385 07	18,818 44
JF2G	FIXED INCOME	GNMA POOL	10/15/2027	18,149 28	43,326 80
JF2G	FIXED INCOME	GNMA POOL	7/15/2028	43,178 70	945,924 06
JF2E	FIXED INCOME	GNMA POOL	496845	917,954.00	1,641,458 00
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2019	1,300,000.00	9,568,863 00
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2026	9,300,000 00	7,219,953 00
JF2F	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2013	5,175,000.00	4,450,320 00
JF2F	FIXED INCOME	UNITED STATES TREAS BDS	5/15/2016	2,000,000 00	2,312,180 00
JF2F	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2031	2,200,000 00	2,168,034 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2019	125,000 00	167,695 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2016	1,320,000 00	1,785,300 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	11/15/2016	490,000.00	579,425 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2029	1,720,000 00	1,610,350 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2023	1,400,000 00	1,481,158 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	5/15/2016	145,000 00	167,633 05
JF2D	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2005	1,000,000 00	1,079,060 00
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	7/15/2006	5,200,000 00	5,749,224 00

THE ROBERT WOOD JOHNSON FOUNDATION

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PART II, Line 10a

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2009	2,709,125 00	2,770,920 14
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2004	6,600,000 00	7,004,250 00
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2008	2,860,156 00	2,890,530 86
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2007	2,243,420 00	2,249,028 55
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2005	1,400,000 00	1,522,066 00
JF2F	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2006	2,050,000 00	2,077,859 50
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	2/15/2008	120,000 00	125,156 40
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	7/15/2006	1,220,000 00	1,348,856 40
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2007	400,000 00	439,376 00
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2003	465,000 00	487,013 10
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	11/15/2004	605,000 00	672,403 05
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	11/15/2004	15,000 00	15,876 60
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2004	670,000 00	711,037 50
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	10/15/2006	165,000 00	179,437 50
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2005	445,000 00	483,799 55
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2011	125,000 00	124,608 75
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP P+1	11/15/2014	1,605,000 00	1,052,173 80
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP PRN	8/15/2005	6,485,000 00	5,571,263 50
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP PRN	11/15/2021	780,000 00	239,374 20
					89,094,618.95

THE ROBERT WOOD JOHNSON FOUNDATION

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PART II, Line 10b

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2I	EQUITY	02MICRO INTERNATIONAL LIMITED	15,700	377,585 00
JF1G	EQUITY	1 800 CONTACTS	75,000	933,000 00
JF1N	EQUITY	3I GROUP	122,000	1,526,118 62
JF1G	EQUITY	3TEC ENERGY CORP	60,000	840,000 00
JF1Z	EQUITY	A T + T WIRELESS SVCS INC	6,399	91,953 63
JF11	EQUITY	AAR CORP	142,500	1,283,925 00
JF1Z	EQUITY	ABBOTT LABS	13,900	774,925 00
JF1G	EQUITY	ABC BANCORP	81,800	1,092,030 00
JF1W	EQUITY	ABIOMED INC	82,000	1,297,240 00
JF1V	EQUITY	ABITBI CONSOLIDATED INC	46,100	335,874 06
JF2M	EQUITY	ABITBI CONSOLIDATED INC	15,792	115,056 90
JF1V	EQUITY	ABN AMRO HLDGS NV	25,082	403,990 80
JF2M	EQUITY	ABN AMRO HLDGS NV	44,221	712,258 88
JF1W	EQUITY	ACACIA RESH CORP	49,830	551,618 10
JF1Z	EQUITY	ACCENTURE LTD BERMUDA	2,300	61,916 00
JF2N	EQUITY	ACCENTURE LTD BERMUDA	8,400	226,128 00
JF1V	EQUITY	ACCOR	5,000	181,769 13
JF2J	EQUITY	ACCOR	57,030	2,073,258 70
JF2N	EQUITY	ACCTON	86,000	221,205 82
JF1Y	EQUITY	ACE LTD	15,600	626,340 00
JF2H	EQUITY	ACE LTD	19,418	779,632 70
JF2M	EQUITY	ACERINOX SA	13,910	465,058 75
JF1V	EQUITY	ACOM CO	7,300	531,932 00
JF1G	EQUITY	ACTEL CORP	45,000	895,950 00
JF1W	EQUITY	ADMINISTAFF INC	26,600	729,106 00

THE ROBERT WOOD JOHNSON FOUNDATION

FORM 990-PF 2001

ID# 22-6029397

PART II, Line 10b

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	ADOBE SYS INC	4,500	139,725 00
JF1G	EQUITY	ADVANCED ENERGY INDS INC	23,100	615,384.00
JF1V	EQUITY	ADVANTEST	9,400	532,183 80
JF1W	EQUITY	ADVENT SOFTWARE INC	35,600	1,778,220 00
JF1V	EQUITY	AEGON NV	61,757	1,671,592.91
JF1G	EQUITY	AEHR TEST SYS	130,000	552,500.00
JF1N	EQUITY	AEON CO LTD	5,000	112,925 39
JF1V	EQUITY	AEON CO LTD	31,000	700,137 43
JF1Z	EQUITY	AES CORP	8,100	132,435 00
JF1G	EQUITY	AFC ENTERPRISES INC	32,000	908,480.00
JF1W	EQUITY	AFC ENTERPRISES INC	19,400	550,766 00
JF1Z	EQUITY	AFLAC INC	4,800	117,888 00
JF1W	EQUITY	AGCO CORP	31,500	497,070 00
JF1Z	EQUITY	AGILENT TECHNOLOGIES INC	9,590	273,410 90
JF1L	EQUITY	AGORA	6,500	84,535.67
JF1N	EQUITY	AHOLD (KON) NV	47,246	1,374,731.36
JF2N	EQUITY	AHOLD (KON) NV	16,900	491,744 49
JF1V	EQUITY	AIFUL CORP	8,300	537,036 54
JF1L	EQUITY	AIR LIQUIDE(L)	19,200	2,690,770.78
JF1V	EQUITY	AIR LIQUIDE(L)	2,400	336,346 35
JF2M	EQUITY	AIR LIQUIDE(L)	1,590	222,829 45
JF1I	EQUITY	AIRBORNE INC	140,000	2,076,200 00
JF1V	EQUITY	AIXTRON	9,400	213,003 33
JF1N	EQUITY	AKZO NOBEL NV	18,740	836,779.96
JF1I	EQUITY	ALABAMA NATL BANCORPORATION DE	50,000	1,685,500.00

THE ROBERT WOOD JOHNSON FOUNDATION

FORM 990-PF 2001

PART II, Line 10b

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	ALAMOSA HOLDINGS INC	60,300	719,379.00
JF1L	EQUITY	ALBERTA ENERGY LTD	44,700	1,691,895.00
JF1Z	EQUITY	ALBERTSONS INC	6,300	198,387.00
JF1V	EQUITY	ALCAN INC	4,800	171,851.49
JF2H	EQUITY	ALCOA INC	20,200	718,110.00
JF1G	EQUITY	ALIGN TECHNOLOGY INC	72,800	327,600.00
JF1N	EQUITY	ALLEANZA ASSICURAZ	58,206	640,037.56
JF1Y	EQUITY	ALLERGAN INC	13,800	1,035,690.00
JF1Z	EQUITY	ALLERGAN INC	6,100	457,805.00
JF1W	EQUITY	ALLIANCE ATLANTIS COMM INC	88,000	996,160.00
JF1L	EQUITY	ALLIANZ AG	7,070	1,674,448.50
JF1N	EQUITY	ALLIANZ AG	7,218	1,709,500.61
JF1V	EQUITY	ALLIANZ AG	700	165,786.98
JF1V	EQUITY	ALLIED IRISH BANKS	48,000	555,591.17
JF2M	EQUITY	ALLIED IRISH BANKS	88,598	1,025,505.55
JF1Z	EQUITY	ALLSTATE CORP	7,800	262,860.00
JF1I	EQUITY	ALPHA INDS INC	168,300	3,668,940.00
JF1W	EQUITY	ALPHA INDS INC	51,000	1,111,800.00
JF1Z	EQUITY	ALTERA CORP	8,800	186,736.00
JF1N	EQUITY	AMADEUS GLOBAL TRAVEL	76,647	442,222.58
JF1L	EQUITY	AMDOCS LIMITED	48,600	1,650,942.00
JF2Q	EQUITY	AMDOCS LIMITED	34,760	1,180,797.20
JF1W	EQUITY	AMERICAN EAGLE OUTFITTERS INC	27,400	717,058.00
JF1Z	EQUITY	AMERICAN EXPRESS CO	14,840	529,639.60
JF1G	EQUITY	AMERICAN FINL HLDGS INC	25,700	653,037.00

THE ROBERT WOOD JOHNSON FOUNDATION
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PART II, Line 10b

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	AMERICAN HOME PRODUCTS CORP	9,400	576,784.00
JF1Z	EQUITY	AMERICAN HOME PRODUCTS CORP	19,800	1,214,928.00
JF1Y	EQUITY	AMERICAN INTL GROUP INC	19,900	1,580,060.00
JF1Z	EQUITY	AMERICAN INTL GROUP INC	19,862	1,577,042.80
JF1W	EQUITY	AMERICAN PHARMACEUTICAL PART	9,100	189,280.00
JF1Z	EQUITY	AMERICAN TOWER CORP	4,600	43,562.00
JF1W	EQUITY	AMERICREDIT CORP	95,600	3,016,180.00
JF1G	EQUITY	AMERIGROUP CORP	25,300	551,540.00
JF1I	EQUITY	AMERISOURCEBERGEN CORP	44,400	2,821,620.00
JF2N	EQUITY	AMERSHAM PLC	19,700	190,521.41
JF1Y	EQUITY	AMGEN INC	1,400	79,016.00
JF1Z	EQUITY	AMGEN INC	10,500	592,620.00
JF1W	EQUITY	AMN HEALTHCARE SVCS INC	19,700	539,780.00
JF1N	EQUITY	AMP LIMITED	18,613	175,692.13
JF1G	EQUITY	AMSURG CORP	39,800	1,081,764.00
JF1Z	EQUITY	ANALOG DEVICES INC	9,200	408,388.00
JF1L	EQUITY	ANGLO AMERICAN PLC	13,023	196,777.53
JF1N	EQUITY	ANGLO AMERICAN PLC	46,216	700,205.74
JF2M	EQUITY	ANGLO AMERICAN PLC	56,196	851,409.93
JF2N	EQUITY	ANGLO AMERICAN PLC	24,800	375,737.89
JF1G	EQUITY	ANNALY MTG MGMT INC	69,500	1,112,000.00
JF1W	EQUITY	ANNUITY AND LIFE RE HLDGS	75,700	1,900,827.00
JF1G	EQUITY	ANSYS INC	21,600	532,440.00
JF1G	EQUITY	ANTHRACITE CAP INC	100,000	1,099,000.00
JF1G	EQUITY	ANWORTH MTG ASSET CORP 1	82,000	746,200.00

THE ROBERT WOOD JOHNSON FOUNDATION

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PART II, Line 10b

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	AOL TIME WARNER INC	23,400	751,140 00
JF1Z	EQUITY	AOL TIME WARNER INC	45,700	1,466,970.00
JF2I	EQUITY	AOL TIME WARNER INC	51,800	1,662,780 00
JF2H	EQUITY	AON CORP	9,700	344,544.00
JF1Y	EQUITY	APACHE CORP	5,060	252,392 80
JF2H	EQUITY	APACHE CORP	26,400	1,316,832 00
JF1I	EQUITY	APPLEBEES INTL INC	204,600	6,997,320 00
JF1Y	EQUITY	APPLERA CORP APPLIED BIOSYS	7,100	278,817 00
JF1Z	EQUITY	APPLIED MATERIALS INC	7,200	288,720.00
JF2H	EQUITY	APPLIED MATERIALS INC	24,700	990,470.00
JF1L	EQUITY	ARACRUZ CELULOSE S A	10,500	190,890.00
JF1I	EQUITY	ARBITRON INC	40,000	1,366,000.00
JF2H	EQUITY	ARCHER DANIELS MIDLAND CO	15,300	219,555.00
JF1V	EQUITY	ARM HLDGS	33,400	174,511.28
JF2N	EQUITY	ARM HLDGS	84,300	440,458 10
JF1G	EQUITY	ARMOR HLDGS INC	17,300	466,927.00
JF1N	EQUITY	ASAH KASEI CORP	111,000	389,592.60
JF1L	EQUITY	ASATSU DK	72,700	1,420,052.06
JF2N	EQUITY	ASE	229,000	212,703 40
JF1W	EQUITY	ASM INTERNATIONAL N V	34,100	665,291 00
JF1V	EQUITY	ASML HOLDING NV	27,000	469,260.85
JF2N	EQUITY	ASML HOLDING NV	23,300	404,954.73
JF1V	EQUITY	ASSA ABLOY	28,100	404,501.79
JF1V	EQUITY	ASSIC GENERALI	26,100	725,046 48
JF1G	EQUITY	ASSOCIATE MATLS INC	34,000	1,276,700 00

THE ROBERT WOOD JOHNSON FOUNDATION

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ID# 22-6029397

PART II, Line 10b

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	ASTRAZENECA	10,000	450,883.14
JF1V	EQUITY	ASTRAZENECA	64,700	2,966,788.16
JF2N	EQUITY	ASTRAZENECA	12,600	568,112.75
JF2N	EQUITY	ASUSTEK COMPUTER	37,000	161,788.91
JF1L	EQUITY	ASUSTEK COMPUTER INC	31,250	138,125.00
JF1G	EQUITY	ASYST TECHNOLOGIES INC	52,700	672,452.00
JF1Z	EQUITY	AT + T CORP	22,788	413,374.32
JF2H	EQUITY	AT + T CORP	60,674	1,100,626.36
JF2N	EQUITY	ATI TECHNOLOGIES INC	10,200	129,540.00
JF1L	EQUITY	ATLANTIS JAPAN GROWTH	148,000	1,228,400.00
JF1G	EQUITY	ATMI INC	50,000	1,192,500.00
JF2N	EQUITY	ATOS ORIGIN	2,100	137,522.17
JF1G	EQUITY	AUGUST TECHNOLOGY CORP	103,300	1,140,432.00
JF1V	EQUITY	AUST + NZ BANK GRP	45,900	418,434.27
JF2M	EQUITY	AUST + NZ BANK GRP	92,726	845,310.15
JF1Y	EQUITY	AUTOMATIC DATA PROCESSING INC	5,700	335,730.00
JF1Z	EQUITY	AUTOMATIC DATA PROCESSING INC	8,400	494,760.00
JF1N	EQUITY	AUTOSTRADE SPA	126,827	880,799.52
JF1Y	EQUITY	AUTOZONE INC	4,800	344,640.00
JF2Q	EQUITY	AVANEX CORP	15,000	88,500.00
JF1N	EQUITY	AVENTIS SA	35,422	2,515,211.53
JF2N	EQUITY	AVENTIS SA	2,640	187,458.60
JF1W	EQUITY	AVIRON	20,500	1,019,465.00
JF1Y	EQUITY	AVON PRODS INC	17,100	795,150.00
JF1Z	EQUITY	AVON PRODS INC	8,800	409,200.00

THE ROBERT WOOD JOHNSON FOUNDATION

FORM 990-PF 2001

PART II, Line 10b

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	AXA	23,879	498,999.34
JF1G	EQUITY	AXT INC	39,700	572,871.00
JF2M	EQUITY	BAA	74,905	600,137.42
JF1I	EQUITY	BAKER HUGHES INC	27,429	1,000,335.63
JF1Z	EQUITY	BAKER HUGHES INC	12,000	437,640.00
JF1W	EQUITY	BALLY TOTAL FITNESS HLDG CORP	38,900	838,684.00
JF2H	EQUITY	BANK AMER CORP	16,621	1,046,291.95
JF1V	EQUITY	BANK N S HALIFAX	4,200	128,820.96
JF2M	EQUITY	BANK N S HALIFAX	29,919	917,665.30
JF1Y	EQUITY	BANK NEW YORK INC	12,400	505,920.00
JF1Z	EQUITY	BANK ONE CORP	13,000	507,650.00
JF2H	EQUITY	BANK ONE CORP	18,479	721,604.95
JF1I	EQUITY	BANKNORTH GROUP INC NEW	40,150	904,178.00
JF1I	EQUITY	BANNER CORP	133,100	2,250,721.00
JF1N	EQUITY	BARCLAYS	28,000	927,090.25
JF2N	EQUITY	BARCLAYS	17,900	592,675.55
JF1Y	EQUITY	BAXTER INTL INC	9,100	488,033.00
JF2M	EQUITY	BAYER AG	15,500	494,066.57
JF1V	EQUITY	BAYERISCHE MOTOREN WERKE AG	13,300	463,611.45
JF2M	EQUITY	BAYERISCHE MOTOREN WERKE AG	5,200	181,261.62
JF2N	EQUITY	BAYERISCHE MOTOREN WERKE AG	10,500	366,009.04
JF1N	EQUITY	BBVA (BILB VIZ ARG)	111,845	1,384,210.44
JF1V	EQUITY	BBVA (BILB VIZ ARG)	57,500	711,628.59
JF1N	EQUITY	BCE INC	13,482	304,139.81
JF1L	EQUITY	BCO ITAU SA	2,000,000	152,339.39

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	BEA SYS INC	9,100	140,140 00
JF11	EQUITY	BEASLEY BROADCAST GROUP INC	195,000	2,536,950 00
JF12	EQUITY	BED BATH + BEYOND INC	400	13,560 00
JF2N	EQUITY	BEIJING DATANG POW	664,000	212,879 03
JF1G	EQUITY	BENIHANA INC	18,600	279,930.00
JF1W	EQUITY	BERKLEY W R CORP	16,900	907,530 00
JF12	EQUITY	BEST BUY CO INC	5,400	402,192.00
JF1V	EQUITY	BG GROUP	51,000	207,831.22
JF1V	EQUITY	BHP BILLITON	24,000	121,904.36
JF1N	EQUITY	BHP BILLITON LTD	23,589	126,786 75
JF1V	EQUITY	BHP BILLITON LTD	186,213	1,000,862.28
JF2J	EQUITY	BHP BILLITON LTD	292,266	1,570,878.58
JF2N	EQUITY	BHP BILLITON LTD	116,281	624,990 02
JF1V	EQUITY	BIC	3,400	116,125 68
JF11	EQUITY	BIG LOTS INC	142,462	1,481,604 80
JF1G	EQUITY	BIO RAD LABORATORIES INC	24,000	1,519,200.00
JF1W	EQUITY	BIOSEPPRA INC	700	7,889.00
JF1G	EQUITY	BIOSITE INC	52,300	960,751 00
JF1W	EQUITY	BISYS GROUP INC	34,500	2,207,655 00
JF12	EQUITY	BJS WHSL CLUB INC	230	10,143 00
JF1N	EQUITY	BK OF IRELAND	102,717	952,973.43
JF2N	EQUITY	BK OF IRELAND	56,400	533,805 59
JF2N	EQUITY	BNP PARIBAS	7,900	706,909.63
JF2M	EQUITY	BOBST AG	7,200	199,482.02
JF1V	EQUITY	BOC GROUP	3,300	50,909.92

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	BOC GROUP	47,640	734,954.07
JF2N	EQUITY	BOC GROUP	14,600	225,237.81
JF2M	EQUITY	BODYCOTE INTL	134,200	420,903.34
JF1Z	EQUITY	BOEING CO	1,400	54,292.00
JF2H	EQUITY	BOEING CO	7,100	275,338.00
JF1V	EQUITY	BOMBARDIER INC	49,600	512,697.79
JF1G	EQUITY	BORLAND SOFTWARE CORP	77,700	1,216,782.00
JF1G	EQUITY	BOSTON ACOUSTICS INC	65,000	780,000.00
JF1Z	EQUITY	BOSTON SCIENTIFIC CORP	3,800	91,656.00
JF1G	EQUITY	BOTTOMLINE TECHNOLOGIES DEL	25,000	270,750.00
JF1V	EQUITY	BOUYGUES	31,500	1,032,117.44
JF1L	EQUITY	BP PLC	56,500	2,627,815.00
JF1N	EQUITY	BP PLC	92,000	715,009.26
JF2N	EQUITY	BP PLC	27,400	212,948.41
JF2M	EQUITY	BPB	225,800	985,888.43
JF1V	EQUITY	BRAMBLES INDUSTRIE	49,000	242,469.76
JF1N	EQUITY	BRIDGESTONE CORP	33,000	349,237.03
JF2J	EQUITY	BRIDGESTONE CORP	116,000	1,227,621.09
JF1G	EQUITY	BRIGHAM EXPL CO	225,000	675,000.00
JF1Z	EQUITY	BRINKER INTL INC	6,300	187,488.00
JF1Z	EQUITY	BRISTOL MYERS SQUIBB CO	25,700	1,310,700.00
JF2H	EQUITY	BRISTOL MYERS SQUIBB CO	13,000	663,000.00
JF1N	EQUITY	BRITISH SKY BROADCAST	46,431	510,872.37
JF2N	EQUITY	BRITISH SKY BROADCAST	68,100	749,292.68
JF1V	EQUITY	BROADCOM CORP	7,000	286,090.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF21	EQUITY	BROADCOM CORP	25,000	1,021,750.00
JF12	EQUITY	BROCADE COMMUNICATIONS SYS INC	6,800	225,216.00
JF1G	EQUITY	BSB BANCORP INC	34,100	808,511.00
JF1Z	EQUITY	BURLINGTON NORTHN SANTA FE	4,400	125,532.00
JF2N	EQUITY	BUSINESS OBJECTS S A	5,300	179,140.00
JF1G	EQUITY	C+D TECHNOLOGIES	10,100	230,785.00
JF11	EQUITY	C+D TECHNOLOGIES	88,000	2,010,800.00
JF1G	EQUITY	CABLE DESIGN TECHNOLOGIES CORP	70,000	957,600.00
JF2I	EQUITY	CABLEVISION NY GROUP CLASS A	8,100	384,345.00
JF1G	EQUITY	CABOT OIL + GAS CORP	32,000	769,600.00
JF1W	EQUITY	CAL DIVE INTL INC	54,800	1,352,464.00
JF1W	EQUITY	CALIFORNIA PIZZA KITCHEN INC	28,100	695,475.00
JF1N	EQUITY	CANADIAN NATL RY CO	15,000	720,746.34
JF1N	EQUITY	CANON INC	27,000	929,116.55
JF2J	EQUITY	CANON INC	67,220	2,313,156.09
JF2M	EQUITY	CANON INC	9,000	309,705.52
JF2N	EQUITY	CANON INC	21,000	722,646.20
JF2N	EQUITY	CAPITA GROUP	31,600	225,469.22
JF1V	EQUITY	CAPITAL GUARDIAN	3,190,132	14,196,086.31
JF1Y	EQUITY	CAPITAL ONE FINL CORP	14,100	760,695.00
JF1Y	EQUITY	CARDINAL HEALTH INC	2,950	190,747.00
JF1Z	EQUITY	CARDINAL HEALTH INC	6,650	429,989.00
JF1V	EQUITY	CARREFOUR	2,900	150,793.14
JF2J	EQUITY	CARREFOUR	25,720	1,337,379.18
JF2N	EQUITY	CARREFOUR	6,800	353,583.92

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	CATHAY PACIFIC AIR	124,000	159,018.07
JF1Z	EQUITY	CDW COMPUTER CTRS INC	2,100	112,791.00
JF2H	EQUITY	CELESTICA INC	12,000	484,680.00
JF2N	EQUITY	CELESTICA INC	2,500	100,975.00
JF1W	EQUITY	CELGENE CORP	37,100	1,184,232.00
JF1W	EQUITY	CELL THERAPEUTICS INC	34,000	820,760.00
JF1L	EQUITY	CEMEX S A	4,120	101,764.00
JF2M	EQUITY	CEMEX S A	12,775	315,542.50
JF2N	EQUITY	CEMEX SA PTG CERT	57,600	288,988.06
JF1Y	EQUITY	CENDANT CORP	30,700	602,027.00
JF1Z	EQUITY	CENDANT CORP	10,500	205,905.00
JF1Z	EQUITY	CENTEX CORP	1,500	85,635.00
JF1W	EQUITY	CENTRA SOFTWARE INC	60,700	485,600.00
JF1N	EQUITY	CENTRICA	160,000	516,958.33
JF1V	EQUITY	CENTRICA	53,500	172,857.94
JF1I	EQUITY	CERIDIAN CORP NEW	200,000	3,750,000.00
JF1W	EQUITY	CERUS CORP	16,800	768,600.00
JF1L	EQUITY	CGIP	73,990	2,470,444.15
JF1G	EQUITY	CHAMPION ENTERPRISES INC	82,500	1,015,575.00
JF1G	EQUITY	CHARMING SHOPES INC	150,500	799,155.00
JF2I	EQUITY	CHARTER COMMUNICATIONS INC DEL	84,300	1,385,049.00
JF1G	EQUITY	CHARTER FINL CORP WEST PT GA	14,250	249,375.00
JF1Z	EQUITY	CHARTERED SEMICONDUCTOR MFG	2,400	63,453.60
JF1Z	EQUITY	CHECK POINT SOFTWARE	2,900	115,681.00
JF1G	EQUITY	CHEROKEE INC DEL NEW	21,100	234,210.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	CHEUNG KONG(HLDGS)	41,000	425,886.29
JF1V	EQUITY	CHEUNG KONG(HLDGS)	116,000	1,204,946.59
JF1Z	EQUITY	CHEVRONTEXACO CORP	9,600	860,256.00
JF2H	EQUITY	CHEVRONTEXACO CORP	11,900	1,066,359.00
JF2M	EQUITY	CHOFU SEISAKUSHO	9,800	118,667.80
JF1V	EQUITY	CHUBU ELEC POWER	11,000	198,077.24
JF1V	EQUITY	CHUGAI PHARM CO	17,000	197,031.92
JF1Z	EQUITY	CIENA CORP	4,300	61,533.00
JF1Z	EQUITY	CINTAS CORP	3,700	177,600.00
JF1Y	EQUITY	CISCO SYS INC	106,300	1,925,093.00
JF1Z	EQUITY	CISCO SYS INC	66,260	1,199,968.60
JF2I	EQUITY	CISCO SYS INC	60,100	1,088,411.00
JF2Q	EQUITY	CISCO SYS INC	12,048	218,189.28
JF1Y	EQUITY	CITIGROUP INC	68,700	3,467,976.00
JF1Z	EQUITY	CITIGROUP INC	32,880	1,659,782.40
JF2H	EQUITY	CITIGROUP INC	34,400	1,736,512.00
JF1G	EQUITY	CITIZENS FIRST BANCORP INC	62,200	976,540.00
JF1G	EQUITY	CLARENT CORP DEL	150,000	150,000.00
JF1G	EQUITY	CLARK / BARDES INC	45,000	1,135,350.00
JF1Y	EQUITY	CLEAR CHANNEL COMMUNICATIONS	8,400	427,644.00
JF1Z	EQUITY	CLEAR CHANNEL COMMUNICATIONS	8,400	427,644.00
JF2I	EQUITY	CLEAR CHANNEL COMMUNICATIONS	26,844	1,366,628.04
JF1L	EQUITY	CLOSE BROTHERS GP	105,900	1,240,721.82
JF2M	EQUITY	CLP HOLDINGS	166,000	633,315.11
JF1L	EQUITY	CNOOC LTD	110,000	103,682.35

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2N	EQUITY	CNOOC LTD	444,000	418,499.65
JF1Z	EQUITY	COCA COLA CO	26,100	1,230,615.00
JF1L	EQUITY	COCA COLA FEMSA S A CV	6,300	126,441.00
JF2N	EQUITY	COCA COLA FEMSA S A CV	12,500	250,875.00
JF2M	EQUITY	COCA COLA WEST JAPAN	8,300	149,141.63
JF1G	EQUITY	COLE NATL CORP	90,000	1,489,500.00
JF2N	EQUITY	COLES MYER LIMITED	41,500	178,444.19
JF1Y	EQUITY	COLGATE PALMOLIVE CO	7,500	433,125.00
JF1Z	EQUITY	COLGATE PALMOLIVE CO	5,700	329,175.00
JF1I	EQUITY	COLONIAL BANGROUP INC	35,800	504,422.00
JF2J	EQUITY	COLT TELECOM GROUP	312,685	518,793.44
JF2I	EQUITY	COLT TELECOM GROUP PLC	16,100	110,446.00
JF1Z	EQUITY	COMCAST CORP	8,900	320,400.00
JF2I	EQUITY	COMCAST CORP	24,900	896,400.00
JF1L	EQUITY	COMPANHIA BRASILEIRA DE DISTR	6,400	140,800.00
JF1L	EQUITY	COMPANHIA VALE DO RIO DOCE	49,800	1,175,778.00
JF1V	EQUITY	COMPASS GROUP	22,500	168,644.56
JF2J	EQUITY	COMPASS GROUP	195,919	1,468,474.35
JF1Z	EQUITY	COMPUTER ASSOC INTL INC	18,000	620,820.00
JF1Z	EQUITY	COMPUTER SCIENCES CORP	7,600	372,248.00
JF1Z	EQUITY	COMPUWARE CORP	7,600	89,604.00
JF1Z	EQUITY	CONCORD EFS INC	7,200	236,016.00
JF2I	EQUITY	CONCORD EFS INC	27,000	885,060.00
JF1G	EQUITY	CONDUCTUS INC	250,000	682,500.00
JF1G	EQUITY	CONMED CORP	58,000	1,157,680.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	CONNECTICUT BANGSHARES INC	40,000	1,034,000.00
JF1W	EQUITY	CORINTHIAN COLLEGES INC	47,000	1,921,830.00
JF1G	EQUITY	CORNELL COMPANIES INC	75,000	1,323,750.00
JF1Z	EQUITY	CORNING INC	5,800	51,736.00
JF1G	EQUITY	CORVEL CORP	32,250	1,056,187.50
JF1G	EQUITY	CORVIS CORP	281,600	909,568.00
JF1Z	EQUITY	COSTCO WHSL CORP NEW	7,500	332,850.00
JF1Y	EQUITY	COUNTRYWIDE CR INDS INC	12,600	516,222.00
JF1W	EQUITY	COVENTRY HEALTH CARE INC	41,300	823,935.00
JF1Z	EQUITY	COX COMMUNICATIONS INC NEW	5,600	234,696.00
JF11	EQUITY	COX RADIO INC	189,700	4,833,556.00
JF1G	EQUITY	CRAFTMADE INTL INC	43,000	675,530.00
JF1V	EQUITY	CREDIT SUISSE GRP	17,468	744,886.10
JF2J	EQUITY	CREDIT SUISSE GRP	65,926	2,811,275.55
JF2N	EQUITY	CREDIT SUISSE GRP	9,600	409,371.80
JF1L	EQUITY	CRH	56,000	984,749.73
JF1N	EQUITY	CRH	20,792	365,623.51
JF1V	EQUITY	CRH	49,975	882,360.92
JF2M	EQUITY	CRH	24,600	434,338.74
JF2N	EQUITY	CRH	21,000	369,281.15
JF1G	EQUITY	CROSSMANN CMNTYS INC	34,000	1,122,000.00
JF2N	EQUITY	CSR LIMITED	35,800	124,430.78
JF1G	EQUITY	CTF BIOTECHNOLOGY PORTFOLIO	89,478	9,084,694.94
JF1G	EQUITY	CTF REAL ESTATE SECURITIES POOL	662,055	7,653,359.73
JF1G	EQUITY	CUMULUS MEDIA INC	76,400	1,236,152.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	CV THERAPEUTICS INC	32,000	1,664,640.00
JF1Z	EQUITY	CVS CORP	4,700	139,120.00
JF2H	EQUITY	CVS CORP	24,800	734,080.00
JF1W	EQUITY	CYTC CORP	28,000	730,800.00
JF1L	EQUITY	DAIICHI PHARM CO	105,000	2,042,957.67
JF2M	EQUITY	DAIICHI PHARM CO	45,000	875,553.29
JF1V	EQUITY	DAIWA SECURITIES GROUP INC	53,000	278,628.14
JF1G	EQUITY	DAKTRONICS INC	100,000	845,000.00
JF1G	EQUITY	DAL TILE INTL INC	75,500	1,755,375.00
JF1Z	EQUITY	DANAHER CORP	6,600	398,046.00
JF2M	EQUITY	DANIELI + C	43,500	68,554.07
JF1G	EQUITY	DATALINK CORP	73,600	447,488.00
JF1G	EQUITY	DAVE + BUSTERS INC	100,000	628,000.00
JF1G	EQUITY	DAWSON GEOPHYSICAL CO	100,000	775,000.00
JF1L	EQUITY	DBS GROUP HLDGS	273,000	2,040,289.13
JF1V	EQUITY	DBS GROUP HLDGS LTD	104,000	777,400.00
JF2Q	EQUITY	DI CORPORATION	22,728	223,643.52
JF1Y	EQUITY	DELL COMPUTER CORP	23,600	641,448.00
JF1Z	EQUITY	DELL COMPUTER CORP	30,300	823,554.00
JF2I	EQUITY	DELL COMPUTER CORP	30,100	818,118.00
JF2M	EQUITY	DELTA	67,000	111,163.51
JF1N	EQUITY	DENSO CORP	35,600	471,552.02
JF1L	EQUITY	DENWAY MOTORS LTD	600,600	186,776.34
JF2N	EQUITY	DENWAY MOTORS LTD	739,200	229,878.57
JF1L	EQUITY	DEUTSCHE BANK AG	39,800	2,813,677.51

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	DEUTSCHE BANK AG	2,600	183,808.08
JF1N	EQUITY	DEUTSCHE BANK(LON)	23,257	248,784.67
JF1L	EQUITY	DEUTSCHE TELEKOM	110,000	1,890,256.50
JF1W	EQUITY	DIRECT FOCUS INC	8,900	277,680.00
JF1Y	EQUITY	DISNEY WALT CO	62,900	1,303,288.00
JF1Z	EQUITY	DISNEY WALT CO	8,300	171,976.00
JF2H	EQUITY	DISNEY WALT CO	31,100	644,392.00
JF1L	EQUITY	DOCTOR REDDY S LAB	4,200	79,590.00
JF2N	EQUITY	DOCTOR REDDY S LAB	9,200	174,340.00
JF1W	EQUITY	DOCUMENTUM INC	29,500	640,740.00
JF2H	EQUITY	DOMINION RES INC VA NEW	13,850	832,385.00
JF2H	EQUITY	DOW CHEM CO	30,895	1,043,633.10
JF1I	EQUITY	DOWNNEY FINL CORP	54,600	2,252,250.00
JF1G	EQUITY	DRAXIS HEALTH INC	400,000	1,084,000.00
JF2M	EQUITY	DSM NV	18,210	664,921.63
JF1G	EQUITY	DSP GROUP INC	33,600	781,536.00
JF2H	EQUITY	DU PONT E I DE NEMOURS + CO	18,400	782,184.00
JF1I	EQUITY	DUANE READE INC	51,000	1,547,850.00
JF1W	EQUITY	DYAX CORP	52,700	578,119.00
JF1G	EQUITY	DYNACARE INC	90,000	1,520,100.00
JF1Y	EQUITY	DYNEGY INC NEW	14,000	357,000.00
JF2Q	EQUITY	E LOAN INC	20,000	36,800.00
JF1Y	EQUITY	E M C CORP MASS	21,000	282,240.00
JF1Z	EQUITY	E M C CORP MASS	14,080	189,235.20
JF2N	EQUITY	E ON AG	3,600	186,486.31

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2I	EQUITY	EBAY INC	4,000	267,600.00
JF1W	EQUITY	ECHOSTAR COMMUNICATIONS CORP N	32,400	890,028.00
JF1Y	EQUITY	ECHOSTAR COMMUNICATIONS CORP N	28,400	780,148.00
JF1Z	EQUITY	ECHOSTAR COMMUNICATIONS CORP N	3,900	107,133.00
JF1Z	EQUITY	ECOLAB INC	4,100	165,025.00
JF1G	EQUITY	ECOLLEGE COM	250,000	792,500.00
JF1G	EQUITY	EDGE PETE CORP DEL	125,000	662,500.00
JF1G	EQUITY	EEX CORP	350,000	644,000.00
JF1I	EQUITY	EGL INC	62,500	871,875.00
JF2H	EQUITY	EL PASO CORP	22,000	981,420.00
JF1I	EQUITY	EL PASO ELEC CO	277,800	4,028,100.00
JF1L	EQUITY	ELAN PLC	37,000	1,667,220.00
JF1V	EQUITY	ELAN PLC	4,100	184,746.00
JF2M	EQUITY	ELECTROCOMPONENTS	57,100	445,434.12
JF1Y	EQUITY	ELECTRONIC ARTS	8,700	521,565.00
JF1Z	EQUITY	ELECTRONIC ARTS	2,000	119,900.00
JF2I	EQUITY	ELECTRONIC ARTS	2,600	155,870.00
JF1Y	EQUITY	ELECTRONIC DATA SYS CORP NEW	10,800	740,340.00
JF1Z	EQUITY	ELECTRONIC DATA SYS CORP NEW	4,600	315,330.00
JF1L	EQUITY	EMBOTELLADORA ANDINA SA	9,000	87,750.00
JF1L	EQUITY	EMBRAER EMPRESA BRASILEIRA DE	4,100	90,733.00
JF1G	EQUITY	EMCORE CORP	80,300	1,080,035.00
JF2J	EQUITY	EMI GROUP	223,261	1,160,015.15
JF1I	EQUITY	EMMIS COMMUNICATIONS CORP	160,000	3,782,400.00
JF1N	EQUITY	ENDESA S A	58,123	909,265.11

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	ENDO PHARMACEUTICALS HLDGS	32,400	378,108 00
JF1N	EQUITY	ENI	91,214	1,143,496 66
JF1V	EQUITY	ENI	53,500	670,698 26
JF2M	EQUITY	ENI	46,300	580,436 07
JF1V	EQUITY	EPCOS	9,400	464,506 27
JF1W	EQUITY	EQUITABLE RES INC	24,000	817,680 00
JF1V	EQUITY	ERICSSON (LM) TEL	108,400	589,035 30
JF1G	EQUITY	ESENJAY EXPL INC	200,000	592,000 00
JF2Q	EQUITY	ESPERION THERAPEUTICS	60,000	441,000 00
JF1G	EQUITY	EXCEL TECHNOLOGY INC	42,200	734,280 00
JF2M	EQUITY	EXPRESS DAIRIES	63,376	12,452 06
JF2H	EQUITY	EXPRESS SCRIPTS INC	11,400	533,064 00
JF2I	EQUITY	EXTREME NETWORKS INC	43,500	561,150 00
JF1Z	EQUITY	EXXON MOBIL CORP	20,100	789,930 00
JF2H	EQUITY	EXXON MOBIL CORP	48,634	1,911,316 20
JF1G	EQUITY	FALCON PRODS INC	149,900	1,011,825 00
JF1Z	EQUITY	FAMILY DLR STORES INC	7,800	233,844 00
JF2J	EQUITY	FAMILYMART CO	46,900	789,062 36
JF1Y	EQUITY	FEDERAL HOME LN MTG CORP	2,100	137,340 00
JF1Z	EQUITY	FEDERAL HOME LN MTG CORP	13,500	882,900 00
JF1Y	EQUITY	FEDERAL NATL MTG ASSN	19,000	1,510,500 00
JF1Z	EQUITY	FEDERAL NATL MTG ASSN	10,800	858,600 00
JF1Y	EQUITY	FIFTH THIRD BANCORP	15,150	929,149 50
JF1Z	EQUITY	FIFTH THIRD BANCORP	2,700	165,591 00
JF1Z	EQUITY	FINISAR CORP	8,300	84,411 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Z	EQUITY	FIRST DATA CORP	6,600	517,770 00
JF1G	EQUITY	FIRST ESSEX BANCORP INC	33,300	938,394 00
JF1W	EQUITY	FIRST HEALTH GROUP CORP	65,300	1,615,522.00
JF1G	EQUITY	FIRST IND CORP	23,300	510,503 00
JF1G	EQUITY	FIRST REP BK SAN FRANCISCO CA	38,900	939,435 00
JF11	EQUITY	FIRST ST BANCORPORATION	12,600	268,380.00
JF11	EQUITY	FIRSTBANK NW CORP COM	70,000	1,144,500 00
JF11	EQUITY	FIRSTFED FINL CORP DEL	25,600	656,128.00
JF2N	EQUITY	FISHER AND PAYKEL HEALTHCARE C	20,000	563,000.00
JF11	EQUITY	FLEETBOSTON FINL CORP	45,489	1,660,348 50
JF2H	EQUITY	FLEETBOSTON FINL CORP	28,700	1,047,550.00
JF21	EQUITY	FLEXTRONICS INTERNATIONAL	41,300	990,787.00
JF2N	EQUITY	FLEXTRONICS INTERNATIONAL	12,100	290,279.00
JF11	EQUITY	FLORIDA EAST COAST INDS INC	131,651	2,751,505.90
JF1W	EQUITY	FLOWSERVE CORP	21,700	577,437.00
JF1V	EQUITY	FORENINGSSPARBK	35,600	441,194.95
JF1Z	EQUITY	FOREST LABS INC	4,900	401,555.00
JF1N	EQUITY	FOSTERS GROUP	66,583	165,643.60
JF21	EQUITY	FOX ENTMT GROUP INC	24,300	644,679 00
JF1Y	EQUITY	FPL GROUP INC	4,200	236,880 00
JF2A	EQUITY	FRESENIUS MED CARE CAP TR	2,000	2,060,000 00
JF2M	EQUITY	FUJI MACHINE MFG	25,800	336,624.49
JF1N	EQUITY	FUJI PHOTO FILM CO	15,000	535,632 60
JF2M	EQUITY	FUJI PHOTO FILM CO	30,000	1,071,265 20
JF2N	EQUITY	FUJI PHOTO FILM CO	9,000	321,379.56

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	FUJI S WARE ABC	4,000	159,316.36
JF1V	EQUITY	FUJI TELEVISION NETWORK INC	30	121,089.59
JF1W	EQUITY	FULLER H B CO	11,800	339,486.00
JF1V	EQUITY	FURUKAWA ELECTRIC	7,000	37,173.82
JF2M	EQUITY	FUTABA CORP	14,500	327,483.64
JF1Z	EQUITY	GANNETT INC	1,100	73,953.00
JF1G	EQUITY	GARDNER DENVER INC	5,900	131,688.00
JF1Z	EQUITY	GEMSTAR TV GUIDE INTL INC	2,600	72,020.00
JF2I	EQUITY	GEMSTAR TV GUIDE INTL INC	29,400	814,380.00
JF2O	EQUITY	GENAISSANCE PHARMACEUTICALS	14,515	67,494.75
JF1Y	EQUITY	GENERAL DYNAMICS CORP	3,000	238,920.00
JF1Y	EQUITY	GENERAL ELEC CO	37,000	1,482,960.00
JF1Z	EQUITY	GENERAL ELEC CO	97,500	3,907,800.00
JF2H	EQUITY	GENERAL MTRS CORP	15,500	753,300.00
JF1W	EQUITY	GENTEX CORP	26,100	697,653.00
JF1Y	EQUITY	GENZYME CORP	3,800	227,468.00
JF1Z	EQUITY	GENZYME CORP	6	31.86
JF2H	EQUITY	GEORGIA PAC CORP	27,600	762,036.00
JF1N	EQUITY	GERAT EASTERN HOLDS	52,000	280,205.34
JF1Z	EQUITY	GILLETTE CO	26,800	895,120.00
JF2M	EQUITY	GIVAUDAN AG	950	289,525.99
JF1V	EQUITY	GKN	49,000	188,983.78
JF1V	EQUITY	GLAXOSMITHKLINE	8,900	223,181.33
JF1N	EQUITY	GLAXOSMITHKLINE	129,796	3,254,836.41
JF2N	EQUITY	GLAXOSMITHKLINE	25,970	651,238.11

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Z	EQUITY	GOLDEN WEST FINL CORP DEL	600	35,310 00
JF1G	EQUITY	GOOD GUYS INC	210,000	835,800 00
JF1V	EQUITY	GRANADA PLC	100,547	209,992.40
JF2J	EQUITY	GRANADA PLC	768,688	1,605,404.89
JF1G	EQUITY	GREAT LAKES REIT INC	13,000	208,000.00
JF2M	EQUITY	GREENCORE GROUP	98,176	244,756 43
JF1L	EQUITY	GRUPO TELEVISION SA DE CV	27,600	1,191,768 00
JF1L	EQUITY	GRUPO TMM S A DE C V	18,000	176,400 00
JF1W	EQUITY	GTECH HLDGS CORP	18,600	842,394.00
JF1Z	EQUITY	GUIDANT CORP	8,300	413,340.00
JF1G	EQUITY	GUITAR CTR INC	69,300	945,252.00
JF1L	EQUITY	GULF INDONESIA RES LTD	7,500	67,500.00
JF1N	EQUITY	GUS PLC	85,000	797,923.43
JF1V	EQUITY	HAGEMEYER	20,700	387,044.04
JF1Z	EQUITY	HALLIBURTON CO	3,900	51,090.00
JF1N	EQUITY	HANG SENG BANK	30,600	336,496 34
JF2N	EQUITY	HANG SENG BANK	18,000	197,939.02
JF1W	EQUITY	HANOVER COMPRESSOR CO	60,600	1,530,756.00
JF2J	EQUITY	HANSON	173,649	1,197,934.87
JF1I	EQUITY	HARBOR FL BANCSHARES INC	208,000	3,536,000.00
JF1Y	EQUITY	HARLEY DAVIDSON INC	14,200	771,202.00
JF1W	EQUITY	HARMAN INTL INDS INC NEW	49,900	2,250,490 00
JF2H	EQUITY	HARTFORD FINANCIAL SVCS GRP	19,700	1,237,751 00
JF1V	EQUITY	HAYS	38,900	117,759.38
JF1V	EQUITY	HBOS	26,100	302,368.23

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	HCA INC	20,400	786,216.00
JF1W	EQUITY	HCC INS HLDGS INC	18,000	495,900.00
JF1L	EQUITY	HDFC BANK LTD	11,300	164,415.00
JF1Y	EQUITY	HEALTHSOUTH CORP	23,100	342,342.00
JF1G	EQUITY	HEARTLAND EXPRESS INC	30,575	849,067.75
JF2M	EQUITY	HEIDELBERGER DRUCK	7,540	284,983.55
JF1G	EQUITY	HELIIX TECHNOLOGY CORP	40,000	902,000.00
JF2N	EQUITY	HENNES + MAURITZ	14,100	291,686.30
JF1Z	EQUITY	HERSHEY FOODS CORP	3,500	236,950.00
JF1Y	EQUITY	HEWLETT PACKARD CO	31,800	653,172.00
JF11	EQUITY	HILB ROGAL + HAMILTON CO	81,900	4,590,495.00
JF1L	EQUITY	HIROSE ELECTRIC	22,500	1,533,076.64
JF1V	EQUITY	HIROSE ELECTRIC	3,000	204,410.22
JF21	EQUITY	HISPANIC BROADCASTING CORP	17,300	441,150.00
JF1N	EQUITY	HITACHI	63,000	461,468.09
JF1W	EQUITY	HNC SOFTWARE INC	65,800	1,355,480.00
JF1V	EQUITY	HOLCIM	5,333	233,196.29
JF1V	EQUITY	HOLCIM	2,592	558,896.58
JF2M	EQUITY	HOLLANDSCHE BETON	10,972	121,625.85
JF1Z	EQUITY	HOME DEPOT INC	21,350	1,089,063.50
JF1L	EQUITY	HON HAI PRECISION IND LTD	12,000	123,000.00
JF1N	EQUITY	HONDA MOTOR CO	15,000	598,580.88
JF1V	EQUITY	HONDA MOTOR CO	4,000	159,621.57
JF2M	EQUITY	HONDA MOTOR CO	9,000	359,148.53
JF2N	EQUITY	HONDA MOTOR CO	15,000	598,580.88

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	HONG KONG EXCHANGE	182,000	276,576 02
JF2J	EQUITY	HONG KONG EXCHANGE	356,000	540,994 86
JF1V	EQUITY	HONG KONG LAND HLD	173,000	322,645 00
JF1G	EQUITY	HORIZON OFFSHORE INC	140,000	1,055,600.00
JF1W	EQUITY	HOT TOPIC INC	24,800	778,472.00
JF2I	EQUITY	HOTEL RESERVATIONS NETWORK INC	14,800	680,800 00
JF1Y	EQUITY	HOUSEHOLD INTL INC	20,300	1,176,182 00
JF1Z	EQUITY	HOUSEHOLD INTL INC	3,700	214,378 00
JF1V	EQUITY	HOYA CORP	5,300	316,641 27
JF1L	EQUITY	HSBC HLDGS	142,000	1,661,674 70
JF1N	EQUITY	HSBC HLDGS	180,000	2,111,495 34
JF2M	EQUITY	HSBC HLDGS	70,129	820,644.96
JF2N	EQUITY	HSBC HLDGS	14,000	164,227 42
JF2N	EQUITY	HSBC HLDGS	64,000	748,923 81
JF2N	EQUITY	HUANENG POWER INTL	790,000	476,156 52
JF1I	EQUITY	HUDSON UTD BANCORP	27,284	783,050 80
JF1Z	EQUITY	HUMAN GENOME SCIENCES INC	4,100	138,252.00
JF2N	EQUITY	HUMAX CO LTD	6,000	145,032.35
JF2M	EQUITY	HUNTER DOUGLAS NV	10,530	282,486.86
JF1L	EQUITY	HUTCHISON WHAMPOA	204,200	1,970,548 06
JF1N	EQUITY	HUTCHISON WHAMPOA	38,000	366,703 36
JF1V	EQUITY	HUTCHISON WHAMPOA	83,000	800,957 34
JF2N	EQUITY	HUTCHISON WHAMPOA	26,000	250,902 30
JF1W	EQUITY	HYDRIL COMPANY	21,700	382,571 00
JF2J	EQUITY	HYUNDAI MOTOR CO	100,380	2,055,745 61

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2N	EQUITY	HYUNDAI MOTOR CO	12,400	253,947.46
JF1Z	EQUITY	IDEC PHARMACEUTICALS CORP	4,400	303,292.00
JF1L	EQUITY	IHC CALAND NV	60,300	2,818,690.30
JF2M	EQUITY	IHC CALAND NV	2,800	130,884.46
JF1Z	EQUITY	ILLINOIS TOOL WKS INC	5,600	379,232.00
JF1L	EQUITY	IMPERIAL OIL LTD	107,100	2,985,948.00
JF1N	EQUITY	IMPERIAL OIL LTD	20,590	571,549.60
JF1L	EQUITY	INDIA FD INC	11,000	104,500.00
JF1V	EQUITY	INDITEX	27,600	526,134.15
JF2M	EQUITY	INDUSTRIE NATUZZI SPA	25,400	371,856.00
JF1W	EQUITY	INDYMAC BANCORP INC	45,700	1,068,466.00
JF1V	EQUITY	INFINEON TECHNOLOGIES AG	12,900	263,598.63
JF1L	EQUITY	ING GROEP NV	133,400	3,401,728.03
JF1N	EQUITY	ING GROEP NV	58,112	1,481,868.21
JF1V	EQUITY	ING GROEP NV	11,400	290,702.40
JF1Z	EQUITY	INGERSOLL RAND CO	5,750	240,407.50
JF2H	EQUITY	INGERSOLL RAND CO	26,500	1,107,965.00
JF1I	EQUITY	INSIGHT COMMUNICATIONS INC	215,000	5,194,400.00
JF1W	EQUITY	INSIGHT COMMUNICATIONS INC	90,000	2,174,400.00
JF2Q	EQUITY	INTEGRATED CIRCUIT SYS INC	8,662	195,674.58
JF1Z	EQUITY	INTEGRATED DEVICE TECHNOLOGY	6,400	170,176.00
JF2I	EQUITY	INTEGRATED DEVICE TECHNOLOGY	23,000	611,570.00
JF1Y	EQUITY	INTEL CORP	58,300	1,833,535.00
JF1Z	EQUITY	INTEL CORP	98,000	3,082,100.00
JF2I	EQUITY	INTEL CORP	7,100	223,295.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	INTER TEL INC	41,200	791,864.00
JF1W	EQUITY	INTERMUNE INC	16,700	822,642.00
JF1Y	EQUITY	INTERNATIONAL BUSINESS MACHS	10,750	1,300,320.00
JF1Z	EQUITY	INTERNATIONAL BUSINESS MACHS	13,600	1,645,056.00
JF2H	EQUITY	INTERNATIONAL BUSINESS MACHS	6,800	822,528.00
JF2H	EQUITY	INTERNATIONAL PAPER CO	16,300	657,705.00
JF1Z	EQUITY	INTERNATIONAL RECTIFIER CORP	5,800	202,304.00
JF1Z	EQUITY	INTERFIL CORP	2,400	77,400.00
JF1W	EQUITY	INVESTORS FINL SERVICES CORP	13,400	887,214.00
JF1W	EQUITY	IPC HOLDINGS LTD	23,700	701,520.00
JF1V	EQUITY	IRISH LIFE + PERM	20,800	211,124.64
JF2M	EQUITY	IRISH LIFE + PERM	26,200	265,935.85
JF1I	EQUITY	ISHARES TR	30,000	2,890,500.00
JF1W	EQUITY	ISIS PHARMACEUTICALS	30,500	676,795.00
JF1L	EQUITY	ISS INTERNATIONAL	46,400	2,283,765.64
JF1G	EQUITY	ITLA CAP CORP	39,100	819,536.00
JF1N	EQUITY	ITO YOKADO CO	9,000	406,531.41
JF2N	EQUITY	ITO YOKADO CO	4,000	180,680.63
JF2H	EQUITY	J P MORGAN CHASE + CO	24,960	907,296.00
JF1Y	EQUITY	JABIL CIRCUIT INC	5,700	129,504.00
JF1V	EQUITY	JAPAN AIR LINES CO	93,000	222,814.01
JF2M	EQUITY	JARDINE STRATEGIC	400,725	1,053,906.75
JF1Z	EQUITY	JDS UNIPHASE CORP	8,200	71,176.00
JF1I	EQUITY	JLG INDS INC	106,200	1,131,030.00
JF1B	EQUITY	JOHNSON + JOHNSON	92,417,408	5,461,868,813.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	JOHNSON ELEC HLDS	289,500	304,429.83
JF1Y	EQUITY	JUNIPER NETWORKS INC	8,700	164,865.00
JF1Z	EQUITY	JUNIPER NETWORKS INC	3,500	66,325.00
JF1G	EQUITY	KANSAS CITY LIFE INS CO	25,500	946,050.00
JF1N	EQUITY	KAO CORP	34,000	706,928.21
JF2N	EQUITY	KAO CORP	8,000	166,336.05
JF1V	EQUITY	KDDI CORP	36	67,297.43
JF1Z	EQUITY	KELLOGG CO	3,500	105,350.00
JF2H	EQUITY	KEYCORP NEW	50,900	1,238,906.00
JF1V	EQUITY	KEYENCE CORP	1,600	266,015.60
JF2N	EQUITY	KEYENCE CORP	1,000	166,259.75
JF1Z	EQUITY	KIMBERLY CLARK CORP	5,800	346,840.00
JF2M	EQUITY	KIMBERLY CLARK MEX	97,000	290,940.38
JF1Y	EQUITY	KING PHARMACEUTICALS INC	10,600	446,578.00
JF1Z	EQUITY	KING PHARMACEUTICALS INC	3,366	141,809.58
JF1G	EQUITY	KIRBY CORP	38,000	1,046,900.00
JF1Z	EQUITY	KLA TENCOR CORP	6,300	312,228.00
JF1G	EQUITY	KNIGHT TRANSN INC	41,550	780,309.00
JF1Y	EQUITY	KOHL'S CORP	15,400	1,084,776.00
JF1Z	EQUITY	KOHL'S CORP	4,000	281,760.00
JF1V	EQUITY	KOKUSAI SECURITIES	28,000	162,368.40
JF2N	EQUITY	KOREA TELECOM	20,500	416,765.00
JF1Y	EQUITY	KRAFT FOODS INC	35,300	1,201,259.00
JF1Z	EQUITY	KRAFT FOODS INC	6,800	231,404.00
JF1G	EQUITY	KRONOS INC	17,062	825,459.56

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	KURITA WATER INDS	20,000	248,283.26
JF1G	EQUITY	LAKELAND FINANCIAL CORP	50,000	881,000.00
JF1Z	EQUITY	LAM RESH CORP	5,000	116,100.00
JF1G	EQUITY	LAMSON + SESSIONS CO	200,000	1,050,000.00
JF1L	EQUITY	LAN CHILE S A	16,000	121,120.00
JF1G	EQUITY	LANDAUER INC	28,000	947,800.00
JF1G	EQUITY	LARSCOM INC	170,000	183,600.00
JF1Z	EQUITY	LAUDER ESTEE COS INC	7,600	243,656.00
JF1W	EQUITY	LAWSON SOFTWARE INC	40,200	633,150.00
JF1W	EQUITY	LEAP WIRELESS INTL INC	98,700	2,069,739.00
JF2I	EQUITY	LEAP WIRELESS INTL INC	53,800	1,128,186.00
JF1W	EQUITY	LEAR CORP	57,200	2,181,608.00
JF1G	EQUITY	LEARNING TREE INTL INC	29,600	825,840.00
JF2N	EQUITY	LEGAL + GENERAL GP	76,700	177,490.48
JF1Z	EQUITY	LEGGETT + PLATT INC	5,700	131,100.00
JF1Y	EQUITY	LEHMAN BROTHERS HLDGS INC	17,200	1,148,960.00
JF1L	EQUITY	LI + FUNG	1,308,000	1,467,711.12
JF1V	EQUITY	LI + FUNG	336,000	377,026.71
JF2I	EQUITY	LIBERTY MEDIA CORP NEW	118,200	1,654,800.00
JF1W	EQUITY	LIFEPPOINT HOSPS INC	38,200	1,300,328.00
JF1Y	EQUITY	LILLY ELI + CO	16,500	1,295,910.00
JF1Z	EQUITY	LILLY ELI + CO	4,600	361,284.00
JF2H	EQUITY	LIMITED INC	71,700	1,055,424.00
JF1I	EQUITY	LINCARE HLDGS INC	155,200	4,446,480.00
JF2M	EQUITY	LINDE AG	7,000	283,582.99

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	LINEAR TECHNOLOGY CORP	19,400	757,376.00
JF1Z	EQUITY	LINEAR TECHNOLOGY CORP	6,500	253,760.00
JF1Z	EQUITY	LIZ CLAIBORNE INC	2,300	114,425.00
JF1V	EQUITY	LLOYDS TSB GROUP	60,800	660,123.19
JF2M	EQUITY	LLOYDS TSB GROUP	66,700	724,181.19
JF2N	EQUITY	LLOYDS TSB GROUP	69,100	750,238.69
JF1G	EQUITY	LO JACK CORP	150,000	817,500.00
JF1N	EQUITY	LOBLAW COS LTD	13,600	443,035.04
JF1G	EQUITY	LOCAL FINL CORP	75,000	1,049,250.00
JF1Y	EQUITY	LOCKHEED MARTIN CORP	21,100	984,737.00
JF2N	EQUITY	LORAL	5,400	388,967.24
JF1Y	EQUITY	LOWES COS INC	26,700	1,239,147.00
JF1Z	EQUITY	LOWES COS INC	13,500	626,535.00
JF1Y	EQUITY	LSI LOGIC CORP	17,800	280,884.00
JF1Z	EQUITY	LSI LOGIC CORP	7,800	123,084.00
JF1Z	EQUITY	LUCENT TECHNOLOGIES INC	6,836	42,998.44
JF1L	EQUITY	LUXOTTICA GROUP S P A	132,400	2,181,952.00
JF1G	EQUITY	LYDALL INC	85,000	850,000.00
JF2M	EQUITY	MABUCHI MOTOR CO	2,600	214,253.04
JF1N	EQUITY	MACQUARIE BANK LTD	15,565	298,400.24
JF1N	EQUITY	MACQUARIE INFRASTRUCTURE GRP	91,241	163,468.13
JF1W	EQUITY	MACROVISION CORP	29,000	1,021,380.00
JF2I	EQUITY	MACROVISION CORP	16,800	591,696.00
JF1V	EQUITY	MAGNA INTL INC	8,100	513,017.29
JF2M	EQUITY	MANDARIN ORIENTAL	354,000	148,680.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	MARINEMAX INC	86,000	648,440 00
JF1W	EQUITY	MARKEL CORP	4,800	862,320.00
JF1V	EQUITY	MARKS + SPENCER	62,000	325,747.78
JF2J	EQUITY	MARKS + SPENCER	535,360	2,812,779.58
JF2M	EQUITY	MARKS + SPENCER	129,100	678,290 95
JF2N	EQUITY	MARKS + SPENCER	105,300	553,245 83
JF1G	EQUITY	MARKWEST HYDROCARBON INC	150,000	960,000 00
JF1Y	EQUITY	MARRIOTT INTL INC NEW	7,800	317,070.00
JF2I	EQUITY	MARTHA STEWART LIVING INC	20,200	332,290 00
JF1N	EQUITY	MARTIN CURRIE	412,594	3,053,197 72
JF1N	EQUITY	MARTIN CURRIE	1,948,433	11,378,845.95
JF1N	EQUITY	MARUI CO	30,000	354,799.37
JF2M	EQUITY	MARUICHI STL TUBE	20,000	204,028.71
JF2N	EQUITY	MARVELL TECHNOLOGY GROUP LTD	4,000	143,280.00
JF1Z	EQUITY	MASCO CORP	9,900	242,550 00
JF1V	EQUITY	MATSUSHITA COMM	3,500	94,803.92
JF1Y	EQUITY	MATTEL INC	10,400	178,880.00
JF2Q	EQUITY	MATTEL INC	30,000	516,000 00
JF1Y	EQUITY	MAXIM INTEGRATED PRODS INC	18,200	955,682.00
JF1N	EQUITY	MAYNE GROUP LTD	51,217	180,375.52
JF1Z	EQUITY	MBIA INC	3,900	209,157.00
JF1Y	EQUITY	MBNA CORP	32,400	1,140,480.00
JF1Z	EQUITY	MCDONALDS CORP	16,100	426,167 00
JF2H	EQUITY	MCDONALDS CORP	35,702	945,031 94
JF1Z	EQUITY	MCGRAW HILL COS INC	6,100	371,978 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	MCKESSON CORP	10,500	392,700 00
JF1W	EQUITY	MCSI INC	28,600	670,670.00
JF1G	EQUITY	MEASUREMENT SPECIALTIES INC	100,000	941,000.00
JF1G	EQUITY	MECHANICAL DYNAMICS INC	95,400	939,690.00
JF1W	EQUITY	MEDICIS PHARMACEUTICAL CORP	18,300	1,181,997.00
JF1Y	EQUITY	MEDTRONIC INC	22,000	1,126,620 00
JF1Z	EQUITY	MEDTRONIC INC	17,500	896,175 00
JF1Z	EQUITY	MELTON FINL CORP	4,200	158,004 00
JF1G	EQUITY	MERCHANTS BANCSHARES INC	52,500	1,260,000 00
JF1Z	EQUITY	MERCK + CO INC	11,140	655,032.00
JF2H	EQUITY	MERCK + CO INC	14,400	846,720.00
JF1Z	EQUITY	MERRILL LYNCH + CO INC	8,800	458,656.00
JF1V	EQUITY	METRO AG	17,700	628,018.36
JF1G	EQUITY	METROCORP BANCSHARES INC	92,000	1,030,400.00
JF1G	EQUITY	METROLOGIC INSTRS INC	52,000	371,800 00
JF1W	EQUITY	METTLER TOLEDO INTL INC	34,400	1,783,640.00
JF1W	EQUITY	MICHAELS STORES INC	8,700	286,665.00
JF1V	EQUITY	MICHELIN(CGDE)	16,000	527,811 61
JF1G	EQUITY	MICRO COMPONENT TECHNOLOGY INC	273,900	808,005 00
JF1W	EQUITY	MICROMUSE INC	42,000	630,000.00
JF1Z	EQUITY	MICRON TECHNOLOGY INC	13,600	421,600.00
JF1Y	EQUITY	MICROSOFT CORP	41,300	2,736,125.00
JF1Z	EQUITY	MICROSOFT CORP	62,100	4,114,125.00
JF2I	EQUITY	MICROSOFT CORP	32,100	2,126,625 00
JF1W	EQUITY	MICROTUNE INC DEL	32,000	750,720.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	MID ATLANTIC MED SVCS INC	52,200	1,184,940.00
JF2M	EQUITY	MIKUNI COCA COLA	28,000	245,475.38
JF1Z	EQUITY	MILLENNIUM PHARMACEUTICALS	4,400	107,844.00
JF1Z	EQUITY	MILLIPORE CORP	3,200	194,240.00
JF1Z	EQUITY	MINNESOTA MNG + MFG CO	2,100	248,241.00
JF1G	EQUITY	MITCHAM INDS INC	119,200	542,360.00
JF1V	EQUITY	MITSUBISHI ESTATE	53,000	387,814.79
JF1N	EQUITY	MITSUBISHI HVY IND	161,000	429,955.80
JF1V	EQUITY	MITSUBISHI HVY IND	83,000	221,654.23
JF1V	EQUITY	MITSUBISHI MOTOR	79,000	133,816.59
JF1V	EQUITY	MITSUBI FUDOSAN CO	69,000	526,476.49
JF1N	EQUITY	MITSUBI SUMITOMO INSURANCE CO	63,000	295,627.99
JF1V	EQUITY	MITSUBI SUMITOMO INSURANCE CO	118,000	553,715.92
JF1G	EQUITY	MOBILE MINI INC	7,100	277,752.00
JF2N	EQUITY	MOBILE TELESYSTEMS	12,600	449,316.00
JF1L	EQUITY	MOLINOS RIO PLATA	72,000	136,800.00
JF1G	EQUITY	MONACO COACH CORP	64,800	1,417,176.00
JF1G	EQUITY	MONRO MUFFLER BRAKE INC	65,000	889,200.00
JF1Y	EQUITY	MORGAN STANLEY DEAN WITTER+CO	20,100	1,124,394.00
JF1Z	EQUITY	MORGAN STANLEY DEAN WITTER+CO	6,900	385,986.00
JF2H	EQUITY	MORGAN STANLEY DEAN WITTER+CO	17,200	962,168.00
JF1Y	EQUITY	MOTOROLA INC	28,400	426,568.00
JF1Z	EQUITY	MOTOROLA INC	13,200	198,264.00
JF2Q	EQUITY	MOTOROLA INC	27,246	409,234.92
JF1G	EQUITY	MRV COMMUNICATIONS INC	196,300	832,312.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	MSC SOFTWARE CORP	81,800	1,276,080.00
JF2J	EQUITY	MTR CORP	106,500	139,307.52
JF1L	EQUITY	MUNCHENER RUCKVERS	6,000	1,629,110.84
JF1N	EQUITY	MUNCHENER RUCKVERS	6,424	1,744,234.67
JF1V	EQUITY	MURATA MFG CO	8,400	503,769.33
JF2N	EQUITY	MURATA MFG CO	8,500	509,766.58
JF1G	EQUITY	MUTUALFIRST FINL INC	60,900	919,590.00
JF1Z	EQUITY	MYLAN LABS INC	2,100	78,750.00
JF1Z	EQUITY	NABORS INDUSTRIES INC	2,900	99,557.00
JF2H	EQUITY	NABORS INDUSTRIES INC	32,600	1,119,158.00
JF1G	EQUITY	NATCO GROUP INC	107,400	751,800.00
JF1I	EQUITY	NATIONAL COMM FINL CORP	130,830	3,309,999.00
JF1V	EQUITY	NATIONAL GRID GRP	37,000	230,477.25
JF1G	EQUITY	NATIONAL R V HLDGS INC	89,800	880,040.00
JF1I	EQUITY	NATIONAL WESTN LIFE INS CO	38,400	4,270,080.00
JF1V	EQUITY	NATL AUSTRALIA BK	17,872	291,470.06
JF2M	EQUITY	NATL AUSTRALIA BK	59,400	968,740.02
JF2M	EQUITY	NATL HOUSE INDL	61,000	260,644.01
JF1G	EQUITY	NATURES SUNSHINE PRODS INC	100,000	1,174,000.00
JF1G	EQUITY	NBTY INC	77,000	900,900.00
JF1G	EQUITY	NCI BLDG SYS INC	57,300	1,014,210.00
JF1G	EQUITY	NCO PORTFOLIO MGT INC	145,000	1,029,500.00
JF1V	EQUITY	NEC CORP	96,000	979,337.83
JF1L	EQUITY	NESTLE S A	60,330	3,212,572.50
JF1N	EQUITY	NESTLE SA	8,820	1,880,551.71

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	NESTLE SA	4,170	889,104.38
JF2M	EQUITY	NESTLE SA	3,100	660,964.89
JF2N	EQUITY	NESTLE SA	2,190	466,939.71
JF1W	EQUITY	NETIQ	24,100	849,766.00
JF1Y	EQUITY	NETWORK APPLIANCE INC	9,200	201,204.00
JF1Z	EQUITY	NETWORK APPLIANCE INC	6,900	150,903.00
JF1G	EQUITY	NETWORK EQUIP TECHNOLOGIES	300,000	1,635,000.00
JF1Z	EQUITY	NETWORKS ASSOCS INC	2,400	62,040.00
JF1Z	EQUITY	NEW YORK TIMES CO	5,600	242,200.00
JF1N	EQUITY	NEWCREST MINING	107,343	227,483.08
JF1G	EQUITY	NEWMARK HOMES CORP	73,600	1,062,784.00
JF1V	EQUITY	NEWS CORP LTD	600	19,086.00
JF1N	EQUITY	NEWS CORPORATION	43,082	344,514.50
JF1V	EQUITY	NEWS CORPORATION	33,552	268,305.80
JF2N	EQUITY	NEXT	19,000	247,490.89
JF1V	EQUITY	NIKKO CORDIAL CORP	65,000	290,134.33
JF1V	EQUITY	NIKON CORP	31,000	238,661.71
JF1V	EQUITY	NINTENDO CO	6,500	1,138,219.28
JF2M	EQUITY	NINTENDO CO	2,700	472,798.78
JF2N	EQUITY	NINTENDO CO	3,900	682,931.57
JF1N	EQUITY	NIPPON TEL+TEL CP	82	267,160.11
JF1V	EQUITY	NIPPON TEL+TEL CP	38	123,805.91
JF1V	EQUITY	NISSAN MOTOR CO	177,000	938,616.02
JF1G	EQUITY	NN INC	100,000	1,115,000.00
JF1N	EQUITY	NOKIA (AB) OY	56,214	1,449,485.22

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	NOKIA (AB) OY	107,700	2,777,058.36
JF2J	EQUITY	NOKIA (AB) OY	43,972	1,133,823.68
JF2N	EQUITY	NOKIA (AB) OY	36,800	948,892.74
JF1V	EQUITY	NOKIA CORP	4,500	110,385.00
JF2I	EQUITY	NOKIA CORP	27,500	674,575.00
JF1N	EQUITY	NOMURA HOLDINGS	30,000	384,556.74
JF2J	EQUITY	NOMURA HOLDINGS	88,740	1,137,518.83
JF2J	EQUITY	NOMURA RESEARCH INC	1,200	140,821.02
JF1V	EQUITY	NORSK HYDRO AS	7,900	331,174.60
JF1N	EQUITY	NORTEL NETWORKS CORP	50,144	373,819.34
JF1V	EQUITY	NORTEL NETWORKS CORP	28,900	216,750.00
JF1G	EQUITY	NORTH CENT BANCSHARES INC	33,500	680,050.00
JF2M	EQUITY	NORTHERN FOODS	251,700	589,782.21
JF1Z	EQUITY	NORTHERN TRUST CORP	1,700	102,374.00
JF1G	EQUITY	NORTHRIM BK ALASKA	66,000	942,480.00
JF1Y	EQUITY	NORTHRUP GRUMMAN CORP	3,300	332,673.00
JF1G	EQUITY	NORTHWEST PIPE CO	50,500	825,675.00
JF2M	EQUITY	NOVA CHEMICALS CORP	6,300	121,361.66
JF1V	EQUITY	NOVARTIS AG	26,661	963,476.48
JF2M	EQUITY	NOVARTIS AG	26,000	939,589.23
JF2N	EQUITY	NOVARTIS AG	7,490	270,673.97
JF1L	EQUITY	NOVO NORDISK AS	41,400	1,693,100.67
JF1N	EQUITY	NOVO NORDISK AS	21,300	871,088.03
JF2M	EQUITY	NOVO NORDISK AS	5,320	217,567.53
JF2N	EQUITY	NOVO NORDISK AS	3,500	143,136.53

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	NTT DOCOMO	38	446,513.10
JF1V	EQUITY	NTT DOCOMO	88	1,034,030.34
JF2I	EQUITY	NVIDIA CORP	3,100	207,390.00
JF1W	EQUITY	NYFIX INC	73,300	1,467,466.00
JF1G	EQUITY	O CHARLEYS INC	58,000	1,073,580.00
JF1N	EQUITY	O/SEAS CHINESE BK	41,000	244,245.47
JF1W	EQUITY	OAKLEY INC	23,500	382,110.00
JF1G	EQUITY	OCULAR SCIENCES INC	48,300	1,125,390.00
JF2N	EQUITY	OLYMPUS OPTICAL CO	29,000	417,099.09
JF1Z	EQUITY	OMNICO GROUP	6,100	545,035.00
JF2I	EQUITY	OMNICO GROUP	8,400	750,540.00
JF2M	EQUITY	ONO PHARMACEUTICAL	15,000	450,938.56
JF2N	EQUITY	OPEN JT STK CO VIMPEL COMM	8,300	216,215.00
JF1G	EQUITY	OPTIBASE LTD	80,000	208,000.00
JF1W	EQUITY	OPTIMAL ROBOTICS CORP	47,800	1,694,510.00
JF1Z	EQUITY	ORACLE CORP	31,000	428,110.00
JF2N	EQUITY	ORANGE SA	61,800	560,153.43
JF2N	EQUITY	ORIENTAL LAND CO LTD	2,400	164,993.15
JF1V	EQUITY	ORIX CORP	3,500	313,520.56
JF2J	EQUITY	ORIX CORP	7,300	653,914.32
JF1G	EQUITY	ORTHOFIX INTERNATIONAL	32,800	1,216,962.00
JF1G	EQUITY	OSHKOSH B GOSH INC	22,000	922,680.00
JF1W	EQUITY	OSI PHARMACEUTICALS INC	17,200	786,728.00
JF1V	EQUITY	OTE (HELLENIC TLCM)	15,500	252,553.58
JF2M	EQUITY	OTE (HELLENIC TLCM)	26,260	427,874.65

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2N	EQUITY	OTP BANK	3,300	198,147 68
JF1L	EQUITY	OTP BANK (REG S GDR)	1,800	108,000.00
JF11	EQUITY	OWENS + MINOR INC NEW	111,600	2,064,600 00
JF2M	EQUITY	P+O PRINCESS CRUIS	50,700	295,155 26
JF1L	EQUITY	PACIFIC CORP	1,300	130,643 31
JF2N	EQUITY	PACIFIC CORP	3,000	301,484 57
JF11	EQUITY	PACIFIC NORTHWEST BANCORP	49,350	1,009,701 00
JF1G	EQUITY	PALM HBR HOMES INC	42,500	1,017,875 00
JF1L	EQUITY	PANAMERICAN BEVERAGES INC	10,600	157,516 00
JF2M	EQUITY	PANAMERICAN BEVERAGES INC	7,500	111,450 00
JF1Z	EQUITY	PARKER HANNIFIN CORP	6,700	307,597 00
JF1W	EQUITY	PATINA OIL + GAS CORP	42,000	1,155,000 00
JF1G	EQUITY	PATRIOT TRANSN HLDG INC	50,000	1,002,000.00
JF1Z	EQUITY	PAYCHEX INC	2,600	90,610.00
JF1G	EQUITY	PC TEL INC	73,700	715,627 00
JF1L	EQUITY	PEARSON	201,825	2,323,453.71
JF1V	EQUITY	PEARSON	36,300	417,893 57
JF1G	EQUITY	PENN ENGR + MFG CORP	50,600	847,550.00
JF11	EQUITY	PEOPLES BK BRIDGEPORT CONN	127,500	2,710,650 00
JF1Y	EQUITY	PEOPLESFT INC	2,500	100,500.00
JF1Z	EQUITY	PEOPLESFT INC	8,700	349,740.00
JF1Y	EQUITY	PEPSI BOTTLING GROUP INC	41,600	977,600.00
JF1Y	EQUITY	PEPSICO INC	27,095	1,319,255.55
JF1Z	EQUITY	PEPSICO INC	20,440	995,223 60
JF1G	EQUITY	PERICOM SEMICONDUCTOR CORP	70,200	1,017,900.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2J	EQUITY	PETROLEO BRASILEIRO SA	60,102	1,400,376.60
JF2M	EQUITY	PETROLEO BRASILEIRO SA	16,200	377,460.00
JF1N	EQUITY	PEUGOET SA	16,526	702,606.03
JF1V	EQUITY	PEUGOET SA	4,400	187,066.83
JF1G	EQUITY	PFF BANCORP INC	41,000	1,131,600.00
JF1Y	EQUITY	PFIZER INC	81,750	3,257,737.50
JF1Z	EQUITY	PFIZER INC	84,650	3,373,302.50
JF1W	EQUITY	PHARMACEUTICAL RES INC	26,300	888,940.00
JF1Y	EQUITY	PHARMACIA CORP	16,800	716,520.00
JF1Z	EQUITY	PHARMACIA CORP	11,800	503,270.00
JF1N	EQUITY	PHILIPS ELECTRONICS NV	58,422	1,736,334.91
JF1V	EQUITY	PHILIPS ELECTRONICS NV	22,100	656,824.51
JF2J	EQUITY	PHILIPS ELECTRONICS NV	52,420	1,557,952.08
JF2N	EQUITY	PHILIPS ELECTRONICS NV	8,600	255,596.87
JF1Z	EQUITY	PHILIPS PETE CO	4,600	277,196.00
JF2H	EQUITY	PHILIPS PETE CO	20,400	1,229,304.00
JF1I	EQUITY	PITTSN BRINKS GROUP	89,026	1,967,474.60
JF2Q	EQUITY	PIXELWORKS INC	20,000	321,200.00
JF1G	EQUITY	PMA CAP CORP	40,500	781,650.00
JF1Y	EQUITY	PMC SIERRA INC	29,500	627,170.00
JF1I	EQUITY	POGO PRODUCING CO	143,000	3,756,610.00
JF2N	EQUITY	POHANG IRON + STEEL LTD	11,500	264,500.00
JF1L	EQUITY	POHANG IRON + STEEL	2,100	195,051.38
JF1W	EQUITY	POLYCOM INC	27,700	943,739.00
JF1G	EQUITY	POLYMEDICA CORP	50,700	841,620.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1N	EQUITY	PORTUGAL TCOM SGPS	76,512	596,085 22
JF1V	EQUITY	PORTUGAL TCOM SGPS	23,154	180,386 83
JF2N	EQUITY	PORTUGAL TCOM SGPS	21,800	169,838 17
JF1G	EQUITY	POWELL INDS INC	32,900	617,533 00
JF1W	EQUITY	POWERWAVE TECHNOLOGIES INC	39,700	686,016 00
JF2Q	EQUITY	POZEN INC	4,000	21,000 00
JF2H	EQUITY	PPL CORP	34,700	1,209,295 00
JF1Z	EQUITY	PRAXAIR INC	4,600	254,150 00
JF2H	EQUITY	PRAXAIR INC	19,300	1,066,325 00
JF1G	EQUITY	PRE PAID LEGAL SVCS INC	44,000	963,600 00
JF1I	EQUITY	PRESIDENTIAL RLTY CORP NEW	83,585	553,750 63
JF1G	EQUITY	PRIMUS TELECOMM GROUP INC	322,133	209,386 45
JF1G	EQUITY	PRINCETON NATL BANCORP INC	62,000	1,005,020 00
JF1P	EQUITY	PRINCIPAL FINANCIAL GROUP	41,753	772,430 50
JF1W	EQUITY	PRIORITY HEALTHCARE CORP	34,600	1,217,574 00
JF1Z	EQUITY	PROCTER + GAMBLE CO	4,800	379,824 00
JF2H	EQUITY	PROCTER + GAMBLE CO	8,900	704,257 00
JF1V	EQUITY	PROMISE CO	5,400	292,125 78
JF1Z	EQUITY	PROTEIN DESIGN LABS INC	4,100	134,480 00
JF1V	EQUITY	PRUDENTIAL PLC	46,800	542,177 51
JF1G	EQUITY	PURE RES INC	28,053	563,865 30
JF2N	EQUITY	QANTAS AIRWAYS	61,600	116,038 89
JF1Y	EQUITY	QUALCOMM INC	9,800	494,900 00
JF1Z	EQUITY	QUALCOMM INC	6,100	308,050 00
JF2I	EQUITY	QUALCOMM INC	45,200	2,282,600 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	QUEST SOFTWARE INC	24,000	530,640.00
JF1G	EQUITY	QUICKSILVER RES INC	45,800	872,490.00
JF1W	EQUITY	QUINTILES TRANSNATIONAL CORP	35,000	561,750.00
JF1G	EQUITY	QUIXOTE CORP	36,600	695,400.00
JF1G	EQUITY	QUOVADX INC	80,000	732,000.00
JF1Y	EQUITY	QWEST COMMUNICATIONS INTL INC	14,700	207,711.00
JF1Z	EQUITY	QWEST COMMUNICATIONS INTL INC	14,200	200,646.00
JF1L	EQUITY	R O C TAIWAN FD	56,700	269,325.00
JF1W	EQUITY	RADIAN GROUP INC	81,000	3,478,950.00
JF1W	EQUITY	RADIO ONE INC	79,100	1,424,591.00
JF1W	EQUITY	RAINDANCE COMMUNICATIONS INC	62,100	354,591.00
JF2N	EQUITY	RANBAXY LABORATORIES	13,500	211,950.00
JF1N	EQUITY	RAS	49,942	588,296.85
JF1G	EQUITY	RAYOVAC CORP	61,400	1,080,640.00
JF2H	EQUITY	RAYTHEON CO	39,900	1,295,553.00
JF2N	EQUITY	RECKITT BENCKISER PLC	40,300	586,526.48
JF1G	EQUITY	REGIS CORP MINNESOTA	57,700	1,487,506.00
JF1L	EQUITY	RELIANCE INDS LTD	12,700	172,720.00
JF1G	EQUITY	REMEC INC	90,000	899,100.00
JF1G	EQUITY	REMEDYTEMP	59,000	840,160.00
JF1W	EQUITY	RENT A CTR INC NEW	31,700	1,064,169.00
JF2M	EQUITY	REPSOL YPF SA	17,700	258,141.55
JF1G	EQUITY	RESOURCE BANCSHARES MTG GRP IN	116,000	1,329,360.00
JF1G	EQUITY	RESPIRONICS INC	18,800	651,232.00
JF1W	EQUITY	RETEK INC	31,200	931,944.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	REUTERS GROUP	50,500	499,784.60
JF11	EQUITY	REYNOLDS + REYNOLDS CO	161,800	3,923,650.00
JF2I	EQUITY	RF MICRO DEVICES INC	17,300	332,679.00
JF2N	EQUITY	RIGHTER GEDEON VEG	7,300	399,807.07
JF1L	EQUITY	RIO TINTO	163,400	3,129,612.16
JF1Y	EQUITY	RITE AID CORP	40,000	202,400.00
JF1Z	EQUITY	RITE AID CORP	5,300	26,818.00
JF1L	EQUITY	ROBERT FLEMING EQUITY BM LTD	278,917	3,492,040.84
JF1V	EQUITY	ROCHE HOLDINGS AG	6,300	449,647.65
JF2J	EQUITY	ROCHE HOLDINGS AG	19,070	1,361,076.31
JF11	EQUITY	ROGERS CORP	122,200	3,702,660.00
JF1N	EQUITY	ROHM CO	3,700	480,215.23
JF1V	EQUITY	ROHM CO	6,300	817,663.77
JF2N	EQUITY	ROHM CO	1,300	168,724.27
JF1W	EQUITY	ROPER INDS	12,500	618,750.00
JF1N	EQUITY	ROYAL BK CDA MONTREAL QUE	30,390	986,751.36
JF2N	EQUITY	ROYAL BK CDA MONTREAL QUE	3,300	107,149.70
JF1N	EQUITY	ROYAL BK SCOT GRP	49,000	1,192,380.69
JF1V	EQUITY	ROYAL BK SCOT GRP	49,100	1,194,814.12
JF2N	EQUITY	ROYAL BK SCOT GRP	12,400	301,745.32
JF1L	EQUITY	ROYAL DUTCH PETE CO	33,100	1,622,562.00
JF1V	EQUITY	ROYAL DUTCH PETE CO	500	24,510.00
JF1Y	EQUITY	ROYAL DUTCH PETE CO	4,200	205,884.00
JF1V	EQUITY	ROYAL DUTCH PETROL	10,400	526,885.63
JF11	EQUITY	RUBY TUESDAY INC	431,200	8,895,656.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	RUBY TUESDAY INC	51,900	1,070,697.00
JF1W	EQUITY	RUDOLPH TECHNOLOGIES INC	12,100	415,272.00
JF1W	EQUITY	RURAL CELLUAR CORP	25,700	571,825.00
JF1G	EQUITY	RUSS BERRIE + CO INC	30,400	912,000.00
JF1G	EQUITY	RYANS FAMILY STEAK HOUSES INC	48,000	1,039,200.00
JF1L	EQUITY	S1 CORP	7,500	101,065.85
JF2Q	EQUITY	SABA SOFTWARE INC	160,608	838,373.76
JF2H	EQUITY	SAFEWAY INC	22,500	939,375.00
JF2M	EQUITY	SAINSBURY(J)	131,400	699,937.13
JF1G	EQUITY	SALTON INC	65,100	1,229,088.00
JF2J	EQUITY	SAMSUNG ELECTRONIC	8,640	1,835,218.78
JF2N	EQUITY	SAMSUNG ELECTRONIC	3,900	828,397.37
JF1L	EQUITY	SAMSUNG ELECTRS LTD	28,300	3,282,800.00
JF1L	EQUITY	SAMSUNG ELECTRS LTD	6,300	272,191.50
JF1N	EQUITY	SANDVIK AB	28,000	599,254.85
JF1Y	EQUITY	SANMINA SCI CORP	15,500	308,450.00
JF1N	EQUITY	SANOFI SYNTHELABO	8,695	648,760.43
JF1V	EQUITY	SANOFI SYNTHELABO	25,100	1,872,787.43
JF2J	EQUITY	SANOFI SYNTHELABO	11,279	841,560.53
JF2N	EQUITY	SANOFI SYNTHELABO	23,300	1,738,483.95
JF2M	EQUITY	SANTEN PHARM CO	30,000	341,294.11
JF1V	EQUITY	SANWA INTERNL FINA	45,000,000	166,526.80
JF2N	EQUITY	SAP AG	6,200	807,619.43
JF1L	EQUITY	SAPPI LTD	13,000	133,250.00
JF1Z	EQUITY	SARA LEE CORP	3,100	68,913.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1L	EQUITY	SASOL	20,000	175,740.13
JF1G	EQUITY	SAUER DANFOSS INC	80,000	640,000.00
JF1Y	EQUITY	SBC COMMUNICATIONS INC	33,800	1,323,946.00
JF1Z	EQUITY	SBC COMMUNICATIONS INC	10,900	426,953.00
JF2H	EQUITY	SBC COMMUNICATIONS INC	29,000	1,135,930.00
JF2N	EQUITY	SCHERING AG	3,400	180,424.67
JF1Y	EQUITY	SCHERING PLOUGH CORP	32,900	1,178,149.00
JF1Z	EQUITY	SCHERING PLOUGH CORP	17,200	615,932.00
JF2M	EQUITY	SCHINDLER HLDG AG	70	100,764.92
JF1Z	EQUITY	SCHLUMBERGER LTD	5,400	296,730.00
JF1V	EQUITY	SCHNEIDER ELECTRIC	6,000	288,480.03
JF1W	EQUITY	SCHOLASTIC CORP	28,800	1,449,504.00
JF1Z	EQUITY	SCHWAB CHARLES CORP	8,250	127,627.50
JF1W	EQUITY	SCIOS INC	31,400	746,378.00
JF2M	EQUITY	SCMP GROUP	843,000	529,722.53
JF1G	EQUITY	SCOTTISH ANNUITY + LIFE	62,000	1,199,700.00
JF1G	EQUITY	SCP POOL CORP	36,525	1,002,611.25
JF1I	EQUITY	SEA CONTAINERS LTD	50,900	696,312.00
JF1G	EQUITY	SEACOAST FINL SVCS CORP	32,600	559,090.00
JF1W	EQUITY	SEACOR SMIT INC	16,600	770,240.00
JF2H	EQUITY	SEARS ROEBUCK + CO	20,800	990,912.00
JF1N	EQUITY	SECOM CO	11,000	552,266.21
JF2N	EQUITY	SECOM CO	2,000	100,412.04
JF2N	EQUITY	SECURITAS	16,700	316,815.72
JF2N	EQUITY	SEGA	8,800	175,583.72

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	SEKISUI HOUSE	51,000	369,678.06
JF2M	EQUITY	SEKISUI HOUSE	31,000	224,706.27
JF2Q	EQUITY	SELECT MED CORP	35,108	564,536.64
JF2M	EQUITY	SEMCORP MARINE	500,000	223,395.25
JF2N	EQUITY	SERONO SA	317	276,656.63
JF2N	EQUITY	SEVERN TRENT	26,000	272,072.61
JF1V	EQUITY	SHANGRI LA ASIA LTD	372,000	291,003.07
JF2J	EQUITY	SHARP CORP	186,000	2,175,629.75
JF2N	EQUITY	SHARP CORP	56,000	655,028.31
JF1N	EQUITY	SHELL TRANSP+TRDG	272,000	1,868,501.64
JF1V	EQUITY	SHELL TRANSP+TRDG	62,700	430,717.11
JF2M	EQUITY	SHELL TRANSP+TRDG	94,000	645,732.18
JF2M	EQUITY	SHIMACHU CO	21,000	288,417.55
JF1N	EQUITY	SHIN ETSU CHEM CO	14,150	508,519.06
JF1V	EQUITY	SHIN ETSU CHEM CO	13,000	467,190.66
JF2J	EQUITY	SHIN ETSU CHEM CO	17,230	619,207.31
JF1L	EQUITY	SHINSEGAE CO LTD	2,045	216,410.34
JF1V	EQUITY	SHIONOGI + CO	42,000	717,839.25
JF1V	EQUITY	SHIRE PHARMA GROUP	14,000	175,230.24
JF1L	EQUITY	SIAM CITY CEMENT	31,000	101,627.76
JF1V	EQUITY	SIEMENS AG NPV (REGD)	600	39,719.43
JF2J	EQUITY	SIEMENS AG NPV (REGD)	25,384	1,680,396.54
JF2M	EQUITY	SIEMENS AG NPV (REGD)	10,330	683,836.13
JF2M	EQUITY	SIKA FINANZ AG	650	144,853.34
JF1L	EQUITY	SILICONWARE PRECISION INDS LTD	28,000	120,400.00

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ASSET CLASS	FUND	SECURITY NAME	SHARES	MARKET VALUE
EQUITY	JF1G	SIMMONS 1ST NATL CORP	8,300	266,845 00
EQUITY	JF1G	SIMPSON MFG INC	18,000	1,031,400 00
EQUITY	JF1V	SINGAPORE AIRLINES	39,000	232,331 06
EQUITY	JF2M	SINGAPORE AIRLINES	126,000	750,608 04
EQUITY	JF1N	SINGAPORE EXCHANGE	408,000	273,988 18
EQUITY	JF2J	SINGAPORE PRESS HD	71,000	838,233.14
EQUITY	JF2M	SINGAPORE PRESS HD	16,000	188,897.61
EQUITY	JF1V	SINGAPORE TELECOM	127,200	119,871 50
EQUITY	JF1V	SINGAPORE TELECOMM	973,000	927,417 94
EQUITY	JF2N	SK TELECOM	4,900	999,771.55
EQUITY	JF1L	SK TELECOM LTD	8,300	179,446 00
EQUITY	JF1W	SKILLSOFT CORP	29,900	775,008 00
EQUITY	JF1L	SMARTFORCE PUB LTD CO	32,900	814,275 00
EQUITY	JF1W	SMARTFORCE PUB LTD CO	79,300	1,962,675 00
EQUITY	JF1N	SMARTONE TELECOM	155,500	185,454 82
EQUITY	JF2N	SMITH + NEPHEW	31,600	190,861.25
EQUITY	JF1V	SMITHS GROUP	52,000	512,359 26
EQUITY	JF2M	SMITHS GROUP	27,900	274,900 45
EQUITY	JF2M	SOCIEDAD QUIMICA MINERA DE CHI	3,700	86,284 00
EQUITY	JF2I	SOLECTRON CORP	81,600	920,448.00
EQUITY	JF1W	SONIC CORP	24,700	889,200 00
EQUITY	JF1W	SONICWALL INC	60,000	1,166,400.00
EQUITY	JF1N	SONY CORP	9,200	420,479 22
EQUITY	JF1V	SONY CORP	23,200	1,060,338 91
EQUITY	JF1V	SONY CORP	1,000	45,100 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	SONY CORP	4,800	216,480 00
JF11	EQUITY	SOUTH FINL GROUP INC	81,400	1,444,850 00
JF12	EQUITY	SOUTHWEST AIRLS CO	6,200	114,576 00
JF1G	EQUITY	SOUTHWESTERN ENERGY CO	90,000	936,000.00
JF1G	EQUITY	SPECTRUM CTL INC	100,000	525,000 00
JF1W	EQUITY	SPINNAKER EXPL CO	25,200	1,037,232 00
JF1Y	EQUITY	SPRINT CORP	28,700	576,296 00
JF1Y	EQUITY	SPRINT CORP	27,800	678,598.00
JF1Z	EQUITY	SPRINT CORP	4,600	112,286 00
JF2I	EQUITY	SPRINT CORP	84,900	2,072,409.00
JF11	EQUITY	ST JOE CO	164,700	4,570,425 00
JF1Z	EQUITY	ST JUDE MED INC	1,200	93,180.00
JF1G	EQUITY	STAAR SURGICAL CO	193,000	743,050 00
JF1L	EQUITY	STANDARD BANK INV	35,000	91,038.05
JF1G	EQUITY	STANDARD PAC CORP NEW	40,000	972,800 00
JF1Y	EQUITY	STAPLES INC	7,900	147,730.00
JF1Y	EQUITY	STARBUCKS CORP	51,300	977,265 00
JF2H	EQUITY	STARWOOD HOTELS + RESORTS	35,321	1,054,331.85
JF1Z	EQUITY	STATE STREET CORPORATION	2,400	125,400 00
JF1V	EQUITY	STATOIL ASA	67,500	462,829.43
JF1V	EQUITY	STMICROELECTRONICS	13,600	436,530.83
JF2N	EQUITY	STMICROELECTRONICS	36,500	1,171,571 72
JF2M	EQUITY	STMICROELECTRONICS N V	10,020	317,333 40
JF1G	EQUITY	STOCKERVALE INC	32,900	364,861.00
JF2J	EQUITY	STORA ENSO OYJ	118,556	1,517,934 98

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1L	EQUITY	SUEZ	77,500	2,346,126.18
JF1N	EQUITY	SUEZ	17,064	516,571.58
JF1N	EQUITY	SUMITOMO CORP	42,000	192,598.83
JF1N	EQUITY	SUMITOMO ELEC INDS	37,000	258,316.83
JF1V	EQUITY	SUMITOMO MITSUI	15,000	63,520.53
JF1Z	EQUITY	SUN MICROSYSTEMS INC	20,300	249,690.00
JF1V	EQUITY	SUNCOR ENERGY INC	2,100	68,936.05
JF1Z	EQUITY	SUNGARD DATA SYS INC	5,000	144,650.00
JF1W	EQUITY	SUNRISE ASSISTED LIVING INC	10,000	291,100.00
JF1Y	EQUITY	SUNTRUST BKS INC	3,900	244,530.00
JF1G	EQUITY	SUPREMA SPECIALTIES INC	50,000	325,000.00
JF1G	EQUITY	SUPREME INDS INC	150,000	630,000.00
JF2N	EQUITY	SURGUTNEFTGAZ JSC	11,600	182,700.00
JF1V	EQUITY	SUZUKI MOTOR CORP	47,000	514,253.08
JF1V	EQUITY	SVENSKA HANDELSBANKEN SERIES A	20,000	293,621.53
JF2M	EQUITY	SWATCH GROUP	8,570	770,386.38
JF1V	EQUITY	SWISS REINSURANCE	13,127	1,320,369.21
JF2N	EQUITY	SWISS REINSURANCE	1,500	150,876.35
JF1V	EQUITY	SWISSCOM AG	1,874	519,207.37
JF1Z	EQUITY	SYMBOL TECHNOLOGIES INC	3,925	62,329.00
JF1L	EQUITY	SYNNEX TECHNOLOGY INTL CORP	26,250	139,833.75
JF1Z	EQUITY	SYNOPSIS INC	2,700	159,489.00
JF1Y	EQUITY	SYSCO CORP	16,200	424,764.00
JF1G	EQUITY	T B WOODS CORP	80,000	584,000.00
JF2N	EQUITY	TABCORP HLDGS LTD	23,800	119,880.10

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	TAIWAN SEMICNDCTR MFG CO LTD	9,400	161,398.00
JF2J	EQUITY	TAIWAN SEMICNDCTR MFG CO LTD	59,084	1,014,472.28
JF2N	EQUITY	TAIWAN SEMICNDCTR MFG CO LTD	48,580	834,118.60
JF1L	EQUITY	TAKEDA CHEM INDS	40,000	1,809,858.30
JF2N	EQUITY	TAKEDA CHEM INDS	2,000	90,492.92
JF1N	EQUITY	TAKEFUJI CORP	1,580	114,286.60
JF2N	EQUITY	TANDBERG ASA	15,000	334,474.75
JF1Y	EQUITY	TARGET CORP	4,600	188,830.00
JF2H	EQUITY	TARGET CORP	28,500	1,169,925.00
JF1W	EQUITY	TARO PHARMA INDS	14,400	575,280.00
JF1V	EQUITY	TDK CORP	6,000	282,923.89
JF1Z	EQUITY	TEKTRONIX INC	6,100	157,258.00
JF1N	EQUITY	TELECOM ITALIA SPA	217,128	1,159,946.15
JF1N	EQUITY	TELECOM ITALIA SPA	67,310	575,336.03
JF1N	EQUITY	TELEFONICA SA	49,827	666,798.27
JF1V	EQUITY	TELEFONICA SA	34,606	463,106.77
JF1L	EQUITY	TELEFONOS DE MEXICO S A	4,400	154,088.00
JF2M	EQUITY	TELEFONOS DE MEXICO S A	21,500	752,930.00
JF2N	EQUITY	TELEFONOS DE MEXICO S A	17,100	598,842.00
JF1G	EQUITY	TELETECH HLDGS INC	101,000	1,447,330.00
JF1N	EQUITY	TELEVISION BROADCT	38,000	164,711.94
JF2M	EQUITY	TELEVISION BROADCT	27,000	117,032.17
JF1Z	EQUITY	TELLIUM INC	100	623.00
JF1Z	EQUITY	TENET HEALTHCARE CORP	6,600	387,552.00
JF1G	EQUITY	TENNANT CO	17,000	630,700.00

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ASSET CLASS	FUND	SECURITY NAME	SHARES	MARKET VALUE
EQUITY	JF12	TERADYNE INC	7,700	232,078.00
EQUITY	JF1L	TEVA PHARMACEUTICAL INDS LTD	41,100	2,532,993.00
EQUITY	JF11	TEXAS INSTRS INC	124,188	3,477,264.00
EQUITY	JF12	TEXAS INSTRS INC	15,600	436,800.00
EQUITY	JF2H	TEXAS INSTRS INC	22,700	635,600.00
EQUITY	JF2H	TEXTRON INC	25,000	1,036,500.00
EQUITY	JF1L	TEXWINCA HLDGS	260,000	1,242,200.81
EQUITY	JF1V	TF1 TV FRANCAISE	16,500	417,080.69
EQUITY	JF1V	THK CO	11,000	160,476.14
EQUITY	JF1V	THOMSON CORP	20,000	605,790.28
EQUITY	JF1W	THORATEC CORP	38,800	659,600.00
EQUITY	JF1L	TIGER BRANDS	20,000	100,041.82
EQUITY	JF1N	TIM SPA	151,611	846,387.03
EQUITY	JF1V	TIM SPA	40,000	223,304.91
EQUITY	JF2N	TIM SPA	17,900	99,928.95
EQUITY	JF1G	TIMBERLAND BANCORP INC	47,400	734,700.00
EQUITY	JF1G	TITAN CORP	39,300	980,535.00
EQUITY	JF1W	TITAN CORP	20,700	516,465.00
EQUITY	JF11	TJX COS INC NEW	148,000	5,899,280.00
EQUITY	JF1Y	TJX COS INC NEW	12,500	498,250.00
EQUITY	JF1Y	TMP WORLDWIDE INC	2,100	90,090.00
EQUITY	JF1V	TOKYO ELEC POWER	7,700	163,917.31
EQUITY	JF1V	TOKYO ELECTRON	18,000	883,107.08
EQUITY	JF2N	TOKYO GAS CO	81,000	216,931.20
EQUITY	JF1V	TOKYO SEIMITSU CO	7,700	261,445.17

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	TOKYU CORP	60,000	180,833.23
JF1W	EQUITY	TOLL BROS INC	19,900	873,610.00
JF2M	EQUITY	TOMKINS	242,300	747,604.41
JF1N	EQUITY	TOPPAN PRINTING CO	47,000	433,564.83
JF1G	EQUITY	TOPPS INC	80,000	972,000.00
JF1V	EQUITY	TORAY INDS INC	104,000	251,548.94
JF2M	EQUITY	TORONTO DOMINION BK ONT	11,200	288,233.39
JF1N	EQUITY	TOTAL FINA ELF	13,197	1,884,735.13
JF2M	EQUITY	TOTAL FINA ELF	9,834	1,404,446.87
JF2N	EQUITY	TOTAL FINA ELF	4,500	642,669.40
JF2M	EQUITY	TOYO SEIKAN KAISHA	43,000	549,229.43
JF1N	EQUITY	TPG NV	45,745	989,738.93
JF1G	EQUITY	TRACTOR SUPPLY CO	46,100	1,571,088.00
JF2M	EQUITY	TRANSCANADA PIPELINES LTD	44,800	557,662.84
JF1W	EQUITY	TRANSKARYOTIC THERAPIES INC	28,200	1,206,960.00
JF1Z	EQUITY	TRANSOCEAN SEDCO FOREX INC	6,200	209,684.00
JF1G	EQUITY	TREX INC	60,000	1,139,400.00
JF11	EQUITY	TRIAD HOSPS INC	156,066	4,580,537.10
JF1W	EQUITY	TRIAD HOSPS INC	29,800	874,630.00
JF1W	EQUITY	TRIMERIS INC	14,200	638,574.00
JF21	EQUITY	TRIQUINT SEMICONDUCTOR INC	31,400	384,964.00
JF21	EQUITY	TRITON PCS HLDGS INC	27,700	812,995.00
JF1G	EQUITY	TRIUMPH GROUP INC NEW	17,500	568,750.00
JF11	EQUITY	TRUSTCO BK CORP N Y	34,463	433,194.25
JF1G	EQUITY	TWEETER HOME ENTMT GROUP INC	50,000	1,450,000.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1W	EQUITY	TWEETER HOME ENTMT GROUP INC	30,600	887,400 00
JF1I	EQUITY	TYCO INTL LTD	99,421	5,855,911 04
JF1Y	EQUITY	TYCO INTL LTD	49,300	2,903,770.00
JF1Z	EQUITY	TYCO INTL LTD	13,700	806,930.00
JF1G	EQUITY	U S CONCRETE INC	127,200	839,520 00
JF1L	EQUITY	UBS AG	30,990	1,564,152.26
JF1N	EQUITY	UBS AG	27,450	1,385,478.53
JF1V	EQUITY	UBS AG	7,455	376,274 77
JF2M	EQUITY	UBS AG	13,440	678,354 51
JF2N	EQUITY	UBS AG	17,190	867,627.54
JF1N	EQUITY	UFJ HLDGS	79	174,202.68
JF1V	EQUITY	UFJ HLDGS	63	138,921.12
JF1V	EQUITY	UFJ INTERNAT FINACE (BERMUDA)	18,000,000	65,786.67
JF1G	EQUITY	ULTIMATE ELECTRS INC	43,400	1,302,000.00
JF2N	EQUITY	UNIFIED ENERGY SYS RUSSIA	21,000	327,600 00
JF1V	EQUITY	UNILEVER	151,500	1,243,581 68
JF2N	EQUITY	UNILEVER	20,200	165,810.89
JF2J	EQUITY	UNILEVER NV	47,286	2,772,420.51
JF2N	EQUITY	UNILEVER NV	5,100	299,017.57
JF1Z	EQUITY	UNION PAC CORP	5,100	290,700 00
JF2J	EQUITY	UNITED MICROELECTRONICS CORP	117,787	1,130,755 20
JF2N	EQUITY	UNITED MICROELECTRONICS CORP	25,000	240,000 00
JF1N	EQUITY	UNITED O/SEAS BANK	37,000	254,481 04
JF1V	EQUITY	UNITED O/SEAS BANK	46,000	316,381 83
JF2N	EQUITY	UNITED O/SEAS BANK	16,000	110,045.85

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF11	EQUITY	UNITED PARCEL SVC INC	14,660	798,970.00
JF2H	EQUITY	UNITED TECHNOLOGIES CORP	17,300	1,118,099.00
JF2M	EQUITY	UNITED UTILITIES	74,700	669,161.95
JF1Y	EQUITY	UNITEDHEALTH GROUP INC	18,600	1,316,322.00
JF1Z	EQUITY	UNITEDHEALTH GROUP INC	1,700	120,309.00
JF1G	EQUITY	UNIVERSAL AMERN FINL CORP	185,000	1,256,150.00
JF1I	EQUITY	UNIVERSAL HEALTH SVCS INC	140,000	5,989,200.00
JF1N	EQUITY	UPM KYMME NE OY	21,589	716,027.25
JF1V	EQUITY	UPM KYMME NE OY	12,200	404,628.86
JF1I	EQUITY	US BANCORP DEL	89,461	1,872,418.73
JF1G	EQUITY	USA TRUCK INC	99,500	1,089,525.00
JF1V	EQUITY	USHIO INC	20,000	226,003.38
JF1G	EQUITY	VALUE LINE INC	22,000	1,066,560.00
JF1W	EQUITY	VARIAN INC	36,800	1,193,792.00
JF1G	EQUITY	VAST SOLUTIONS INC	6,661	66.61
JF1G	EQUITY	VAST SOLUTIONS INC	6,661	6.66
JF1G	EQUITY	VAST SOLUTIONS INC	6,661	66.61
JF2J	EQUITY	VENTURE MANUFACT	137,000	986,784.21
JF1Y	EQUITY	VERISIGN INC	1,700	64,668.00
JF2I	EQUITY	VERISIGN INC	13,700	521,148.00
JF1G	EQUITY	VERITAS DGC INC	64,000	1,184,000.00
JF1Y	EQUITY	VERITAS SOFTWARE CORP	6,550	293,636.50
JF1Z	EQUITY	VERITAS SOFTWARE CORP	5,300	237,599.00
JF2I	EQUITY	VERITAS SOFTWARE CORP	17,000	762,110.00
JF1W	EQUITY	VERITY INC	30,200	611,550.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2H	EQUITY	VERIZON COMMUNICATIONS	25,200	1,195,992.00
JF1G	EQUITY	VESTA INS GROUP INC	111,000	888,000.00
JF1Y	EQUITY	VIACOM INC	34,200	1,509,930.00
JF1Z	EQUITY	VIACOM INC	15,571	687,459.65
JF1W	EQUITY	VIASAT INC	39,700	619,320.00
JF2I	EQUITY	VIASAT INC	95,600	1,491,360.00
JF1L	EQUITY	VIETNAM ENTERPRISE	50,000	43,182.97
JF1Z	EQUITY	VITESSE SEMICONDUCTOR CORP	5,100	63,393.00
JF2Q	EQUITY	VITESSE SEMICONDUCTOR CORP	32,491	403,863.13
JF1V	EQUITY	VIVENDI UNIVERSAL	7,100	388,780.26
JF1N	EQUITY	VNU NV	33,116	1,017,544.89
JF1V	EQUITY	VNU NV	10,900	334,920.86
JF2J	EQUITY	VNU NV	24,707	759,164.20
JF1N	EQUITY	VODAFONE GROUP	1,347,491	3,525,147.97
JF1V	EQUITY	VODAFONE GROUP	1,312,458	3,433,498.74
JF2J	EQUITY	VODAFONE GROUP	411,204	1,075,743.70
JF2N	EQUITY	VODAFONE GROUP	515,800	1,349,375.49
JF1L	EQUITY	VODAFONE GROUP PLC NEW	83,000	2,131,440.00
JF1Z	EQUITY	VODAFONE GROUP PLC NEW	9,300	238,824.00
JF2M	EQUITY	VOLKER WESSEL STEV	11,310	226,577.02
JF1L	EQUITY	VOPAK (KON)	46,000	745,418.15
JF2H	EQUITY	WACHOVIA CORP 2ND NEW	36,600	1,147,776.00
JF1G	EQUITY	WACKENHUT CORRECTIONS CORP	86,500	1,198,890.00
JF1W	EQUITY	WADDELL + REED FINL INC	44,300	1,426,460.00
JF1L	EQUITY	WAL MART DE MEXICO S A DE C V	63,600	1,707,660.00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	WAL MART STORES INC	20,400	1,174,020.00
JF1Z	EQUITY	WAL MART STORES INC	37,680	2,168,484.00
JF1Z	EQUITY	WALGREEN CO	8,400	282,744.00
JF2N	EQUITY	WALMART DE MEXICO	252,000	687,131.93
JF11	EQUITY	WASHINGTON MUT INC	37,830	1,237,041.00
JF1Y	EQUITY	WASTE MGMT INC DEL	17,700	564,807.00
JF1Z	EQUITY	WATERS CORP	2,300	89,125.00
JF1Z	EQUITY	WATSON PHARMACEUTICALS INC	4,700	147,533.00
JF1G	EQUITY	WD 40 CO	42,300	1,127,295.00
JF1Z	EQUITY	WEATHERFORD INTL INC NEW	4,000	149,040.00
JF11	EQUITY	WEBSTER FINL CORP WATERBURY	69,600	2,194,488.00
JF1G	EQUITY	WELLMAN INC	52,300	810,127.00
JF1Y	EQUITY	WELLPOINT HEALTH NETWORKS INC	1,900	222,015.00
JF1G	EQUITY	WEST MARINE INC	94,700	1,391,143.00
JF1N	EQUITY	WESTPAC BKG CORP	10,945	88,269.20
JF1G	EQUITY	WESTPORT RES CORP NEW	28,875	500,981.25
JF1N	EQUITY	WHARF(HLDGS)	78,000	190,552.38
JF1Z	EQUITY	WHOLE FOODS MKT INC	1,700	74,052.00
JF1G	EQUITY	WICKES INC	150,000	457,500.00
JF1G	EQUITY	WILLIAMS CLAYTON ENERGY INC	50,000	655,000.00
JF1W	EQUITY	WILLIS GROUP HOLDINGS LTD	60,000	1,413,000.00
JF1G	EQUITY	WILSONS LEATHER EXPERTS INC	81,400	928,774.00
JF1G	EQUITY	WINNEBAGO IND INC.	28,500	1,052,790.00
JF1N	EQUITY	WMC LTD	42,623	208,865.69
JF1Y	EQUITY	WMC LTD	63,800	312,639.44

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	WOLSELEY	184,053	1,540,257.47
JF1N	EQUITY	WOODSIDE PETROLEUM	28,177	193,144.70
JF2H	EQUITY	WORLDCOM INC/WORLDCOM GRP	37,000	520,960.00
JF1L	EQUITY	WPP GROUP	261,400	2,891,357.25
JF1N	EQUITY	WPP GROUP	96,000	1,061,860.35
JF1W	EQUITY	WRIGHT MED GROUP INC	23,000	411,700.00
JF1Z	EQUITY	WRIGLEY WM JR CO	3,400	174,658.00
JF1G	EQUITY	WSFS FINL CORP	72,000	1,249,200.00
JF1Z	EQUITY	XILINX INC	5,500	214,775.00
JF1W	EQUITY	XTO ENERGY INC	60,000	1,050,000.00
JF1Z	EQUITY	YAHOO INC	3,200	56,768.00
JF1N	EQUITY	YAMANOUCHI PHARM	26,000	686,403.26
JF2M	EQUITY	YAMATAKE CORP	68,000	554,646.79
JF2M	EQUITY	YUE YUEN INDUSTRIA	206,000	387,016.64
JF2N	EQUITY	YUKOS CORP	3,800	295,450.00
JF1V	EQUITY	ZARLINK SEMICONDUCTOR INC	24,100	267,985.46
JF1Y	EQUITY	ZIMMER HOLDINGS INC	4,800	146,592.00
JF1Z	EQUITY	ZIMMER HOLDINGS INC	3,690	112,692.60
JF1G	EQUITY	ZOMAX OPTICAL MEDIA INC	110,000	878,900.00
JF1W	EQUITY	ZORAN CORP	19,100	623,424.00
JF2M	EQUITY	ZURICH FIN SVS GRP	793	186,034.75
				<u>6,551,808,628.24</u>

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	ABBEY NATL PLC	06/29/49	415,000	408,712.75
JF2F	FIXED INCOME	ABITIBI CONSOLIDATED INC	04/01/08	2,000,000	1,922,520.00
JF2F	FIXED INCOME	ABN AMRO BK NV	06/24/09	1,000,000	860,988.24
JF2A	FIXED INCOME	ADELPHIA COMMUNICATIONS CORP	03/01/07	600,000	588,000.00
JF2A	FIXED INCOME	ADELPHIA COMMUNICATIONS CORP	11/15/09	500,000	475,000.00
JF2G	FIXED INCOME	ADVANTA MTG LN TR	03/25/28	160,000	174,068.40
JF2A	FIXED INCOME	AES CORP	12/31/08	700,000	595,000.00
JF2A	FIXED INCOME	AES EASTN ENERGY LP	01/02/17	1,000,000	869,400.00
JF2A	FIXED INCOME	AESCORP	08/15/07	1,500,000	1,170,000.00
JF2D	FIXED INCOME	AETNA INC	03/01/11	395,000	388,241.55
JF2D	FIXED INCOME	AHOLD FIN USA	07/15/10	155,000	172,104.25
JF2D	FIXED INCOME	AHOLD FIN USA INC	05/01/29	195,000	189,142.20
JF1A	FIXED INCOME	AIG INTL INC	10/10/07	25,000,000	26,028,941.00
JF2A	FIXED INCOME	AK STL CORP	12/15/06	1,750,000	1,793,750.00
JF2A	FIXED INCOME	ALASKA COMMUNICATIONS HLDGS IN	05/15/09	1,000,000	990,000.00
JF2G	FIXED INCOME	ALCAN ALUM LTD	03/15/11	145,000	147,282.30
JF2A	FIXED INCOME	ALESTRA S DE R L DE C V	05/15/09	2,750,000	2,048,750.00
JF2G	FIXED INCOME	ALLEGIANCE CORP	10/15/26	500,000	526,750.00
JF2G	FIXED INCOME	ALLIANCE PIPELINE LP	12/31/19	117,079	114,366.48
JF2A	FIXED INCOME	ALLIED WASTE NORTH AMER INC	01/01/06	1,500,000	1,481,250.00
JF2E	FIXED INCOME	AMERICAN AIRLS PASS THRU TR	10/01/11	1,000,000	997,910.00
JF2G	FIXED INCOME	AMERICAN EXPRESS MASTER TR	10/15/05	380,000	380,107.62
JF2G	FIXED INCOME	AMERICAN GEN CORP	07/01/30	625,000	729,193.75
JF2D	FIXED INCOME	AMERICAN HOME PRODS CORP	03/15/11	565,000	583,695.85
JF2G	FIXED INCOME	AMERICAN HOME PRODS CORP	03/15/06	175,000	182,077.00
JF2G	FIXED INCOME	AMERICAN EXPRESS CR MST TR	01/17/06	970,000	970,149.38

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	AMERICREDIT AUTO RECEIVABLE TR	06/13/05	325,000	325,067 66
JF2G	FIXED INCOME	AMERICREDIT AUTOMOBILE REC TR	04/05/07	265,000	265,673 34
JF2G	FIXED INCOME	ANADARKO FIN CO	05/01/31	240,000	249,458.40
JF1G	FIXED INCOME	ANTEC CORP	05/15/03	445,000	333,438.50
JF2D	FIXED INCOME	ANTHEM INS COS INC	04/01/10	310,000	325,152 80
JF2D	FIXED INCOME	ANTHEM INS COS INC DISC COML	04/01/27	315,000	314,181 00
JF2D	FIXED INCOME	AOL TIME WARNER INC	04/15/31	530,000	560,893 70
JF2G	FIXED INCOME	AOL TIME WARNER INC	04/15/31	195,000	206,366.55
JF2A	FIXED INCOME	ARMCO INC	09/15/07	1,750,000	1,785,000.00
JF2E	FIXED INCOME	ASSET BACKED SECS CORP HOME EQ	08/21/30	476,092	476,344 57
JF2G	FIXED INCOME	ASSOCIATES CR CARD MASTER NT	05/17/06	850,000	850,535 92
JF2D	FIXED INCOME	AT + T CORP	11/15/31	505,000	528,285 55
JF2D	FIXED INCOME	AT + T CORP	11/15/11	70,000	71,929 90
JF2E	FIXED INCOME	AT + T CORP	11/15/11	1,700,000	1,746,869 00
JF2G	FIXED INCOME	AT + T CORP	11/15/31	220,000	230,144.20
JF2G	FIXED INCOME	AT+T CORP	03/15/09	280,000	266,299 60
JF2A	FIXED INCOME	AT+T WIRELESS SVCS INC	03/01/11	1,000,000	1,065,900.00
JF2D	FIXED INCOME	AT+T WIRELESS SVCS INC	03/01/11	360,000	383,724.00
JF2G	FIXED INCOME	AT+T WIRELESS SVCS INC	03/01/31	200,000	227,438 00
JF2E	FIXED INCOME	ATLANTA GA WTR + WASTWTR REV	11/01/38	750,000	656,655 00
JF2F	FIXED INCOME	ATLANTIC MUTUAL INS CO	02/15/28	2,000,000	1,186,140.00
JF2G	FIXED INCOME	AXA SA	12/15/30	300,000	337,785.00
JF2G	FIXED INCOME	BA MASTER CR CARD TR	04/15/05	490,000	490,303 80
JF1Q	FIXED INCOME	BAIN CAPITAL V MEZZANINE FUND	07/25/14	1,644,101	7,558,789 00
JF2E	FIXED INCOME	BANK AMER MTG SECS INC	02/15/10	320,000	1,650,265 95
JF2G	FIXED INCOME	BANK OF AMERICA	02/15/10	320,000	350,073 60

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	BB+T CORP	08/01/11	300,000	303,366 00
JF2A	FIXED INCOME	BCO NACIONAL DES	09/20/05	2,000,000	2,006,000.00
JF2E	FIXED INCOME	BEAR STEARNS ARM TR	12/25/30	299,125	303,282.19
JF2E	FIXED INCOME	BEAR STEARNS ARM TR	01/25/32	2,900,000	2,969,020 00
JF2E	FIXED INCOME	BEAR STEARNS ASSET BKD SECS TR	10/25/34	1,704,447	1,707,398.60
JF2E	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	05/20/30	999,946	1,037,183.74
JF2E	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	11/15/33	1,400,000	1,340,646 58
JF2E	FIXED INCOME	BEAR STEARNS COS INC MTN	05/24/04	1,100,000	1,098,350.00
JF2F	FIXED INCOME	BELGIUM (KINGDOM)	09/28/06	6,000,000	5,400,453.02
JF2G	FIXED INCOME	BELL TEL CO PA	08/15/31	500,000	604,575 00
JF2D	FIXED INCOME	BELO CORPORATION	11/01/08	75,000	76,275 75
JF2G	FIXED INCOME	BISHOPS GATE RES MTG TR	03/20/04	140,000	139,333.60
JF1Q	FIXED INCOME	BLACKSTONE MEZZANINE PTRNS			7,597,034 00
JF2G	FIXED INCOME	BOENG CAP CORP MT SR NTS	11/15/07	400,000	408,540.00
JF2G	FIXED INCOME	BOMBADIER CAP INC MED TRM NTS	12/15/02	430,000	446,589 40
JF2A	FIXED INCOME	BORDEN CHEMS + PLASTICS OPER	05/01/05	1,750,000	245,000 00
JF2A	FIXED INCOME	BRAZIL (FED REP OF)	01/11/06	3,100,000	2,960,500.00
JF2A	FIXED INCOME	BRAZIL FEDERAL REP	07/15/05	1,000,000	920,000.00
JF2D	FIXED INCOME	BRAZIL(FED REP)	04/15/14	246,282	187,482 17
JF2D	FIXED INCOME	BRISTOL MYERS SQUIBB CO	10/01/11	565,000	557,310.35
JF2G	FIXED INCOME	BRISTOL MYERS SQUIBB CO	10/01/11	615,000	606,629 85
JF2E	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	12/15/10	4,000,000	4,419,440 00
JF2G	FIXED INCOME	BURLINGTON NORTHN SANTA FE	07/15/11	500,000	510,850.00
JF2G	FIXED INCOME	BURLINGTON RES FIN CO	02/15/11	400,000	396,340.00
JF2A	FIXED INCOME	CABLEVISION SA	03/02/03	730,000	167,900 00
JF2A	FIXED INCOME	CAITHNESS COSO FDG CORP	12/15/09	1,000,000	1,020,000.00

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2A	FIXED INCOME	CALL NET ENTERPRISES INC	08/15/08	1,500,000	480,000.00
JF2G	FIXED INCOME	CALPINE CDA ENERGY FIN ULC	05/01/08	450,000	403,875.00
JF2A	FIXED INCOME	CALPINE CORP	07/15/07	1,700,000	1,538,500.00
JF2D	FIXED INCOME	CALPINE CORP	02/15/11	295,000	264,025.00
JF2G	FIXED INCOME	CAMPBELL SOUP CO	02/15/11	285,000	295,342.65
JF2E	FIXED INCOME	CAPITAL ASSET RESH FDG 1998 A	12/15/05	201,003	200,319.98
JF2G	FIXED INCOME	CAPITAL ONE SECD NT TR	08/15/07	790,000	780,859.70
JF2A	FIXED INCOME	CAPSTAR HOTEL CO	08/15/07	1,250,000	1,050,000.00
JF2G	FIXED INCOME	CARTER HOLT HARVEY LTD	12/01/04	500,000	533,955.00
JF2G	FIXED INCOME	CASE EQUIP RECEIVABLES TR	06/15/06	1,000,000	1,036,870.00
JF2E	FIXED INCOME	CDC SECURITIZATION CORP	12/14/07	22,833	22,833.11
JF2A	FIXED INCOME	CEMEX INTERNATIONAL CAPITAL	11/29/49	1,000,000	1,090,000.00
JF2A	FIXED INCOME	CENTENNIAL CELLULAR OPER CO	12/15/08	1,000,000	810,000.00
JF2D	FIXED INCOME	CENTEX CORP	02/01/11	280,000	286,039.60
JF1G	FIXED INCOME	CENTRAL GARDEN AND PET CO	11/15/03	1,250,000	1,062,375.00
JF2A	FIXED INCOME	CENTURY COMMUNICATIONS CORP	02/15/02	1,000,000	995,000.00
JF2A	FIXED INCOME	CHARTER COMMUNICATIONS HLDGS	10/01/09	1,500,000	1,567,500.00
JF2G	FIXED INCOME	CHARTER EQUIP LEASE 1999 1 LLC	06/25/03	2,488,522	2,596,598.49
JF2G	FIXED INCOME	CHASE CR CARD MASTER TR	08/15/05	260,000	260,241.80
JF2G	FIXED INCOME	CHASE FDG LN ACQUISITION TR	08/25/14	69,176	69,152.03
JF2G	FIXED INCOME	CHASE FDG TR	04/25/16	915,000	925,394.40
JF2G	FIXED INCOME	CHASE FUNDING MTG	08/25/16	751,414	751,250.61
JF2G	FIXED INCOME	CHASE MANHATTAN AUTO OWNER TR	05/15/08	75,000	73,122.25
JF2D	FIXED INCOME	CHASE MANHATTAN CORP NEW	11/15/09	335,000	348,470.35
JF2A	FIXED INCOME	CHIQUITA BRANDS INTL INC	11/01/06	1,800,000	1,530,000.00
JF2D	FIXED INCOME	CIGNA CORP	10/15/11	345,000	340,870.35

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	CINGULAR WIRELESS LLC	12/15/31	380,000	383,271.80
JF2G	FIXED INCOME	CITIGROUP INC	05/10/06	1,000,000	1,023,700.00
JF2A	FIXED INCOME	CLARK REFNQ + MARKETING INC	11/15/07	1,700,000	1,360,000.00
JF2D	FIXED INCOME	CLEAR CHANNEL COMMUNICATIONS	09/15/10	265,000	273,586.00
JF2A	FIXED INCOME	CMS ENERGY CORP	10/15/07	1,000,000	1,047,980.00
JF2D	FIXED INCOME	CMS ENERGY CORP	01/15/09	140,000	133,102.20
JF2E	FIXED INCOME	CMS PANHANDLE HLDG CO	03/15/04	2,000,000	2,018,960.00
JF2D	FIXED INCOME	COLOMBIA REP	02/25/20	285,000	286,425.00
JF2D	FIXED INCOME	COLUMBIA / HCA HEALTHCARE CORP	09/15/25	505,000	494,900.00
JF2D	FIXED INCOME	COLUMBIA /HCA HEALTHCARE CORP	11/15/15	85,000	83,725.00
JF2A	FIXED INCOME	COLUMBIA HCA HEALTHCARE CORP	07/01/07	2,000,000	2,010,000.00
JF2G	FIXED INCOME	COMCAST CABLE COMMUNICATIONS	06/15/13	250,000	255,607.50
JF2G	FIXED INCOME	COMM 2001 J1	02/16/34	301,357	313,067.89
JF2G	FIXED INCOME	COMMERCIAL MTG ACCEP CORP	12/15/07	34,906	36,164.49
JF2A	FIXED INCOME	COMPANHIA PETROL MARLIM	09/26/08	2,000,000	2,015,000.00
JF2E	FIXED INCOME	CONAGRA INC	09/15/05	1,500,000	1,594,380.00
JF2G	FIXED INCOME	CONAGRA INC	09/15/10	300,000	332,208.00
JF2D	FIXED INCOME	CONNECTICUT RRB SPL PURP TR	12/30/11	475,000	485,818.60
JF2G	FIXED INCOME	CONOCO FDG CO	10/15/11	285,000	288,673.65
JF2D	FIXED INCOME	CONOCO INC	04/15/29	700,000	712,411.00
JF2G	FIXED INCOME	CONSECO FIN SECURITIZATIONS	12/31/49	645,000	665,356.20
JF2G	FIXED INCOME	CONSECO FIN SECURITIZN CORP	05/01/33	157,118	157,041.75
JF2D	FIXED INCOME	CONSOLIDATED NAT GAS CO	11/01/11	155,000	150,675.50
JF2A	FIXED INCOME	CONTAINER CORP AMER	04/01/03	1,000,000	1,025,000.00
JF2D	FIXED INCOME	CONTINENTAL AIRLS PASS THRU	09/15/17	361,943	320,985.79
JF2D	FIXED INCOME	CONTINENTAL AIRLS PASS THRU TR	04/01/15	143,028	132,214.69

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JF2D	FIXED INCOME	CORNING INC	11/08/15	135,000	70,537 50
JF2G	FIXED INCOME	CORPORACION ANDINA DE FOMENTO	01/18/11	300,000	305,601 00
JF2A	FIXED INCOME	CORPORACION DURANGO SA DE CV	08/01/06	1,271,000	1,182,030 00
JF2G	FIXED INCOME	COUNTRYWIDE FDG CORP MTN	06/15/04	325,000	331,204.25
JF2D	FIXED INCOME	COX COMMUNICATIONS INC NEW	11/01/10	345,000	371,085 45
JF2G	FIXED INCOME	COX ENTERPRISES INC	02/15/07	155,000	166,497.90
JF2G	FIXED INCOME	CREDIT SUISSE FB USA INC	08/01/06	195,000	198,369.60
JF2E	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	10/19/39	1,951,981	1,961,736.69
JF2F	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	09/15/41	1,750,000	1,871,965.37
JF2G	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	06/15/34	435,000	445,036 89
JF2E	FIXED INCOME	CROATIA (REP OF)	07/31/10	327,273	321,545 45
JF2D	FIXED INCOME	CSC HLDGS INC	07/15/18	125,000	118,271 25
JF2D	FIXED INCOME	CSC HLDGS INC	12/15/07	365,000	377,880 85
JF2D	FIXED INCOME	CSC HLDGS INC	07/15/09	70,000	72,121.00
JF2G	FIXED INCOME	CSX CORP	05/01/07	100,000	107,637 00
JF2G	FIXED INCOME	CVS CORP	03/15/06	210,000	211,398.60
JF2G	FIXED INCOME	CWABS INC	07/25/25	200,000	208,500 00
JF2D	FIXED INCOME	DAIMLER CHRYSLER HLDGS	01/18/31	125,000	133,860.00
JF2D	FIXED INCOME	DAIMLER CHRYSLER NORTH AMER	06/15/10	270,000	283,632.30
JF2G	FIXED INCOME	DAIMLERCHRYSLER AUTO TR	07/06/05	435,000	440,221.57
JF2G	FIXED INCOME	DAIMLERCHRYSLER AUTO TR	12/06/06	215,000	216,640 34
JF2D	FIXED INCOME	DANA CORP	08/15/11	375,000	339,375.00
JF2G	FIXED INCOME	DEERE + CO	05/15/30	500,000	563,630 00
JF2D	FIXED INCOME	DELPHI AUTOMOTIVE SYS CORP	05/01/29	160,000	141,992.00
JF2E	FIXED INCOME	DELTA AIR LINES INC	05/18/10	1,393,200	1,383,363.91
JF2G	FIXED INCOME	DELTA FDG HOME EQUITY LN TR	08/15/27	400,000	414,946.32

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JF2F	FIXED INCOME	DENMARK KINGDOM	11/15/11	30,000.000	3,822,921.94
JF2F	FIXED INCOME	DENMARK KINGDOM OF	11/15/03	20,000.000	2,429,099.67
JF2D	FIXED INCOME	DETROIT EDISON CO	10/01/10	70,000	68,524.40
JF2D	FIXED INCOME	DETROIT EDISON SECURITIZATION	03/01/15	495,000	506,290.95
JF2D	FIXED INCOME	DEUTSCHE TELEKOM INTL	06/15/10	525,000	572,302.50
JF2G	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	06/15/30	210,000	233,079.00
JF2G	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	06/15/05	215,000	230,112.35
JF2A	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY	07/15/18	1,000,000	914,290.00
JF2G	FIXED INCOME	DEVON FIN G CORP U L C	09/30/31	500,000	491,470.00
JF2G	FIXED INCOME	DISCOVER CARD MASTER TR 1	11/16/06	395,000	406,850.00
JF2G	FIXED INCOME	DISCOVER CARD MT 1	08/18/08	340,000	351,791.20
JF2G	FIXED INCOME	DISTRIBUTION FINL SVCS MASTER	07/15/04	200,000	200,045.04
JF2E	FIXED INCOME	DLJ MTG ACCEP CORP	05/19/29	1,431,280	1,401,308.68
JF2G	FIXED INCOME	DOMINION RES INC VA	07/15/03	500,000	528,410.00
JF2D	FIXED INCOME	DR STRUCTURED FIN CORP	08/15/19	500,000	298,150.00
JF2D	FIXED INCOME	DTE ENERGY CO	06/01/11	200,000	205,638.00
JF2E	FIXED INCOME	EAST COAST PWR L L C	03/31/08	1,307,251	1,305,564.27
JF2A	FIXED INCOME	ECHOSTAR DBS CORP	02/01/06	2,000,000	2,050,000.00
JF2E	FIXED INCOME	EDISON INTL	09/15/04	1,000,000	920,000.00
JF2A	FIXED INCOME	EDISON MISSION ENERGY	04/15/11	1,000,000	1,041,820.00
JF2A	FIXED INCOME	EDISON MISSION ENERGY	08/15/08	500,000	519,615.00
JF2A	FIXED INCOME	EES COKE BATTERY INC	04/15/07	600,000	367,194.00
JF2E	FIXED INCOME	ELECTRIC LIGHTWAVE INC	05/15/04	1,200,000	1,180,524.00
JF2D	FIXED INCOME	EOP OPER LTD PARTNERSHIP	04/19/29	505,000	480,946.85
JF2G	FIXED INCOME	EOP OPER LTD PARTNERSHIP	07/15/31	365,000	360,999.60
JF2G	FIXED INCOME	ERAC USA FIN CO	06/15/08	350,000	351,267.00

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JF2A	FIXED INCOME	EXIDE CORP	04/15/05	2,000,000	580,000.00
JF2A	FIXED INCOME	EXTENDED STAY AMER INC	06/15/11	1,000,000	1,015,000.00
JF2D	FIXED INCOME	FARMERS EXCHANGE CAP	07/15/28	905,000	749,412.40
JF2G	FIXED INCOME	FED HM LN PC A01744	07/01/20	109,820	117,763.75
JF2G	FIXED INCOME	FED HM LN PC C00835	07/01/29	207,795	208,379.25
JF2G	FIXED INCOME	FED HM LN PC E65237	09/01/11	65,114	68,532.91
JF2G	FIXED INCOME	FED HM LN PC E65276	09/01/11	29,717	31,277.33
JF2G	FIXED INCOME	FED HM LN PC E65309	09/01/11	66,057	69,525.18
JF2G	FIXED INCOME	FED HM LN PC E65496	11/01/11	70,460	74,158.72
JF2G	FIXED INCOME	FED HM LN PC E65756	11/01/11	79,590	83,768.99
JF2G	FIXED INCOME	FED HM LN PC E66060	01/01/12	347,983	366,251.64
JF2G	FIXED INCOME	FED HM LN PC E66333	02/01/12	52,804	55,576.58
JF2G	FIXED INCOME	FED HM LN PC E66931	05/01/12	96,888	101,913.23
JF2G	FIXED INCOME	FED HM LN PC E67054	06/01/12	21,986	23,126.45
JF2G	FIXED INCOME	FED HM LN PC E81613	10/01/15	211,993	219,413.09
JF2G	FIXED INCOME	FED HM LN PC E82260	01/01/16	79,104	81,872.77
JF2G	FIXED INCOME	FED HML LN PC E65616	11/01/11	122,341	128,763.79
JF2A	FIXED INCOME	FEDDERS NORTH AMER INC	08/15/07	1,000,000	732,500.00
JF2G	FIXED INCOME	FEDERAL HOME LN BKS	04/27/09	500,000	506,170.00
JF2F	FIXED INCOME	FEDERAL HOME LN MTG	08/15/07	17,440,549	1,417,044.61
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	09/17/31	3,647,633	3,762,072.74
JF2F	FIXED INCOME	FEDERAL HOME LN MTG CORP	03/15/11	11,074,282	851,280.07
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	04/18/27	250,000	246,952.50
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	03/15/10	105,000	114,252.60
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	09/15/10	225,000	242,824.50
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	03/15/31	775,000	821,864.25

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JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	02/15/04	1,430,000	1,482,280.80
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	03/25/21	802,502	801,779.21
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	06/15/03	725,000	743,241.00
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	07/25/31	581,099	578,410.10
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	09/25/31	368,892	367,685.05
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	08/15/04	805,000	818,580.35
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	09/15/11	220,000	215,564.80
JF2F	FIXED INCOME	FEDERAL HOME LN MTG PC GTD	08/15/22	6,090,910	6,305,980.03
JF2A	FIXED INCOME	FEDERAL MOGUL CORP	07/01/10	1,200,000	147,000.00
JF2E	FIXED INCOME	FEDERAL MOGUL CORP	07/01/04	2,000,000	245,000.00
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	07/25/19	3,000,000	3,073,110.00
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	05/18/26	3,017,768	3,106,400.22
JF2F	FIXED INCOME	FEDERAL NATL MTG ASSN	05/15/11	3,700,000	3,762,419.00
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	04/29/09	2,350,000	2,348,519.50
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	12/25/23	305,000	315,058.29
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	05/15/11	1,005,000	1,021,954.35
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	09/15/04	965,000	956,102.70
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	10/15/06	1,620,000	1,586,838.60
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	06/25/25	358,089	357,829.40
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	03/25/32	145,000	144,715.47
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	01/25/08	1,750,000	1,784,525.75
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	08/25/07	650,000	679,496.74
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	01/17/13	124,903	132,918.15
JF2F	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	12/25/21	4,500,000	4,040,145.00
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	05/25/11	415,000	422,532.29
JF2D	FIXED INCOME	FEDERATED DEPT STORES INC DEL	02/15/28	170,000	158,382.20

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JF2D	FIXED INCOME	FEDERATED DEPT STORES INC DEL FEDEX CORP	04/01/29	470,000	432,056.90
JF2A	FIXED INCOME	FELCOR SUITES LTD PARTNERSHIP	02/15/06	160,000	165,142.40
JF2A	FIXED INCOME	FERRELLGAS PARTNERS L P	10/01/07	2,000,000	1,833,660.00
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	06/15/06	1,200,000	1,209,000.00
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/01/99	4,197,000	4,202,246.25
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/01/99	1,140,000	1,116,128.40
JF2A	FIXED INCOME	FINLAY FINE JEWELRY CORP	12/01/99	2,595,000	2,646,095.55
JF2G	FIXED INCOME	FIRST DEP MASTER TR	05/01/08	1,250,000	1,150,000.00
JF2G	FIXED INCOME	FIRST ENERGY CORP	08/15/07	320,000	320,499.20
JF2G	FIXED INCOME	FIRST UNION LEHMAN BROS MTG TR	11/15/31	280,000	273,375.20
JF2A	FIXED INCOME	FISHER SCIENTIFIC INTL INC	11/18/29	135,000	140,982.00
JF2A	FIXED INCOME	FLAG LTD	02/01/08	1,000,000	1,025,000.00
JF2G	FIXED INCOME	FLEET CR CARD MASTER TR II	01/30/08	1,600,000	1,088,000.00
JF2G	FIXED INCOME	FLEET FINANCIAL GROUP	03/15/07	785,000	776,168.75
JF2D	FIXED INCOME	FLORIDA WINDSTORM UNDERWRITING	07/01/04	500,000	542,515.00
JF2E	FIXED INCOME	FNF FDG X LLC	02/25/19	440,000	431,477.20
JF2E	FIXED INCOME	FNMA TBA FEB 15 SINGLE FAM	01/20/07	800,299	804,020.62
JF2E	FIXED INCOME	FNMA TBA FEB 30 SINGLE FAM	12/31/99	16,000,000	15,975,040.00
JF2E	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/31/99	2,000,000	1,946,880.00
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/31/99	2,000,000	1,966,260.00
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/01/99	1,490,000	1,493,725.00
JF2E	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/01/99	3,040,000	3,098,915.20
JF2E	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/01/99	4,000,000	3,911,240.00
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/01/99	7,435,000	7,574,406.25
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/01/99	3,575,000	3,495,670.75
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/01/99	1,440,000	1,440,000.00

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JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/01/99	1,665,000	1,718,080.20
JF2G	FIXED INCOME	FNMA POOL	07/01/31	300,100	314,540.60
JF2F	FIXED INCOME	FNMA POOL	03/01/16	1,141,935	1,259,702.49
JF2G	FIXED INCOME	FNMA POOL	06/01/18	221,845	241,256.77
JF2G	FIXED INCOME	FNMA POOL	10/01/08	66,154	67,352.72
JF2G	FIXED INCOME	FNMA POOL	03/01/21	299,794	327,147.05
JF2G	FIXED INCOME	FNMA POOL	11/01/08	287,520	292,730.18
JF2G	FIXED INCOME	FNMA POOL	09/01/08	143,338	145,935.24
JF2E	FIXED INCOME	FNMA POOL	03/01/33	917,933	930,554.63
JF2F	FIXED INCOME	FNMA POOL	12/01/11	1,600,389	1,662,067.87
JF2G	FIXED INCOME	FNMA POOL	12/01/08	144,085	146,696.19
JF2G	FIXED INCOME	FNMA POOL	12/01/08	118,865	121,018.59
JF2G	FIXED INCOME	FNMA POOL	12/01/08	392,987	400,108.16
JF2G	FIXED INCOME	FNMA POOL	12/01/08	157,302	160,151.94
JF2G	FIXED INCOME	FNMA POOL	12/01/12	186,332	191,027.66
JF2G	FIXED INCOME	FNMA POOL	12/01/28	209,688	210,145.48
JF2G	FIXED INCOME	FNMA POOL	12/01/28	28,772	28,259.15
JF2G	FIXED INCOME	FNMA POOL	12/01/28	47,450	46,605.16
JF2G	FIXED INCOME	FNMA POOL	05/01/29	3,230,285	3,237,327.20
JF2G	FIXED INCOME	FNMA POOL	01/01/26	49,205	50,281.00
JF2G	FIXED INCOME	FNMA POOL	11/01/25	168,026	171,701.06
JF2G	FIXED INCOME	FNMA POOL	01/01/11	13,830	14,201.86
JF2G	FIXED INCOME	FNMA POOL	12/01/24	418,035	443,376.37
JF2G	FIXED INCOME	FNMA POOL	02/01/28	124,351	122,136.09
JF2G	FIXED INCOME	FNMA POOL	05/01/13	64,185	65,748.84
JF2G	FIXED INCOME	FNMA POOL	08/01/29	561,984	551,620.73

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JF2G	FIXED INCOME	435206 FNMA POOL	07/01/13	115,930	118,755 24
JF2G	FIXED INCOME	438817 FNMA POOL	02/01/13	355,503	364,756.45
JF2F	FIXED INCOME	440753 FNMA POOL	12/01/13	2,293,080	2,273,015.22
JF2G	FIXED INCOME	445002 FNMA POOL	10/01/13	21,885	22,418 40
JF2G	FIXED INCOME	447981 FNMA POOL	09/01/28	22,317	22,365 19
JF2G	FIXED INCOME	452292 FNMA POOL	02/01/29	117,989	118,246.47
JF2G	FIXED INCOME	479540 FNMA POOL	07/01/29	359,039	352,417 94
JF2G	FIXED INCOME	501208 FNMA POOL	06/01/29	83,683	83,839.03
JF2G	FIXED INCOME	503980 FNMA POOL	06/01/29	27,216	26,714 28
JF2G	FIXED INCOME	505728 FNMA POOL	07/01/29	90,009	90,176.90
JF2G	FIXED INCOME	517934 FNMA POOL	11/01/15	243,290	251,652 02
JF2G	FIXED INCOME	535481 FNMA POOL	09/01/30	414,900	434,864 91
JF2G	FIXED INCOME	561434 FNMA POOL	07/01/29	68,073	66,817.85
JF2G	FIXED INCOME	563136 FNMA POOL	11/01/15	284,510	294,288.93
JF2G	FIXED INCOME	580498 FNMA POOL	04/01/16	243,537	239,425 75
JF2F	FIXED INCOME	252477 FNMA POOL	04/01/29	1,237,150	1,239,463.20
JF2E	FIXED INCOME	382094 FNMA POOL	12/01/09	1,968,566	2,112,625.79
JF2F	FIXED INCOME	407870 FNMA POOL	03/01/18	2,272,766	2,245,061 45
JF2G	FIXED INCOME	412816 FNMA POOL	03/01/13	118,403	119,623.76
JF2G	FIXED INCOME	431496 FNMA POOL	07/01/28	72,529	71,237 35
JF2F	FIXED INCOME	452468 FNMA POOL	11/01/28	3,770,620	3,703,465.73
JF2G	FIXED INCOME	479426 FNMA POOL	01/01/29	837,176	839,001.00
JF2G	FIXED INCOME	485442 FNMA POOL	02/01/29	111,573	111,815.98
JF2G	FIXED INCOME	485585 FNMA POOL	03/01/29	162,924	163,228.25
JF2G	FIXED INCOME	488128 FNMA POOL	02/01/14	31,652	31,365.49
JF2G	FIXED INCOME	503229 FNMA POOL	07/01/29	812,683	814,202 81

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JF2G	FIXED INCOME	FORD CR AUTO OWNER TR	03/15/04	185,000	194,422.05
JF2G	FIXED INCOME	FORD CR AUTO OWNER TR	03/15/05	675,000	675,784.89
JF2G	FIXED INCOME	FORD CR FLOORPLAN MSTR OWNR TR	07/17/06	230,000	230,059.59
JF2D	FIXED INCOME	FORD MTR CO DEL	10/01/28	675,000	561,917.25
JF2E	FIXED INCOME	FORD MTR CO DEL	07/16/31	2,000,000	1,835,060.00
JF2F	FIXED INCOME	FORD MTR CO DEL	02/01/29	1,000,000	804,690.00
JF2G	FIXED INCOME	FORD MTR CO DEL	01/15/32	135,000	144,769.95
JF2G	FIXED INCOME	FORD MTR CO DEL	07/16/31	410,000	376,187.30
JF2D	FIXED INCOME	FORD MTR CR CO	10/28/09	400,000	394,912.00
JF2G	FIXED INCOME	FORD MTR CR CO	05/15/05	400,000	403,596.00
JF2F	FIXED INCOME	FORTIS FINANCE NV	04/07/09	1,000,000	852,084.54
JF2A	FIXED INCOME	FOX LIBERTY NETWORKS LLC	08/15/07	1,000,000	1,040,000.00
JF2G	FIXED INCOME	FPL GROUP CAP INC	06/01/09	400,000	418,116.00
JF2F	FIXED INCOME	FRANCE O A T	10/25/11	6,000,000	5,304,827.23
JF2E	FIXED INCOME	FRANCE TELECOM SA	03/01/11	1,000,000	1,070,920.00
JF2D	FIXED INCOME	FRESENIUS MED CARE CAP TR II	06/15/11	70,000	85,212.50
JF2D	FIXED INCOME	FRESENIUS MED CARE CAP TR IV	06/15/11	70,000	69,300.00
JF2A	FIXED INCOME	FRONTIER IOL CORP	02/15/06	1,000,000	1,025,000.00
JF2A	FIXED INCOME	FRUIT OF THE LOOM INC	04/15/06	1,250,000	100,000.00
JF2E	FIXED INCOME	G WING LTD	05/06/04	1,000,000	991,110.00
JF2A	FIXED INCOME	GAYLORD CONTAINER CORP	06/15/07	1,250,000	1,050,000.00
JF2E	FIXED INCOME	GE CAP MTG INC	08/25/29	2,000,000	2,041,240.00
JF2E	FIXED INCOME	GE CAP MTG SVCS INC	07/25/29	2,000,000	2,049,360.00
JF2E	FIXED INCOME	GEMSTONE INV LTD	10/31/04	700,000	680,428.00
JF2D	FIXED INCOME	GENERAL MTRS ACCEP CORP	09/15/11	290,000	283,634.50
JF2D	FIXED INCOME	GENERAL MTRS ACCEP CORP	11/01/31	285,000	288,331.65

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JF2E	FIXED INCOME	GENERAL MTRS ACCEP CORP	11/01/31	1,500,000	1,517,535 00
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP	09/15/06	275,000	272,126.25
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP	11/01/31	1,620,000	1,638,937.80
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP MTN	01/30/04	435,000	445,766.25
JF2E	FIXED INCOME	GENERAL MTRS NOVA SCOTIA FIN	10/15/08	2,000,000	1,999,180.00
JF2F	FIXED INCOME	GEORGIA PAC CORP	05/15/22	2,000,000	2,009,440.00
JF2F	FIXED INCOME	GERMANY (FEDERAL REPUBLIC OF)	08/18/06	6,000,000	5,369,468.13
JF2A	FIXED INCOME	GIANT INDS INC	09/01/07	1,700,000	1,581,000.00
JF2D	FIXED INCOME	GLENCORE NICKEL PTY LTD	12/01/14	530,000	291,500.00
JF2A	FIXED INCOME	GLOBAL CROSSINGS HLDGS LTD	05/15/08	500,000	50,000 00
JF2A	FIXED INCOME	GLOBO PARTICIPACOE	12/05/08	1,000,000	716,709 00
JF2E	FIXED INCOME	GMAC COML MTG SEC INC	05/15/30	1,000,000	1,029,771 00
JF2G	FIXED INCOME	GMAC COML MTG SEC INC	01/15/12	457,563	459,036.39
JF2G	FIXED INCOME	GMACM HOME EQUITY LN TR	09/25/31	91,475	91,460 72
JF2G	FIXED INCOME	GMACM HOME EQUITY LN TR	09/25/05	1,195,000	1,183,796.88
JF2E	FIXED INCOME	GMACM MTG LN TR	08/25/29	2,000,000	2,024,360 00
JF2G	FIXED INCOME	GMACM MTG LN TR	07/25/13	113,315	113,295 69
JF2D	FIXED INCOME	GOLDMAN SACHS GROUP INC	01/15/11	430,000	443,209 60
JF2F	FIXED INCOME	GOVERNMENT NATL MTG ASSN	11/20/12	1,882,418	1,925,939.16
JF2E	FIXED INCOME	GOVT NATL MTG ASSN GTD REMIC	05/16/26	815,178	837,848.17
JF2G	FIXED INCOME	GRACECHURCH CARD FDG PLC	11/15/04	100,000	100,125 00
JF1Q	FIXED INCOME	GREENWICH STREET CAPITAL EURO	06/13/13	209,417	9,128,188 00
JF2G	FIXED INCOME	GREENWICHAP COML FDG CORP	06/13/13	209,417	211,383.37
JF2A	FIXED INCOME	GREY WOLF INC	07/01/07	1,000,000	975,000.00
JF2G	FIXED INCOME	GREYHOUND FUNDING	09/07/06	115,000	115,267.54
JF2G	FIXED INCOME	GRMT II LLC	06/20/32	116,072	116,059.77

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JF2A	FIXED INCOME	GRUPO IUSACEL SA DE CV NEW	12/01/06	300,000	322,500 00
JF2D	FIXED INCOME	GS ESCROW CORP	08/01/05	415,000	413,721.80
JF2G	FIXED INCOME	GS MTG SECS CORP II	08/05/18	225,635	227,617 12
JF2G	FIXED INCOME	GS MTG SECS CORP II	07/13/30	300,000	311,731 47
JF2D	FIXED INCOME	GTE CORP	04/15/28	415,000	415,688 90
JF2A	FIXED INCOME	HAMMON JOHN Q HOTELS	02/15/04	825,000	783,750.00
JF2A	FIXED INCOME	HAMMONS JOHN Q HOTELS L P	10/01/05	1,000,000	937,500.00
JF2D	FIXED INCOME	HANCOCK JOHN MUT LIFE INS CO	02/15/24	455,000	459,973 15
JF2A	FIXED INCOME	HARRAHS OPER INC	12/15/05	1,750,000	1,815,625.00
JF2D	FIXED INCOME	HARRAHS OPER INC	02/01/11	355,000	370,268 55
JF2D	FIXED INCOME	HARTFORD LIFE INC	03/01/31	550,000	566,714.50
JF2A	FIXED INCOME	HAYES LEMMERZ INTL INC	12/15/08	750,000	30,000 00
JF2A	FIXED INCOME	HAYES WHEELS INTL INC DEL	07/15/07	1,600,000	64,000 00
JF2E	FIXED INCOME	HCA HEALTHCARE CO	09/19/02	1,200,000	1,200,612 00
JF2D	FIXED INCOME	HEALTH NET INC	04/15/11	345,000	347,221.80
JF2A	FIXED INCOME	HEALTHCARE RLTY TR IN	05/01/11	1,000,000	1,045,240.00
JF1V	FIXED INCOME	HELLENIC EXCHANGEABLE FINANCE	08/02/05	87,000	83,484 92
JF2G	FIXED INCOME	HELLER FINL INC	01/15/03	145,000	150,588 30
JF2E	FIXED INCOME	HELLER FINL INC MTN BK ENT	07/22/02	1,000,000	1,023,030 00
JF2A	FIXED INCOME	HMH PPTY INC	08/01/08	1,800,000	1,665,000 00
JF2D	FIXED INCOME	HMH PPTY INC	08/01/05	150,000	142,500 00
JF2A	FIXED INCOME	HOLLINGER INTL PUBG INC	03/15/05	1,500,000	1,496,250 00
JF2A	FIXED INCOME	HOLLYWOOD PK INC	08/01/07	1,000,000	847,500 00
JF2E	FIXED INCOME	HOMESTEAD		82,046	87,609 79
JF2D	FIXED INCOME	HONEYWELL INTL INC	11/01/11	450,000	444,136 50
JF2G	FIXED INCOME	HOUSEHOLD AUTOMOTIVE TR	08/17/08	55,000	56,426 15

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JF2D	FIXED INCOME	HOUSEHOLD FIN CORP	02/01/09	525,000	498,865 50
JF2D	FIXED INCOME	HOUSEHOLD FIN CORP	05/15/11	190,000	189,061 40
JF2G	FIXED INCOME	HOUSEHOLD FIN CORP	07/15/10	420,000	456,090 60
JF2G	FIXED INCOME	HOUSTON GALLERIA TR	12/03/05	2,248,936	2,402,936 78
JF2A	FIXED INCOME	HUNTSMAN ICI CHEMS LLC	07/01/09	1,000,000	930,000 00
JF2D	FIXED INCOME	HUTCHISON WHAMPOA FIN C I LTD	08/01/17	425,000	421,799 75
JF2A	FIXED INCOME	IMPERIAL HOLLY CORP	12/15/07	1,000,000	268,750 00
JF2E	FIXED INCOME	INDIANA MI PWR CO	09/03/02	700,000	700,707 00
JF2G	FIXED INCOME	INDYMAC ABS INC	05/25/26	218,171	226,374 63
JF2G	FIXED INCOME	ING CAP FDG TR III	12/29/49	300,000	327,051 00
JF2A	FIXED INCOME	INNOVA S DE RL	04/01/07	2,000,000	1,890,000 00
JF2E	FIXED INCOME	INT RATE SWAP	03/17/03	(560,000,000)	(4,248 28)
JF2E	FIXED INCOME	INT RT SWAP 6 175 6MLIB (EURO)	05/22/30	(420,000)	(34,141 31)
JF2D	FIXED INCOME	INTERMEDIA COMMUNICATIONS INC	06/01/08	70,000	72,187 50
JF2G	FIXED INCOME	INTERNATIONAL PAPER CO	07/08/03	275,000	292,762 25
JF2A	FIXED INCOME	INTL GAME TECHNOLOGY	05/15/09	1,000,000	1,052,500 00
JF2E	FIXED INCOME	IRS GBP V14584 / PO14582	03/15/04	(9,500,000)	(13,029.91)
JF2E	FIXED INCOME	IRS JPY P001027 V01029	05/17/04	(500,000,000)	(5,300.55)
JF2E	FIXED INCOME	IRS USD	06/17/07	2,200,000	2,245,514 30
JF2E	FIXED INCOME	IRS USD	06/17/12	(2,200,000)	(2,200,000 00)
JF2E	FIXED INCOME	IRS USD P013683 V13685	06/17/05	5,000,000	142,662 90
JF2E	FIXED INCOME	IRS USD SWPV15649/SWP015647	06/17/07	(2,200,000)	(2,200,000 00)
JF2E	FIXED INCOME	IRS USD SWPV15730/SWP015738	06/17/12	2,200,000	2,212,115 07
JF2A	FIXED INCOME	ISP HOLDINGS INC	10/15/03	1,000,000	1,015,000 00
JF2G	FIXED INCOME	ISRAEL ELEC CORP LTD MTN	05/30/11	350,000	367,853 50
JF2G	FIXED INCOME	ISUZU AUTO OWNER TR	11/22/04	660,000	674,003.95

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JF2D	FIXED INCOME	JET EQUIP TR	05/01/15	100,000	71,782.00
JF2A	FIXED INCOME	K MART CORP	02/01/06	1,000,000	822,500.00
JF2A	FIXED INCOME	KAISER ALUM + CHEM CORP	10/15/06	1,500,000	1,365,000.00
JF2G	FIXED INCOME	KELOGG CO	04/01/03	180,000	184,689.00
JF2G	FIXED INCOME	KEYSPAN CORP	11/15/10	350,000	380,079.00
JF2G	FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	03/15/11	500,000	501,935.00
JF2F	FIXED INCOME	KOHL'S CORP	03/01/11	1,000,000	1,008,820.00
JF2G	FIXED INCOME	KOHL'S CORP	06/01/29	300,000	312,630.00
JF2E	FIXED INCOME	KOREA ASSET FDG 2000 1 LTD	02/10/09	671,390	688,908.82
JF2G	FIXED INCOME	KOREA DEV BK	09/17/04	400,000	425,832.00
JF2D	FIXED INCOME	KROGER CO	04/01/11	160,000	163,096.00
JF2A	FIXED INCOME	LAMAR MEDIA CORP	12/01/06	1,200,000	1,263,000.00
JF2F	FIXED INCOME	LB COML CONDUIT MTG TR	08/18/07	3,000,000	3,113,937.00
JF2G	FIXED INCOME	LB UBS WESTFIELD TR	07/14/16	1,100,000	1,121,682.43
JF2A	FIXED INCOME	LEAR CORP	05/15/09	1,500,000	1,534,815.00
JF2F	FIXED INCOME	LEHMAN BROS HLDG	02/01/08	1,000,000	1,047,100.00
JF2D	FIXED INCOME	LENFEST COMMUNICATIONS INC	02/15/08	610,000	631,966.10
JF2A	FIXED INCOME	LENMAR CORP	03/01/09	1,600,000	1,632,000.00
JF2A	FIXED INCOME	LEVEL 3 COMMUNICATIONS INC	03/15/10	750,000	315,525.03
JF2F	FIXED INCOME	LIMITED INC	05/15/02	2,000,000	2,021,820.00
JF2G	FIXED INCOME	LINCOLN NATL CORP IN	03/15/18	500,000	496,345.00
JF2A	FIXED INCOME	LNR PPTY CORP	01/15/09	1,000,000	970,000.00
JF2D	FIXED INCOME	LOCKHEED MARTIN CORP	05/01/26	250,000	272,500.00
JF2G	FIXED INCOME	LONG BEACH ASSET HLDGS CORP	08/26/08	143,358	144,189.49
JF2E	FIXED INCOME	LONG IS COLLEGE HOSP N Y REV	08/15/24	2,000,000	2,149,560.00
JF2D	FIXED INCOME	LOWES COS INC	03/15/29	415,000	394,445.05

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JF2D	FIXED INCOME	LOWES COS INC	02/15/28	175,000	174,350 75
JF2G	FIXED INCOME	LSP ENERGY LTD PARTNERSHIP	01/15/14	486,250	469,761.26
JF2A	FIXED INCOME	LYONDELL CHEMICAL CO	05/01/07	1,000,000	997,500 00
JF2A	FIXED INCOME	LYONDELL CHEMICAL CO	12/15/08	550,000	544,500.00
JF2A	FIXED INCOME	M D C HLDGS INC	02/01/08	1,600,000	1,616,000 00
JF2A	FIXED INCOME	MANDALAY RESORT GROUP	08/01/07	1,250,000	1,296,875.00
JF2G	FIXED INCOME	MARRIOTT INTL	01/15/08	280,000	280,649 60
JF2D	EQUITY	MAS FDS		7,154,023	74,831,075.81
JF2G	FIXED INCOME	MASCO CORP	03/15/06	165,000	167,966 70
JF2A	FIXED INCOME	MASTELONE HERMANOS	04/01/08	1,075,000	268,750 00
JF2D	FIXED INCOME	MBNA AMER BK NATL ASSN	06/20/06	290,000	287,532.10
JF2D	FIXED INCOME	MBNA MASTER CR CARD TR II	10/15/12	700,000	786,401.00
JF2G	FIXED INCOME	MBNA MASTER CR CARD TR II	12/15/05	100,000	103,531 00
JF2G	FIXED INCOME	MBNA MASTER CR CARD TR II	07/15/07	930,000	932,027.40
JF2G	FIXED INCOME	MBNA MASTER CR CARD TR II	08/15/11	455,000	461,564.60
JF2A	FIXED INCOME	MEDIACOM LLC / MEDIACOM CAP CO	01/15/13	1,200,000	1,245,000.00
JF2G	FIXED INCOME	MELLON RESIDENTIAL FDG CORP	06/15/30	206,747	200,872.43
JF2G	FIXED INCOME	MERIT SECURITIES CORP	09/28/25	226,425	227,885 29
JF2A	FIXED INCOME	METROMEDIA FIBER NETWORK INC	12/15/09	750,000	221,250.00
JF2D	FIXED INCOME	METROPOLITAN LIFE INS CO	11/01/25	620,000	649,350.80
JF2D	FIXED INCOME	MEXICO(UTD MEX ST)	12/30/19	290,000	282,503.50
JF2D	FIXED INCOME	MEXICO(UTD MEX ST)		607,000	2,306.60
JF2D	FIXED INCOME	MEYER FRED INC DEL NEW	03/01/05	425,000	448,868.00
JF2F	FIXED INCOME	MIC FING TR I	02/01/27	2,000,000	2,007,000.00
JF2E	FIXED INCOME	MID ST TR IV	04/01/30	1,991,988	2,149,415.24
JF2G	FIXED INCOME	MIDAMERICAN ENERGY CO	08/01/02	500,000	511,570 00

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JF2G	FIXED INCOME	MIDAMERICAN FDG LLC	03/01/29	250,000	222,295.00
JF2E	FIXED INCOME	MIDDLETOWN TRUST	07/15/10	2,595,561	2,790,228.31
JF2A	FIXED INCOME	MILLENNIUM AMER INC	06/15/08	1,000,000	1,017,040.00
JF2D	FIXED INCOME	MIRANT AMERICAS GENERATION LLC	10/01/08	420,000	369,600.00
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	05/15/05	285,000	285,291.47
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	09/15/05	25,000	25,041.95
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	08/15/07	690,000	693,234.72
JF2D	FIXED INCOME	MOBILE ENERGY SVCS CO L L C	01/01/17	401,951	8,039.02
JF2F	FIXED INCOME	MORGAN J P COML MTG FIN CORP	09/15/29	1,827,495	1,921,224.33
JF2F	FIXED INCOME	MORGAN J P COML MTG FIN CORP	04/25/28	733,907	750,521.03
JF2G	FIXED INCOME	MORGAN JP COML MTG FIN CORP	04/15/10	214,532	214,069.70
JF2E	FIXED INCOME	MORGAN STANLEY CAP I INC	02/15/20	1,675,690	1,781,222.25
JF2G	FIXED INCOME	MORGAN STANLEY DEAN WIT CAPTR	02/01/31	275,424	284,386.58
JF2G	FIXED INCOME	MORGAN STANLEY DEAN WITTER	06/05/03	434,377	433,891.30
JF2F	FIXED INCOME	MORGAN STANLEY GROUP INC	04/15/06	1,000,000	1,030,690.00
JF2G	FIXED INCOME	MOTOROLA INC	11/15/10	140,000	138,964.00
JF2A	FIXED INCOME	MURRIN MURRIN HLDGS PTY LTD	08/31/07	1,500,000	1,106,250.00
JF2A	FIXED INCOME	NATIONAL STEEL	08/01/06	1,200,000	432,000.00
JF2G	FIXED INCOME	NATIONSBANK CORP	08/15/04	500,000	543,330.00
JF2G	FIXED INCOME	NATIONSLINK FDG CORP	11/20/07	157,599	162,096.28
JF2D	FIXED INCOME	NATIONWIDE MUTUAL LIFE	02/15/24	700,000	629,097.00
JF1G	FIXED INCOME	NATURAL MICROSYSTEMS CORP	10/15/05	1,350,000	809,865.00
JF2F	FIXED INCOME	NETHERLANDS (KINGDOM OF)	07/15/11	6,000,000	5,294,142.79
JF2G	FIXED INCOME	NEW BRUNSWICK PROV CDA	06/29/04	450,000	491,391.00
JF2F	FIXED INCOME	NEW ZEALAND(GOVERNMENT OF)	04/15/03	10,000,000	4,205,636.47
JF2D	FIXED INCOME	NEWS AMER HLDGS INC	01/20/24	125,000	122,791.25

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JF2G	FIXED INCOME	NEWS AMER HLDGS INC	01/20/24	500,000	491,165.00
JF2D	FIXED INCOME	NEWS AMER INC	06/30/28	655,000	609,916.35
JF2A	FIXED INCOME	NEXTEL COMMUNICATIONS	11/15/09	1,500,000	1,162,500.00
JF2A	FIXED INCOME	NEXTLINK COMMUNICATIONS INC	06/01/09	1,000,000	120,000.00
JF2A	FIXED INCOME	NINE WEST GROUP INC	08/15/05	1,500,000	1,583,730.00
JF2D	FIXED INCOME	NISOURCE FIN CORP	11/15/10	515,000	532,618.15
JF2G	FIXED INCOME	NISSAN AUTO RECEIVABLES 01 C O	02/15/07	1,060,000	1,070,928.60
JF2A	FIXED INCOME	NORTEK INC	03/15/07	1,200,000	1,215,000.00
JF2D	FIXED INCOME	NORTHROP GRUMMAN CORP	02/15/31	160,000	172,166.40
JF2E	FIXED INCOME	NPF XII INC	06/01/03	1,000,000	1,019,174.90
JF2G	FIXED INCOME	NPF XII INC	03/01/04	165,000	164,938.90
JF2G	FIXED INCOME	NPF XII INC	06/01/04	150,000	150,000.00
JF2G	FIXED INCOME	NRG ENERGY INC	06/01/09	500,000	466,615.00
JF2A	FIXED INCOME	NUOVO ENERGY CO	06/01/08	1,000,000	933,750.00
JF2A	FIXED INCOME	NVR INC	06/01/05	1,500,000	1,515,000.00
JF2D	FIXED INCOME	OIL PUR CO	04/30/02	68,440	68,086.58
JF2D	FIXED INCOME	OIL PUR CO II	01/31/04	109,060	110,393.62
JF2A	FIXED INCOME	OLYMPUS COMMUNICATIONS LP	11/15/06	1,250,000	1,262,500.00
JF2G	FIXED INCOME	OPTION ONE MTG SECS CORP	10/26/08	378,639	378,226.19
JF2G	FIXED INCOME	OVERSEAS CHINESE BKG CO LTD	09/06/11	400,000	415,600.00
JF2A	FIXED INCOME	OWENS ILL INC	05/15/05	1,500,000	1,357,500.00
JF2D	FIXED INCOME	OXYMAR	02/15/16	425,000	347,556.50
JF2E	FIXED INCOME	PACIFIC GAS + ELEC CO	08/01/26	1,500,000	1,410,000.00
JF2A	FIXED INCOME	PARK PL ENTMT CORP	12/15/05	1,000,000	1,000,000.00
JF2G	FIXED INCOME	PARK PL ENTMT CORP	08/01/03	520,000	522,558.40
JF2A	FIXED INCOME	PARKER DRILLING CO	11/15/06	1,000,000	990,000.00

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JF2D	FIXED INCOME	PCCW HKTG CAP LTD	11/15/11	385,000	384,106.80
JF2D	FIXED INCOME	PECO ENERGY TRANSITION TR	03/01/10	675,000	744,496.58
JF2D	FIXED INCOME	PECO ENERGY TRANSITION TR	12/31/10	250,000	259,914.62
JF2D	FIXED INCOME	PEMEX PROJ FDG MASTER TR	10/13/10	130,000	137,150.00
JF2E	FIXED INCOME	PEMEX PROJ FDG MASTER TR	11/15/11	700,000	703,500.00
JF1G	FIXED INCOME	PENN TREATY AMERN CORP	12/01/03	1,180,000	554,600.00
JF2G	FIXED INCOME	PETROLEOS MEXICANOS	02/01/05	150,000	151,527.00
JF2D	FIXED INCOME	PETROZUATA FIN INC	04/01/17	510,000	382,500.00
JF2D	FIXED INCOME	PHILIPPINES REP	03/16/25	85,000	83,300.00
JF2A	FIXED INCOME	PIEDMONT AVIATION INC ACQUIRED	05/08/04	1,061,000	810,720.71
JF2A	FIXED INCOME	PILLOWTEX CORP	12/15/07	1,000,000	5,000.00
JF2E	FIXED INCOME	PIMCO FDS PAC INVT MGMT SER		522,746	3,423,989.04
JF2E	FIXED INCOME	PIMCO FDS PAC INVT MGMT SER		249,393	2,648,554.62
JF2E	FIXED INCOME	PIMCO FDS PAC INVT MGMT SER		57,417	471,393.88
JF2A	FIXED INCOME	PLAYTEX PRODS INC	06/01/11	1,000,000	1,050,000.00
JF2G	FIXED INCOME	PNC FDG CORP	11/01/09	415,000	443,730.45
JF2G	FIXED INCOME	PNC MTG SECURITIES CORP	09/25/05	102,665	105,102.94
JF2E	FIXED INCOME	POTOMAC EDISON CO	05/01/02	700,000	700,413.00
JF2A	FIXED INCOME	PRESIDENTAL LIFE CORP	02/15/09	1,250,000	1,182,662.50
JF2A	FIXED INCOME	PRICE COMM WIRELESS INC	12/15/06	1,200,000	1,257,000.00
JF2A	FIXED INCOME	PRIME HOSPITALITY CORP	01/15/06	1,000,000	1,022,500.00
JF2A	FIXED INCOME	PRIME HOSPITALITY CORP	04/01/07	600,000	591,000.00
JF2D	FIXED INCOME	PRIME PPTY FDG II INC	08/15/04	635,000	674,122.35
JF2G	FIXED INCOME	PROCTER + GAMBLE PROFIT	01/01/21	500,000	620,650.00
JF2D	FIXED INCOME	PRUDENTIAL HLDGS LLC	12/18/23	530,000	551,290.10
JF2D	FIXED INCOME	PRUDENTIAL HLDGS LLC	12/18/23	1,060,000	1,085,344.60

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JF2D	FIXED INCOME	PSE+G TRANSITION FDG LLC	06/15/15	265,000	272,451.80
JF2D	FIXED INCOME	PSEG ENERGY HLDGS INC	02/10/04	325,000	339,810.25
JF2D	FIXED INCOME	PULTE HOMES INC	08/01/11	345,000	342,881.70
JF2G	FIXED INCOME	QUEBEC PROV CDA	02/09/24	500,000	530,200.00
JF2A	FIXED INCOME	QUEBECOR MEDIA INC	07/15/11	1,000,000	1,067,500.00
JF2D	FIXED INCOME	QWEST CAP FDG INC	08/15/10	120,000	122,239.20
JF2D	FIXED INCOME	QWEST CAP FDG INC	02/15/11	435,000	424,346.85
JF2D	FIXED INCOME	QWEST CAP FDG INC	02/15/31	55,000	53,040.90
JF2E	FIXED INCOME	QWEST CAP FDG INC	02/15/31	50,000	48,219.00
JF2F	FIXED INCOME	QWEST CAP FDG INC	02/15/11	1,000,000	975,510.00
JF2G	FIXED INCOME	QWEST CORP	06/09/03	100,000	102,386.00
JF2D	FIXED INCOME	RAS LAFFAN LIQUEFIED NAT GAS	03/15/14	440,000	453,508.00
JF2D	FIXED INCOME	REED ELSEVIER CAP INC	08/01/11	75,000	76,364.25
JF2G	FIXED INCOME	RELIANT ENERGY FINANCE CO	11/15/02	435,000	447,027.75
JF2G	FIXED INCOME	RELIANT ENERGY TRANS BD CO	09/15/15	95,000	91,197.79
JF2A	FIXED INCOME	REPAF NEW BRUNSWICK INC	06/01/04	1,600,000	1,650,000.00
JF2F	FIXED INCOME	REPUBLIC OESTEREIC	01/15/10	6,000,000	5,499,818.36
JF1G	FIXED INCOME	RES CARE INC	12/01/04	1,500,000	1,297,350.00
JF2F	FIXED INCOME	RESIDENTIAL ACCRDT LNS INC MTG	08/25/31	3,500,000	3,517,500.00
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	04/25/16	65,701	65,639.04
JF2F	FIXED INCOME	RESIDENTIAL ASSET SEC MTG PASS	06/25/28	2,500,000	2,632,644.25
JF2G	FIXED INCOME	RESIDENTIAL ASSET SEC MTG PASS	04/25/03	50,032	50,005.93
JF2G	FIXED INCOME	RESIDENTIAL FDG MTG SECS	05/25/09	141,733	141,684.30
JF2E	FIXED INCOME	RESIDENTIAL FDG MTG SECS I INC	12/25/25	858,945	871,554.34
JF2G	FIXED INCOME	RESIDENTIAL FDG MTG SECS II	09/25/12	1,030,763	1,030,687.88
JF2E	FIXED INCOME	RESIDENTIAL FDG MTG SECS INC	11/25/30	696,143	710,065.51

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JF2G	FIXED INCOME	RESOLUTION FDG CORP	10/15/19	815,000	994,169.60
JF2A	FIXED INCOME	REVLON CONSUMER PRODS CORP	02/01/08	1,200,000	555,000.00
JF2A	FIXED INCOME	ROGERS CANTEL INC	10/01/07	1,500,000	1,447,500.00
JF2A	FIXED INCOME	ROGERS COMMUNICATIONS INC	01/15/06	1,500,000	1,522,500.00
JF2G	FIXED INCOME	RYDER VEH LEASE TR	05/16/05	85,000	87,050.41
JF2A	FIXED INCOME	SAKS INC	10/01/11	500,000	467,500.00
JF2G	FIXED INCOME	SASKATCHEWAN PROV CDA	07/15/13	400,000	445,204.00
JF2E	FIXED INCOME	SAXON ASSET SECS TR	02/25/29	182,813	182,926.70
JF2E	FIXED INCOME	SCANNA CORPORATION	02/08/02	2,600,000	2,599,922.00
JF2G	FIXED INCOME	SEARS ROEBUCK ACCEP CORP	02/01/11	300,000	304,971.00
JF2G	FIXED INCOME	SECURITY CAP GROUP INC	06/15/05	460,000	470,639.80
JF2A	FIXED INCOME	SEQUA CORP	08/01/09	1,750,000	1,653,750.00
JF2F	FIXED INCOME	SHOPKO STORES INC	03/15/02	2,000,000	1,945,600.00
JF2F	FIXED INCOME	SIMON DEBARTOLO GROUP LP	06/15/03	1,000,000	1,027,770.00
JF2D	FIXED INCOME	SIMON PTY GROUP L P	11/15/07	255,000	252,383.70
JF2A	FIXED INCOME	SINCLAIR BROADCAST GROUP INC	09/30/05	1,250,000	1,290,625.00
JF2A	FIXED INCOME	SINCLAIR BROADCAST GROUP INC	12/15/11	1,250,000	1,250,000.00
JF2E	FIXED INCOME	SMALL BUSINESS ADMIN	11/01/16	740,330	781,047.94
JF2G	FIXED INCOME	SPEAR LEEDS + KELLOGG LP	08/15/05	500,000	553,735.00
JF2F	FIXED INCOME	SPINTAB	09/17/03	40,000,000	3,867,910.73
JF2G	FIXED INCOME	SPRINT CAP CORP	01/30/06	250,000	260,625.00
JF2A	FIXED INCOME	STATION CASINOS INC	12/01/08	1,000,000	970,000.00
JF2D	FIXED INCOME	STATION CASINOS INC	02/15/08	155,000	157,131.25
JF2A	FIXED INCOME	STENA AB	06/15/07	1,375,000	1,249,531.25
JF2G	FIXED INCOME	STILWELL FINL INC	11/01/06	425,000	416,024.00
JF1N	FIXED INCOME	STMICROELECTRONICS N V	09/22/09	530,000	528,675.00

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JF2E	FIXED INCOME	STRUCTURED PROD ASSET CTF TR	06/20/04	1,400,000	1,381,800 00
JF2A	FIXED INCOME	SUN INTL HOTELS LTD	03/15/07	1,500,000	1,440,000 00
JF2D	FIXED INCOME	SUN MICROSYSTEMS INC	08/15/09	310,000	316,376.70
JF2G	FIXED INCOME	SUPERIOR WHSL INVNTRY FIN TR 7	03/15/06	530,000	530,236.11
JF2D	FIXED INCOME	SYSTEMS 2001 A T LLC	09/15/13	929,451	954,991 92
JF2A	FIXED INCOME	TANGER PTYS LTD PARTNERSHIP	10/24/04	1,500,000	1,496,250.00
JF2G	FIXED INCOME	TARGET CORP	07/15/31	150,000	155,259 00
JF1N	FIXED INCOME	TB FINANCE (CAYMAN)	10/01/04	42,000,000	116,969 34
JF2D	FIXED INCOME	TCI COMMUNICATIONS INC	02/15/26	145,000	153,947.95
JF2G	FIXED INCOME	TEAM FLEET FING CORP	10/25/04	240,000	241,123.20
JF2G	FIXED INCOME	TEAM FLEET FING CORP	06/25/03	535,000	545,341 55
JF2E	FIXED INCOME	TECO ENERGY INC	10/01/15	1,500,000	1,542,255 00
JF2A	FIXED INCOME	TEEKAY SHIPPING CORP	02/01/08	1,600,000	1,642,000 00
JF2G	FIXED INCOME	TELECOM DE PUERTO RICO INC	05/15/06	500,000	505,910.00
JF2G	FIXED INCOME	TELEFONICA EUROPE BV	09/15/30	135,000	147,268 80
JF2A	FIXED INCOME	TELEWEST PLC	10/01/06	1,450,000	1,007,750 00
JF2D	FIXED INCOME	TELUS CORP	06/01/11	170,000	179,268 40
JF2A	FIXED INCOME	TEMBEC FINANCE CORP	09/30/05	1,500,000	1,543,125 00
JF2D	FIXED INCOME	TENET HEALTHCARE CORP	11/15/31	430,000	395,716 10
JF2G	FIXED INCOME	TENNESSEE VALLEY AUTH	12/15/17	225,000	226,379 25
JF2A	FIXED INCOME	TERRA INDS	06/15/05	1,750,000	1,338,750 00
JF2D	FIXED INCOME	TIME WARNER INC	02/01/24	70,000	72,403 10
JF2D	FIXED INCOME	TIME WARNER INC	05/15/29	250,000	233,592 50
JF2G	FIXED INCOME	TIME WARNER INC	06/15/18	295,000	289,300.60
JF2A	FIXED INCOME	TELEFONOS DE MEXICO SA SEC REG	01/26/06	2,000,000	2,121,000 00
JF2F	FIXED INCOME	TOKYO ELEC PWR CO INC	05/14/09	1,000,000	838,283.79

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JF2A	FIXED INCOME	TOLL CORP	05/01/09	1,000,000	980,000 00
JF2G	FIXED INCOME	TRANSOCEAN SEDCO FOREX INC	04/15/31	130,000	128,085 10
JF2A	FIXED INCOME	TRICO MARINE SVCS INC	08/01/05	1,750,000	1,610,000 00
JF2A	FIXED INCOME	TRICON GLOBAL RESTAURANTS INC	05/15/08	1,000,000	1,005,000 00
JF2A	FIXED INCOME	TRUMP ATLANTIC CITY ASSOCS	05/01/06	500,000	313,750.00
JF2D	FIXED INCOME	TRW INC	03/15/06	110,000	114,956.60
JF2G	FIXED INCOME	TXU CORP	06/15/06	140,000	140,756.00
JF2D	FIXED INCOME	TYCO INTL GROUP S A	06/15/28	55,000	53,477 05
JF2D	FIXED INCOME	TYCO INTL GROUP S A	02/15/11	375,000	377,726 25
JF2D	FIXED INCOME	TYCO INTL GROUP S A	10/15/11	120,000	117,384 00
JF2G	FIXED INCOME	TYCO INTL GROUP S A	10/15/11	500,000	489,100.00
JF2A	FIXED INCOME	U S AIR INC	01/01/03	542,000	470,683.64
JF2G	FIXED INCOME	U S BANCORP CAP I	12/15/26	675,000	707,676 75
JF2E	FIXED INCOME	U S DEPT VETERAN AFFAIRS REMIC	03/15/29	1,350,000	1,347,880.50
JF2G	FIXED INCOME	UNITED AIRLS PASS THRU TRS	07/01/10	585,000	550,052.10
JF2D	FIXED INCOME	UNITED MEXICAN STATES	01/14/11	225,000	232,875.00
JF2E	FIXED INCOME	UNITED MEXICAN STATES	08/15/31	1,500,000	1,468,500 00
JF2G	FIXED INCOME	UNITED MEXICAN STS	02/01/10	500,000	557,500 00
JF2D	FIXED INCOME	UNITED MEXICAN STS MTN	08/15/31	85,000	83,300.00
JF2A	FIXED INCOME	UNITED RENTALS INC	06/01/08	1,000,000	992,500.00
JF2D	FIXED INCOME	US AWYS PASS THRU TRS	02/20/17	255,670	259,469.06
JF2G	FIXED INCOME	US AWYS PASSTRHU TRS	03/01/19	302,277	303,150.96
JF2D	FIXED INCOME	USA WASTE SVCS INC	07/15/28	495,000	462,631.95
JF2G	FIXED INCOME	VANDERBILT MTG + FIN INC	07/07/12	180,000	188,203.84
JF2F	FIXED INCOME	VERIZON GLOBAL FDG CORP	12/01/10	1,000,000	1,069,490.00
JF2G	FIXED INCOME	VERIZON GLOBAL FDG CORP	12/01/30	175,000	194,099.50

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2D	FIXED INCOME	VERIZON NEW ENG INC	09/15/11	70,000	71,190.70
JF2F	FIXED INCOME	VIACOM INC	07/30/10	1,000,000	1,088,740.00
JF2A	FIXED INCOME	VICAP SA DE	05/15/07	1,200,000	969,000.00
JF2D	FIXED INCOME	VODAFONE AIRTOUCH PLC	02/15/10	150,000	164,224.50
JF2D	FIXED INCOME	VODAFONE AIRTOUCH PLC	02/15/30	295,000	333,470.95
JF2G	FIXED INCOME	VODAFONE AIRTOUCH PLC	02/15/10	275,000	301,078.25
JF2G	FIXED INCOME	WASHINGTON MUT FIN CORP	05/15/11	345,000	355,074.00
JF2G	FIXED INCOME	WASHINGTON MUT MTG SECS CORP	02/25/31	90,106	89,080.43
JF2D	FIXED INCOME	WASTE MGMT INC DEL	05/15/29	185,000	180,728.35
JF2A	FIXED INCOME	WESTPOINT STEVENS INC	06/15/08	1,000,000	295,000.00
JF2A	FIXED INCOME	WHEELING PITTSBURGH CORP	11/15/07	1,000,000	10,000.00
JF2D	FIXED INCOME	WILLIAMS COS INC	06/15/31	70,000	69,846.00
JF2D	FIXED INCOME	WILLIAMS COS INC	01/15/31	390,000	377,652.60
JF2E	FIXED INCOME	WILLIAMS COS INC	07/31/02	500,000	500,420.00
JF2G	FIXED INCOME	WILLIAMS COS INC	07/15/19	85,000	84,026.75
JF2A	FIXED INCOME	WILLIAMS SCOTSMAN INC	06/01/07	1,500,000	1,447,500.00
JF2A	FIXED INCOME	WILLIS CORROON CORP	02/01/09	1,500,000	1,545,000.00
JF2A	FIXED INCOME	WORLD COLOR PRESS INC DEL	11/15/08	1,500,000	1,525,800.00
JF2D	FIXED INCOME	WORLD FINL PTYS TOWER B	09/01/13	1,195,239	1,205,757.06
JF2G	FIXED INCOME	WORLD OMNI AUTO RECEIVABLES TR	07/20/07	100,000	103,183.76
JF2D	FIXED INCOME	WORLDWCOM INC GA	08/15/28	870,000	789,707.70
JF2D	FIXED INCOME	WORLDWCOM INC GA NEW	05/15/31	185,000	195,069.55
JF2G	FIXED INCOME	WORLDWCOM INC GA NEW	05/15/06	520,000	558,272.00
JF2G	FIXED INCOME	WORLDWCOM INC GA NEW	05/15/31	415,000	437,588.45
JF2A	FIXED INCOME	ZALE CORP NEW	10/01/07	1,250,000	1,168,750.00
				671,031,654.34	

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FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	ACCEL INTENET FUND IV L P	2,301,423.00
JF10	LIMITED PARTNERSHIP	ADVANCED TECHNOLOGY VEN VII LP	655,368.75
JF10	LIMITED PARTNERSHIP	AEA DENMARK LP	5,088,865.28
JF10	LIMITED PARTNERSHIP	AEA SCANDINAVIA II LP	25,208,883.93
JF10	LIMITED PARTNERSHIP	AEA/INVESTORS INC	23,139,798.61
JF10	LIMITED PARTNERSHIP	AG CAPITAL RECOVERY PART II	15,216,357.00
JF10	LIMITED PARTNERSHIP	AIG GLOBAL EMERGING MKTS FD	8,690,781.64
JF10	LIMITED PARTNERSHIP	APOLLO INVESTMENT FUND IV	46,463,232.37
JF10	LIMITED PARTNERSHIP	APOLLO INVESTMENT FUND V	2,060,767.91
JF2P	LIMITED PARTNERSHIP	AQR ABSOLUTE RTN OFFSHORE FUND	55,098,193.71
JF10	LIMITED PARTNERSHIP	AURORA EQUITY PARTNERS II	18,507,007.02
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND V B	2,339,650.77
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND VI	13,730,063.46
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND VII LIMITED	1,852,293.73
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL VENTURE FUND L P	557,245.65
JF10	LIMITED PARTNERSHIP	BERKSHIRE FUND V	9,267,429.14
JF10	LIMITED PARTNERSHIP	BERKSHIRE FUND V COINVESTMENT	4,612,786.82
JF10	LIMITED PARTNERSHIP	BLACKSTONE CAPITAL PTR III	29,494,914.59
JF2R	LIMITED PARTNERSHIP	BLACKSTONE PARTNERS INV FUND	26,332,100.00
JF10	LIMITED PARTNERSHIP	BLACKSTONE REAL ESTATE	11,735,853.56
JF10	LIMITED PARTNERSHIP	BLACKSTONE REAL ESTATE PTR III	23,815,072.37
JF10	LIMITED PARTNERSHIP	BRENTWOOD ASSOC BYOUT FD II LP	7,145,288.77
JF10	LIMITED PARTNERSHIP	BRENTWOOD ASSOCIATES	19,149,556.88
JF10	LIMITED PARTNERSHIP	CANAAN EQUITY II LP	11,709,122.09
JF10	LIMITED PARTNERSHIP	CANAAN EQUITY III LP	1,711,462.00
JF10	LIMITED PARTNERSHIP	CANOVER 2001 FUND NO 2 L P	213,837.99

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FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	CANOVER PARTNERS LTD	17,243,554.90
JF10	LIMITED PARTNERSHIP	CAP VEST EQUITY PARTNERS LP	7,276,757.84
JF10	LIMITED PARTNERSHIP	CARDINAL HEALTH PARTNERS II	1,452,575.65
JF10	LIMITED PARTNERSHIP	CARDINAL HEALTH PARTNERS L P	3,305,833.95
JF10	LIMITED PARTNERSHIP	CHARLES RIVER PARTNERSHIP X	2,088,444.65
JF10	LIMITED PARTNERSHIP	CHARLES RIVER PARTNERSHIP XI	1,137,207.00
JF10	LIMITED PARTNERSHIP	DOUGHTY HANSON + CO III LP4	14,748,869.51
JF10	LIMITED PARTNERSHIP	FRANCISCO PARTNERS LP	1,972,630.40
JF10	LIMITED PARTNERSHIP	GOLDMAN SACHS VINTAGE FUND L P	12,226,093.65
JF10	LIMITED PARTNERSHIP	GREEN EQUITY INVESTORS III LP	21,514,362.82
JF10	LIMITED PARTNERSHIP	GREENBRAIR EQUITY FUND LP	178,587.87
JF10	LIMITED PARTNERSHIP	GREENWICH ST CAPITAL PTRS II	20,856,723.24
JF10	LIMITED PARTNERSHIP	GREENWICH STREET CAPITAL PTRS	6,565,098.54
JF10	LIMITED PARTNERSHIP	GS SPECIAL OPPORTUNITIES ASIA	16,716,899.76
JF10	LIMITED PARTNERSHIP	HARBOURVEST INTL PTRNS IV PTRN	1,800,000.00
JF10	LIMITED PARTNERSHIP	HARVEST PARTNERS III	28,317,617.60
JF10	LIMITED PARTNERSHIP	HIGHLAND CAPITAL PARTNERS VI B	350,000.00
JF10	LIMITED PARTNERSHIP	HUMMER WINBLAD V LP	4,218,344.00
JF10	LIMITED PARTNERSHIP	HUMMER WINBLAD VENTURE PTR IV	8,005,215.00
JF10	LIMITED PARTNERSHIP	JW CHILDS EQUITY PARTNERS II	16,247,719.63
JF10	LIMITED PARTNERSHIP	KNIGHTSBRIDGE INT HLDG IV	19,540,669.87
JF10	LIMITED PARTNERSHIP	KNIGHTSBRIDGE V	2,939,521.70
JF10	LIMITED PARTNERSHIP	LEHMAN BROS MERCH BANKING II	22,552,513.64
JF1X	LIMITED PARTNERSHIP	MESIROW ALTERNATIVES STRATEGIE	142,278,390.00
JF10	LIMITED PARTNERSHIP	NORTH BRIDGE VENTURE PARTNERS	972,865.00
JF10	LIMITED PARTNERSHIP	OAKTREE CAP MGT FD II	10,000,008.00

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

PART II, Line 13

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	OAKTREE CPTL MGMT OPP FD I/LP	5,625,000.00
JF10	LIMITED PARTNERSHIP	ODYSSEY INVESTMENT PARTNERS	19,603,625.48
JF10	LIMITED PARTNERSHIP	PEGASUS PARTNERS II LP	12,591,929.54
JF2S	LIMITED PARTNERSHIP	PEQUOT TECHNOLOGY FUND, LP	31,600,139.00
JF10	LIMITED PARTNERSHIP	PROVIDENCE EQUITY PARTNERS IV	1,860,538.83
JF10	LIMITED PARTNERSHIP	SECOND CINVEN FUND US NO 3	27,057,495.73
JF10	LIMITED PARTNERSHIP	SEQUOIA CAPITAL FRANCHISE FUND	4,519,601.99
JF10	LIMITED PARTNERSHIP	SEQUOIA CAPITAL IX	6,249,608.00
JF10	LIMITED PARTNERSHIP	SEQUOIA CAPITAL SEED FUND II	139,871.88
JF10	LIMITED PARTNERSHIP	SEQUOIA CAPITAL VIII	6,841,461.00
JF10	LIMITED PARTNERSHIP	SEQUOIA CAPITAL X	5,027,309.00
JF10	LIMITED PARTNERSHIP	SILVER LAKE PARTNERS LP	15,479,709.56
JF10	LIMITED PARTNERSHIP	T3 PARTNERS LP	6,968,728.46
JF10	LIMITED PARTNERSHIP	THOMAS H LEE EQUITY FD V	2,900,780.11
JF10	LIMITED PARTNERSHIP	THOMAS H LEE EQUITY FUND IV	34,252,653.00
JF10	LIMITED PARTNERSHIP	THOMAS LEE EQUITY FUND III	8,775,994.88
JF10	LIMITED PARTNERSHIP	TPG PARTNERS II L P	20,150,233.81
JF10	LIMITED PARTNERSHIP	WARBURG PINCUS EQUITY PARTNS	25,248,284.10
JF10	LIMITED PARTNERSHIP	WARBURG PINCUS INTERNATIONAL	4,100,383.20
JF10	LIMITED PARTNERSHIP	WARBURG PINCUS PRIVATE EQ VIII	3,595,060.24
JF10	LIMITED PARTNERSHIP	WARBURG PINCUS VENTURE INTL LP	22,152,667.00
JF10	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON 2	2,983,532.00
JF10	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON VII	16,909,147.92
JF10	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON VIII	20,001,521.00
JF10	LIMITED PARTNERSHIP	WHITEHALL ST REAL ESTATE XI	24,668,712.47
JF10	LIMITED PARTNERSHIP	WHITEHALL STREET REAL ESTATE	23,749,191.09

THE ROBERT WOOD JOHNSON FOUNDATION
 FORM 990-PF 2001

PART II, Line 13

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	WILLIS STEIN + PARTNERS II	22,218,428 83
JF10	LIMITED PARTNERSHIP	WILLIS STEIN + PARTNERS III	4,262,589 79
JF10	LIMITED PARTNERSHIP	WILLIS STEIN PARTNERSHIP L P	11,549,583 09
			<u>1,141,687,642 26</u>

ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part I, Line 19, Column (a)

Part II, Lines 11 & 14, Column (b)

Depreciable Assets Held for Charitable Purposes

	<u>Land/Leasehd Improvements</u>	<u>Building (Includes CIP)</u>	<u>Furniture & Equipment</u>	<u>Total</u>
Dates Purchased	<u>1976-2001</u>	<u>1974-2001</u>	<u>1999-2001</u>	
Cost, December 31, 2000	1,334,601	37,767,172	21,975,144	61,076,917
Reclass CIP		(5,290,497)	5,290,497	
Retirements	(874,086)	(7,796,233)	(21,975,144)	(30,645,463)
Additions 2001	631,626	22,921,284	5,314,765	28,867,675
Balance, December 31, 2001	<u>1,092,141</u>	<u>47,601,726</u>	<u>10,605,262</u>	<u>59,299,129</u>
Method of Depreciation	<u>Straight Line</u>	<u>Straight Line</u>	<u>Straight Line</u>	
Useful Life	<u>15 Years</u>	<u>40 Years</u>	<u>3-15 Years</u>	
Accumulated Depreciation, December 31, 2000	603,784	7,796,233	17,176,884	25,576,901
Depreciation 2001	291,357	595,022	6,242,623	7,129,002
Retirements	(874,086)	(7,796,233)	(21,975,144)	(30,645,463)
Accumulated Depreciation, December 31, 2001	<u>21,055</u>	<u>595,022</u>	<u>1,444,363</u>	<u>2,060,440</u>

Land Cost

Purchased March 1974 & March 1976

For Investment	1,165,588
Charitable Use	874,218
Total	<u>2,039,806</u>

ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part II, Lines 11 & 14, Column (b)
Summary of Charitable Assets at December 31, 2001

	<u>Cost</u>	<u>Accumulated Depreciation</u>	<u>Net Book Value</u>
Land	874,218		874,218
Land Improvements	1,092,141	21,055	1,071,086
Building	47,601,726	595,022	47,006,704
Furniture, Equipment & Computer Software	10,605,262	1,444,363	9,160,899
Total	<u><u>60,173,347</u></u>	<u><u>2,060,440</u></u>	<u><u>58,112,907</u></u>

ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part II, Line 15, Columns (b) & (c)

Receivable from Securities Sales not Settled	131,990,633
Program Related Investments	12,859,639
Cash Surrender Value - Life Insurance	4,709,021
Security Deposit on Rental Property	<u>37,687</u>
	<u>149,596,980</u>

I D #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part III, Line 3

Unrealized appreciation of securities for the year,
net of change in deferred excise tax

14,354,114

Losses reported on K-1's from limited partnership
investments, included in Part I, column (a),
but not recorded in books of account

32,592,255

46,946,369

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part IV, Line 1

Net Short Term Capital Gains

	<u>Sales Price</u>	<u>Cost</u>	<u>Gain(Loss)</u>
<u>State Street Bank Custodian Report</u>			
Mortgage Backed Security Paydown Report	9,829,802	9,909,660	(79,858)
Equity Trades, as adjusted (P 756)	464,419,868	532,739,963	(68,320,095)
Fixed Income Trades (P. 964)	1,075,483,437	1,067,406,330	8,077,107
Cash Equivalent Securities (P 972)	6,133,012	6,126,220	6,792
Capital Gains Reported from Pass-Through Entities, not reported above	1,432,469		1,432,469
Foreign Currency Gains(Losses)		3,555,153	(3,555,153)
Reclassifications		37,394,340	(37,394,340)
Total	<u><u>1,557,298,588</u></u>	<u><u>1,657,131,666</u></u>	<u><u>(99,833,078)</u></u>

Net Long Term Capital Gains

<u>State Street Bank Custodian Report.</u>			
Mortgage Backed Security Paydown Report	16,365,859	16,222,631	143,228
Equity Trades, as adjusted (P 756)	555,260,612	570,004,523	(14,743,911)
Fixed Income Trades (P. 964)	130,539,683	138,269,948	(7,730,265)
Capital Losses Reported from Pass-Through Entities, not reported above		34,713,190	(34,713,190)
Foreign Currency & Contract Settlement Gains		6,483,267	(6,483,267)
Reclassifications	37,394,340		37,394,340
Unlocated Difference	3,775,770		3,775,770
Total	<u><u>743,336,264</u></u>	<u><u>765,693,559</u></u>	<u><u>(22,357,295)</u></u>

I.D #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-A, 8a

States where Foundation has a place of business

New Jersey
New York
Washington DC

States where the Foundation has registered as a tax exempt corporation

California
Illinois
Indiana
Kentucky
Louisiana
Maryland
Mississippi
Utah

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #030204

(i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

(ii) Awarded on 01/23/97
\$1,541,943.00 for a 22 month period. Status : Closed.
Grant Extended for a 15 month through 05/31/00.

(iii) The purpose of this grant is in support of a program to train physicians in end-of-life care.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$1,538,632.00 through 05/31/00.

CANCELLED \$3,311.00 9/20/01

(vi) Financial reports through 10/12/00 have been received.
Narrative reports through 12/29/00 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #030241

- (i) Jacksonville Jaguars Fdn Inc
One Stadium Place
Jacksonville, FL 32202

- (ii) Awarded on 07/23/98
\$493,514.00 for a 34 month period. Status : Closed.
Grant Extended for a 7 month through 03/31/02.

- (iii) The purpose of this grant is in support of a
professional sports partnership to prevent youth
substance abuse and promote the health of young people.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$493,514.00 through 03/31/02.

- (vi) Financial reports through 05/02/02 have been received.
Narrative reports through 05/02/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #030823

- (i) DC Comm Prevention Partnership
1612 K Street, N.W., Suite 1100
Washington, DC 20006-2830

- (ii) Awarded on 12/19/96
\$562,474.00 for a 46 month period. Status : Active.

- (iii) The purpose of this grant is in support of the Reducing Underage Drinking Through Community and State Coalitions Program.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$72,496.00 through 09/30/97.

- (vi) Financial reports through 03/03/98 have been received.
Narrative reports through 03/03/98 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #031963

- (i) National Latino Cncl on Alc & Tobacco
1875 Connecticut Avenue, N.W., Suite 732
Washington, DC 20009-5742

- (ii) Awarded on 04/16/98
\$512,721.00 for a 35 month period. Status : Closed.

- (iii) The purpose of this grant is in support of
strengthening Latino networks to address alcohol and
tobacco issues.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$512,721.00 through 04/30/01.

- (vi) Financial reports through 06/25/01 have been received.
Narrative reports through 06/25/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #032938

- (i) National Assn of African Am for Positi
P.O. Box 18537
Philadelphia, PA 19129-8537

- (ii) Awarded on 06/04/99
\$596,596.00 for a 34 month period. Status : Active.
Grant Extended for a 3 month through 08/31/02.

- (iii) The purpose of this grant is in support of
strengthening the capacity of the African American
Community in tobacco and alcohol control.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$517,627.00 through 05/31/02.

- (vi) Financial reports through 06/12/02 have been received.
Narrative reports through 06/20/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035112

- (i) Medical Soc of New Jersey
Lawrenceville, NJ 08648

- (ii) Awarded on 12/22/98
\$405,254.00 for a 22 month period. Status : Active.
Grant Extended for a 16 month through 05/31/02.

- (iii) The purpose of this grant is in support of a collaborative effort to restructure the public health system in New Jersey.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$343,126.00 through 12/31/01.

- (vi) Financial reports through 03/01/02 have been received.
Narrative reports through 11/16/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035334

- (i) Task Force for Child Survival & Devel
750 Commerce Drive, Suite 400
Decatur, GA 30030-2612

- (ii) Awarded on 02/03/99
\$8,989,604.00 for a 22 month period. Status : Active.
Grant Extended for a 14 month through 04/30/02.

- (iii) The purpose of this grant is in support of the
Collaborative Center for Child Health and Development.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$8,989,281.00 through 04/30/02.

- (vi) Financial reports through 08/10/01 have been received.
Narrative reports through 08/10/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035462

- (i) American Col Ment Hlt Admin
Wilson Building, Suite C
1800 Colonial Drive
Columbia, SC 29202-6827

- (ii) Awarded on 12/16/98
\$45,000.00 for a 24 month period. Status : Closed.

- (iii) The purpose of this grant is in support of an
accrediting organization consensus initiative for
behavioral health.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$45,000.00 through 12/14/00.

- (vi) Financial reports through 10/25/01 have been received.
Narrative reports through 10/25/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035805

- (i) Ohio Comm on Minority Hlt
77 South High Street, 7th Floor
Columbus, OH 43215

- (ii) Awarded on 06/04/99
\$711,261.00 for a 34 month period. Status : Active.
Grant Extended for a 3 month through 08/31/02.

- (iii) The purpose of this grant is in support of Covering
Kids: A National Health Access Initiative for
Low-Income, Uninsured Children.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$401,882.00 through 12/31/01.

- (vi) Financial reports through 07/17/01 have been received.
Narrative reports through 09/24/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035963

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377
- (ii) Awarded on 10/28/99
\$1,119,552.00 for a 11 month period. Status : Closed.
Grant Extended for a 4 month through 05/31/01.
- (iii) The purpose of this grant is in support of technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$1,118,959.00 through 05/31/01.
CANCELLED 593.00 6/19/01
- (vi) Financial reports through 06/08/01 have been received.
Narrative reports through 02/06/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #036023

- (i) Allina Med Grp
5601 Smetana Drive
Minneapolis, MN 55440-7310

- (ii) Awarded on 01/26/99
\$499,946.00 for a 25 month period. Status : Closed.
Grant Extended for a 4 month through 08/31/01.

- (iii) The purpose of this grant is in support of the
Addressing Tobacco in Managed Care Program.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$499,946.00 through 04/30/01.

- (vi) Financial reports through 09/24/01 have been received.
Narrative reports through 09/24/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #036767

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 05/25/99
\$400,000.00 for a 11 month period. Status : Closed.
Grant Extended for a 11 month through 05/31/01.

- (iii) The purpose of this grant is in support of the Targeted End-of-Life Projects Initiative: the program to train physicians in end-of-life care.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$392,232.00 through 05/31/01.
CANCELLED 7,768.00 2/18/02

- (vi) Financial reports through 09/20/01 have been received.
Narrative reports through 09/20/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #036971

- (i) MHA Hlt Rsh & Educ Fdn
P.O. Box 16444
Jackson, MS 39236-6444

- (ii) Awarded on 06/29/99
\$150,000.00 for a 35 month period. Status : Active.

- (iii) The purpose of this grant is in support of Colleagues
in Caring: Regional Collaboratives for Nursing Work
Force Development -- Phase II.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$107,948.00 through 06/30/01.

- (vi) Financial reports through 07/26/01 have been received.
Narrative reports through 07/26/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #037225

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 09/29/99
\$200,000.00 for a 4 month period. Status : Active.
Grant Extended for a 27 month through 06/30/02.

- (iii) The purpose of this grant is in support of an organized
medicine summit on school and youth violence.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$163,520.00 through 11/30/01.

- (vi) Financial reports through 03/15/02 have been received.
Narrative reports through 04/19/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #037329

- (i) Supportive Hous & Managed Care Pilot
Suite 220
2801 21st Avenue South
Minneapolis, MN 55407

- (ii) Awarded on 08/20/99
\$470,000.00 for a 46 month period. Status : Active.

- (iii) The purpose of this grant is in support of Local Initiative Funding Partners Program.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$310,785.00 through 12/31/01.

- (vi) Financial reports through 10/01/01 have been received.
Narrative reports through 10/01/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #037910

- (i) Benton Fdn
The Commonwealth Building
1625 K Street, N.W., 11th Floor
Washington, DC 20006-1621

- (ii) Awarded on 04/27/00
\$860,476.00 for a 11 month period. Status : Closed.
Grant Extended for a 2 month through 08/31/01.

- (iii) The purpose of this grant is in support of technical assistance and direction for Sound Partners for Community Health.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$860,476.00 through 08/31/01.

- (vi) Financial reports through 11/06/01 have been received.
Narrative reports through 01/17/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038157

- (i) Project Technology Work Character
1 Farragut Square South, Suite 704
Washington, DC 20006-4003

- (ii) Awarded on 12/23/99
\$49,022.00 for a 11 month period. Status : Active.
Grant Extended for a 11 month through 12/31/01.

- (iii) The purpose of this grant is in support of research on the leadership and culture of exemplary health care organizations.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$40,179.00 through 01/31/01.

- (vi) Financial reports through 04/23/01 have been received.
Narrative reports through 04/23/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038279

- (i) Community Voices
1101 North Stanton Street, #701
El Paso, TX 79905-2794

- (ii) Awarded on 12/21/99
\$150,000.00 for a 11 month period. Status : Closed.
Grant Extended for a 2 month through 03/31/01.

- (iii) The purpose of this grant is in support of Communities
in Charge: Financing and Delivering Health Care to the
Uninsured -- Organization and Planning.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$150,000.00 through 03/31/01.

- (vi) Financial reports through 06/20/01 have been received.
Narrative reports through 06/20/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038286

- (i) New Mexico Hosps & Hlt Sys Assn
2121 Osuna Road, N.E.
P.O. Box 92200
Albuquerque, NM 87113-1001

- (ii) Awarded on 12/21/99
\$150,000.00 for a 11 month period. Status : Closed.
Grant Extended for a 1 month through 01/31/01.

- (iii) The purpose of this grant is in support of Communities
in Charge: Financing and Delivering Health Care to the
Uninsured -- Organization and Planning.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$150,000.00 through 01/31/01.

- (vi) Financial reports through 02/26/01 have been received.
Narrative reports through 02/26/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038351

- (i) Infectious Dis Soc of Am The
66 Canal Center Plaza, Suite 600
Alexandria, VA 22314-1591

- (ii) Awarded on 02/17/00
\$2,689,274.00 for a 22 month period. Status : Active.
Grant Extended for a 1 month through 03/31/02.

- (iii) The purpose of this grant is in support of the
implementation of an education campaign on vaccine
safety.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$2,629,939.00 through 03/31/02.

- (vi) Financial reports through 06/10/02 have been received.
Narrative reports through 05/02/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038442

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 11/17/00
\$1,879,241.00 for a 10 month period. Status : Closed.

- (iii) The purpose of this grant is in support of technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$1,879,241.00 through 12/31/01.

- (vi) Financial reports through 03/11/02 have been received.
Narrative reports through 02/01/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038443

- (i) Southern Inst on Child & Families
500 Taylor Street, Suite 202
Columbia, SC 29201-3000
- (ii) Awarded on 10/26/00
\$1,553,531.00 for a 10 month period. Status : Closed.
- (iii) The purpose of this grant is in support of technical assistance and direction to Covering Kids: A National Health Access Initiative for Low-Income, Un.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$1,413,031.00 through 10/31/01.
REFUNDED \$140,500 12/14/01
- (vi) Financial reports through 11/28/01 have been received.
Narrative reports through 12/21/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038457

- (i) North Dakota Med Rsh Fdn
Box 1198
Bismarck, ND 58502

- (ii) Awarded on 12/22/99
\$375,000.00 for a 22 month period. Status : Active.
Grant Extended for a 11 month through 12/31/02.

- (iii) The purpose of this grant is in support of the
Community-State Partnerships to Improve End-of-Life
Care.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$287,416.00 through 12/31/01.

- (vi) Financial reports through 01/31/02 have been received.
Narrative reports through 01/31/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038598

- (i) Foundation for Hlt Care Qual
Suite 703
705 Second Avenue
Seattle, WA 98104-1717

- (ii) Awarded on 04/24/00
\$1,726,212.00 for a 11 month period. Status : Closed.
Grant Extended for a 5 month through 09/30/01.

- (iii) The purpose of this grant is in support of a Multistate Initiative to Help Build a Health Information Infrastructure.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$1,725,889.00 through 09/30/01.

CANCELLED \$ 323.00 2/6/02

- (vi) Financial reports through 01/15/02 have been received.
Narrative reports through 09/12/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038645

- (i) National Latino Cncl on Alc & Tobacco
1875 Connecticut Avenue, N.W., Suite 732
Washington, DC 20009-5742
- (ii) Awarded on 06/26/00
\$57,520.00 for a 5 month period. Status : Closed.
Grant Extended for a 1 month through 01/31/01.
- (iii) The purpose of this grant is in support of National directory of Hispanic/Latino experts, advocates, and community-based organizations working on toba.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$57,503.00 through 01/31/01.
 CANCELLED \$ 17.00 2/28/01
- (vi) Financial reports through 02/14/01 have been received.
Narrative reports through 02/14/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038663

- (i) California Mentor Fdn
100 Main Street
Tiburon, CA 94920-2510
- (ii) Awarded on 09/25/00
\$400,000.00 for a 34 month period. Status : Active.
- (iii) The purpose of this grant is in support of strategic planning and infrastructure development for the California Mentor Foundation.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$127,819.00 through 09/30/01.
- (vi) Financial reports through 10/15/01 have been received.
Narrative reports through 10/15/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038918

- (i) Southern Inst on Child & Families
500 Taylor Street, Suite 202
Columbia, SC 29201-3000
- (ii) Awarded on 12/06/00
\$703,853.00 for a 11 month period. Status : Closed.
Grant Extended for a 3 month through 04/30/02.
- (iii) The purpose of this grant is in support of technical assistance and direction for Supporting Families After Welfare Reform: Access to Medicaid, SCHIP.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$667,664.00 through 04/30/02.
REFUND RECEIVED 6/21/02 \$36,189.00
- (vi) Financial reports through 06/04/02 have been received.
Narrative reports through 06/04/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039064

- (i) Health Systems Rsh
1200 18th Street, N.W., Suite 700
Washington, DC 20036
- (ii) Awarded on 03/25/00
\$110,516.00 for a 3 month period. Status : Closed.
- (iii) The purpose of this grant is in support of a planning conference on evaluation of parity in the federal employees health benefit package.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$72,523.00 through 06/14/00.
CANCELLED \$ 37,993.00 10/5/01
- (vi) Financial reports through 01/22/01 have been received.
Narrative reports through 01/22/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039374

- (i) Task Force for Child Survival & Devel
750 Commerce Drive, Suite 400
Decatur, GA 30030-2612

- (ii) Awarded on 07/27/00
\$5,000,000.00 for a 34 month period. Status : Active.
Grant Extended for a 1 month through 08/31/03.

- (iii) The purpose of this grant is in support of All Kids
Count: technical resource center to foster development
of integrated preventive health informatio.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$813,098.00 through 08/31/01.

- (vi) Financial reports through 11/07/01 have been received.
Narrative reports through 01/02/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039380

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377
- (ii) Awarded on 08/15/00
\$2,344,352.00 for a 23 month period. Status : Active.
- (iii) The purpose of this grant is in support of A Matter of Degree: Reducing High-risk Drinking Among College Students.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$1,683,150.00 through 02/14/02.
- (vi) Financial reports through 11/02/01 have been received.
Narrative reports through 11/12/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039403

(i) Society of Thoracic Surg The
Chicago, IL 60611-4267

(ii) Awarded on 07/24/00
\$79,390.00 for a 10 month period. Status : Closed.

(iii) The purpose of this grant is in support of Health
Policy Fellowship Program - Edward James Dunn, M.D..

(iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

(v) Grantee has expended \$71,461.00 through 06/30/01.

CANCELLED 11/29/01 \$7,929.00

(vi) Financial reports through 11/07/01 have been received.
Narrative reports through 11/05/01 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039541

(i) Mississippi Primary Hlt Care Assn Inc
6400 Lakeover Road, Suite B
P.O. Box 11745
Jackson, MS 39283-1174

(ii) Awarded on 10/02/00
\$983,606.00 for a 15 month period. Status : Active.
Grant Extended for a 4 month through 06/30/02.

(iii) The purpose of this grant is in support of the Southern Rural Access Program .

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$912,917.00 through 03/31/02.

(vi) Financial reports through 05/06/02 have been received.
Narrative reports through 05/06/02 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039631

- (i) Kansas Hlt Inst
212 S.W. 8th Avenue, #300
Topeka, KS 66603-3938

- (ii) Awarded on 08/21/00
\$125,000.00 for a 34 month period. Status : Active.

- (iii) The purpose of this grant is in support of the State
Forums Partnership Program.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$48,923.00 through 12/31/01.

- (vi) Financial reports through 02/04/02 have been received.
Narrative reports through 02/04/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039637

- (i) Benton Fdn
The Commonwealth Building
1625 K Street, N.W., 11th Floor
Washington, DC 20006-1621
- (ii) Awarded on 10/29/01
\$943,793.00 for a 10 month period. Status : Active.
- (iii) The purpose of this grant is in support of technical assistance and direction for Sound Partners for Community Health.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) No expenditures reported to date.
- (vi) Awaiting financial and narrative reports.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039835

- (i) American Bd of Hospice & Palliative Me
9200 Daleview Court
Silver Spring, MD 20901-3601

- (ii) Awarded on 12/20/00
\$380,370.00 for a 22 month period. Status : Active.

- (iii) The purpose of this grant is in support of Targeted
End-of-Life Projects Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$140,956.00 through 12/31/01.

- (vi) Financial reports through 04/03/02 have been received.
Narrative reports through 04/03/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040141

- (i) Task Force for Child Survival & Devel
750 Commerce Drive, Suite 400
Decatur, GA 30030-2612

- (ii) Awarded on 08/14/00
\$195,118.00 for a 6 month period. Status : Closed.
Grant Extended for a 7 month through 10/31/01.

- (iii) / The purpose of this grant is in support of technical
assistance and direction expansion - All Kids Count:
Establishing Immunization Monitoring and Fo.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$195,087.00 through 10/31/01.
CANCELLED \$ 31.00 5/31/02

- (vi) Financial reports through 12/26/01 have been received.
Narrative reports through 05/22/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040278

- (i) Benton Fdn
The Commonwealth Building
1625 K Street, N.W., 11th Floor
Washington, DC 20006-1621

- (ii) Awarded on 01/26/01
\$207,157.00 for a 10 month period. Status : Active.
Grant Extended for a 2 month through 04/30/02.

- (iii) The purpose of this grant is in support of technical assistance and direction for the Community-Based Radio Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$199,793.00 through 04/30/02.

- (vi) Financial reports through 07/02/02 have been received.
Narrative reports through 07/02/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040287

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377
- (ii) Awarded on 12/22/00
\$746,866.00 for a 10 month period. Status : Closed.
- (iii) The purpose of this grant is in support of technical assistance and direction for Reducing Underage Drinking Through Coalitions.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$606,896.00 through 12/31/01.
CANCELLED 4/22/02 \$139,970.00
- (vi) Financial reports through 03/29/02 have been received.
Narrative reports through 02/01/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040460

- (i) Mind Brain Body & Hlt Initiative
Suite 2700
550 Frontage Road
Northfield, IL 60093-1259

- (ii) Awarded on 08/02/01
\$699,311.00 for a 10 month period. Status : Active.

- (iii) The purpose of this grant is in support of studying the relationship between social connectedness and health.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$280,754.00 through 02/28/02.

- (vi) Financial reports through 03/11/02 have been received.
Narrative reports through 03/29/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040470

- (i) Medical Soc of New Jersey
Lawrenceville, NJ 08648
- (ii) Awarded on 09/21/00
\$96,811.00 for a 4 month period. Status : Closed.
- (iii) The purpose of this grant is in support of the
SmokeLess States Program.
- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.
- (v) Grantee has expended \$95,182.00 through 02/28/01.
CANCELED \$ 1,629.00 4/18/01
- (vi) Financial reports through 04/12/01 have been received.
Narrative reports through 04/12/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040824

- (i) National Latino Cncl on Alc & Tobacco
1875 Connecticut Avenue, N.W., Suite 732
Washington, DC 20009-5742

- (ii) Awarded on 11/17/00
\$187,500.00 for a 22 month period. Status : Active.

- (iii) The purpose of this grant is in support of enhancing the participation of minority organizations in tobacco control.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$111,849.00 through 11/30/01.

- (vi) Financial reports through 12/13/01 have been received.
Narrative reports through 12/13/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040862

(i) Southern Inst on Child & Families
500 Taylor Street, Suite 202
Columbia, SC 29201-3000

(ii) Awarded on 11/30/00
\$1,496,463.00 for a 11 month period. Status : Active.
Grant Extended for a 12 month through 12/31/02.

(iii) The purpose of this grant is in support of technical assistance to grantees under RWJF's Supporting Families after Welfare Reform: Access to Medicaid.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$742,840.00 through 10/31/01.

(vi) Awaiting financial and narrative reports.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040877

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 12/22/00
\$540,059.00 for a 10 month period. Status : Active.

- (iii) The purpose of this grant is in support of technical assistance and direction for A Matter of Degree:
Reducing High-Risk Drinking Among College Stude.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$411,942.00 through 12/31/01.

- (vi) Financial reports through 04/10/02 have been received.
Narrative reports through 02/01/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041105

- (i) Northwest Prof Consort Inc
Suite 420
5200 S.W. Macadam Avenue
Portland, OR 97201-3857
- (ii) Awarded on 12/27/00
\$349,654.00 for a 34 month period. Status : Active.
- (iii) The purpose of this grant is in support of the
Substance Abuse Policy Research Program.
- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.
- (v) Grantee has expended \$166,188.00 through 06/30/02.
- (vi) Financial reports through 01/25/02 have been received.
Narrative reports through 01/25/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041355

- (i) Medical & Chirurgical Faculty of Maryl
Baltimore, MD 21201
- (ii) Awarded on 12/15/00
\$31,197.00 for a 1 month period. Status : Closed.
- (iii) The purpose of this grant is in support of the
SmokeLess States Program.
- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.
- (v) Grantee has expended \$29,839.00 through 02/28/01.
CANCELLED \$1,358.00 8/2/01
- (vi) Financial reports through 07/30/01 have been received.
Narrative reports through 07/24/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041429

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 10/25/01
\$2,034,859.00 for a 10 month period. Status : Active.

- (iii) The purpose of this grant is in support of technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$871,142.00 through 06/30/02.

- (vi) Awaiting financial and narrative reports.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041466

- (i) Maine Hosp Assn Inc
150 Capitol Street
Augusta, ME 04330-6858

- (ii) Awarded on 01/29/01
\$50,000.00 for a 22 month period. Status : Active.

- (iii) The purpose of this grant is in support of Center to
Advance Palliative Care.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$12,500.00 through 09/30/01.

- (vi) Financial reports through 11/13/01 have been received.
Narrative reports through 11/28/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041523

- (i) Medical Soc of New Jersey
Lawrenceville, NJ 08648
- (ii) Awarded on 02/21/01
\$1,381,196.00 for a 35 month period. Status : Active.
- (iii) The purpose of this grant is in support of SmokeLess States: National Tobacco Policy Initiative.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$338,085.00 through 02/28/02.
- (vi) Financial reports through 07/20/01 have been received.
Narrative reports through 07/20/01 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041539

- (i) Medical & Chirurgical Faculty of Maryl
Baltimore, MD 21201

- (ii) Awarded on 02/26/01
\$1,065,454.00 for a 35 month period. Status : Active.

- (iii) The purpose of this grant is in support of SmokeLess
States: National Tobacco Policy Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$156,362.00 through 12/31/01.

- (vi) Financial reports through 04/09/02 have been received.
Narrative reports through 04/29/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041713

(i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

(ii) Awarded on 10/25/01
\$842,278.00 for a 10 month period. Status : Active.

(iii) The purpose of this grant is in support of technical assistance and direction for the Reducing Underage Drinking Through Coalitions Program.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$307,563.00 through 06/30/02.

(vi) Awaiting financial and narrative reports.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041900

- (i) North Dakota Med Assn
P.O. Box 1198
Bismarck, ND 58502-1198

- (ii) Awarded on 05/18/01
\$200,000.00 for a 10 month period. Status : Active.
Grant Extended for a 2 month through 07/31/02.

- (iii) The purpose of this grant is in support of SmokeLess
States: National Tobacco Policy Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$102,900.00 through 12/31/01.

- (vi) Financial reports through 01/31/02 have been received.
Narrative reports through 03/18/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042001

- (i) Connecticut St Med Soc
160 Saint Ronan Street
New Haven, CT 06511-2390

- (ii) Awarded on 06/15/01
\$23,595.00 for a 11 month period. Status : Active.

- (iii) The purpose of this grant is in support of the Connecticut State Addiction Medicine/Psychiatry Grand Rounds.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) No expenditures reported to date.

- (vi) Awaiting final financial and narrative reports.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042291

- (i) Community Parish Nurs
35 Scotland Road
Reading, MA 01867-3322

- (ii) Awarded on 04/10/01
\$35,000.00 for a 29 month period. Status : Active.

- (iii) The purpose of this grant is in support of Faith in Action - II.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) No expenditures reported to date.

- (vi) Awaiting financial and narrative reports.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042305

- (i) Omega Journey
Suite E
1425 Aurora Road
Melbourne, FL 32935-5384

- (ii) Awarded on 04/13/01
\$35,000.00 for a 29 month period. Status : Active.

- (iii) The purpose of this grant is in support of Faith in Action - II.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) No expenditures reported to date.

- (vi) Financial reports through 06/27/01 have been received.
Narrative reports through 06/27/01 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042752

(i) Foundation for Hlt Care Qual
Suite 703
705 Second Avenue
Seattle, WA 98104-1717

(ii) Awarded on 06/25/01
\$351,143.00 for a 5 month period. Status : Closed.
Grant Extended for a 2 month through 03/31/02.

(iii) The purpose of this grant is in support of a Multistate Initiative to Help Build a Health Information Infrastructure.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$351,114.00 through 03/31/02.
CANCELLED \$29.00 on 7/1/02

(vi) Financial reports through 06/11/02 have been received.
Narrative reports through 06/11/02 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042799

(i) Lancaster Co Med Soc
2966 O Street
Lincoln, NE 68510-1454

(ii) Awarded on 07/24/01
\$424,993.00 for a 46 month period. Status : Active.

(iii) The purpose of this grant is in support of the Local Initiative Funding Partners Program.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$47,715.00 through 05/31/02.

(vi) Financial reports through 02/26/02 have been received.
Narrative reports through 02/26/02 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042913

- (i) American Assn of Retired Persons
601 E Street, N.W.
Washington, DC 20049-0002

- (ii) Awarded on 10/05/01
\$4,300,000.00 for a 47 month period. Status : Active.

- (iii) The purpose of this grant is in support of Translating
Research to Practice: Improving Physical Activity
Levels of Mid-Life and Older Adults .

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$332,328.00 through 12/31/01.

- (vi) Financial reports through 01/31/02 have been received.
Narrative reports through 01/31/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043183

- (i) Washington St Hosp Assn
300 Elliott Avenue West, Suite 300
Seattle, WA 98119

- (ii) Awarded on 07/26/01
\$249,712.00 for a 4 month period. Status : Closed.

- (iii) The purpose of this grant is in support of the
Smokeless States Program: Special opportunities
project.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$249,712.00 through 12/31/01.

- (vi) Financial reports through 04/26/02 have been received.
Narrative reports through 04/30/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043223

- (i) Center for Hlt & Long Term Care Rsh
2 University Office Park
51 Sawyer Road, Suite 340
Waltham, MA 02453-3448

- (ii) Awarded on 10/01/01
\$586,352.00 for a 28 month period. Status : Active.

- (iii) The purpose of this grant is in support of examining decisions, choices, and care management among an admissions cohort of privately insured disabled .

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$12,295.00 through 12/31/01.

- (vi) Financial reports through 02/15/02 have been received.
Narrative reports through 02/15/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043417

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 08/21/01
\$71,268.00 for a 5 month period. Status : Active.

- (iii) The purpose of this grant is in support of the
Smokeless States Program.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$71,239.00 through 01/31/02.

- (vi) Financial reports through 03/18/02 have been received.
Narrative reports through 03/18/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043512

- (i) HealthNow NY
1901 Main Street
P.O. Box 80
Buffalo, NY 14240-0080

- (ii) Awarded on 10/01/01
\$499,883.00 for a 35 month period. Status : Active.

- (iii) The purpose of this grant is in support of Managing
Pediatric Asthma: Improving Asthma Care for Children.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$9,791.00 through 12/31/01.

- (vi) Financial reports through 02/15/02 have been received.
Narrative reports through 02/15/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043516

- (i) Monroe Plan for Med Care
2700 Elmwood Avenue
Rochester, NY 14618-1911

- (ii) Awarded on 10/01/01
\$500,000.00 for a 35 month period. Status : Active.

- (iii) The purpose of this grant is in support of Improving
Asthma Care for Children.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$1,962.00 through 12/31/01.

- (vi) Financial reports through 01/28/02 have been received.
Narrative reports through 01/28/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043519

- (i) Childrens Mercy Hosp Truman Med Ctr
215 West Pershing Road, 6th Floor
Kansas City, MO 64108-4316

- (ii) Awarded on 10/18/01
\$500,000.00 for a 36 month period. Status : Active.

- (iii) The purpose of this grant is in support of Managing
Pediatric Asthma: Improving Asthma Care for Children.

- (iv) To our knowledge, the grantee has not diverted any portion
of the funds from the purpose of this grant.

- (v) Grantee has expended \$7,523.00 through 12/31/01.

- (vi) Financial reports through 05/31/02 have been received.
Narrative reports through 04/23/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043547

- (i) National Coal for Hth Prof Educ in Gen
Suite 320
2360 West Joppa Road
Lutherville, MD 21093-4693

- (ii) Awarded on 09/04/01
\$475,439.00 for a 17 month period. Status : Active.

- (iii) The purpose of this grant is in support of a national coalition to educate health professionals in genetics.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$74,907.00 through 12/31/01.

- (vi) Financial reports through 01/22/02 have been received.
Narrative reports through 01/22/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043899

- (i) American Med Assn
515 North State Street
Chicago, IL 60610-4377

- (ii) Awarded on 10/17/01
\$234,990.00 for a 10 month period. Status : Active.

- (iii) The purpose of this grant is in support of SmokeLess States: National Tobacco Policy Initiative.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$54,565.00 through 05/31/02.

- (vi) Financial reports through 02/01/02 have been received.
Narrative reports through 02/01/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043933

- (i) Charles & Helen Schwab Fdn
Suite 300
1650 South Amphlett Boulevard
San Mateo, CA 94402-2516

- (ii) Awarded on 11/16/01
\$17,906.00 for a 5 month period. Status : Active.

- (iii) The purpose of this grant is in support of a meeting of researchers and funders on Proposition 36.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) Grantee has expended \$17,906.00 through 05/11/02.

- (vi) Financial reports through 07/03/02 have been received.
Narrative reports through 07/02/02 have been received.

- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044542

(i) AIDS Interfaith Ministry
1107 Lowell Street
Camden, NJ 08104-1627

(ii) Awarded on 12/17/01
\$35,000.00 for a 28 month period. Status : Active.

(iii) The purpose of this grant is in support of Faith in Action .

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) No expenditures reported to date.

(vi) Awaiting financial and narrative reports.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044558

- (i) Concilio Evangelico de Puerto Rico
Apartado 21343
Rio Piedras, PR 00928-1343

- (ii) Awarded on 12/20/01
\$35,000.00 for a 28 month period. Status : Active.

- (iii) The purpose of this grant is in support of Faith in Action - II.

- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

- (v) No expenditures reported to date.

- (vi) Awaiting financial and narrative reports.

- (vii) Audit required Yes/No.

Year	Required	Received Date

**THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001**

**Part VIII
Compensation of Officers, Directors and Trustees**

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Nancy Kassebaum Baker 700 New Hampshire Ave , NW Apt 1 Washington, DC 20037	Trustee - At Least 3 5 Hrs/Wk Until 6/30/01	\$16,250	None	None
Robert Campbell 100 Albany Street, Suite 200 New Brunswick, NJ 08901	Trustee - At Least 5 Hrs/Wk Chairman of Board	\$56,000	None	None
Rheba deTornyay, Ed D 4540 8th Avenue, NE Apt 1001 Seattle, WA 98105	Trustee - At Least 3 5 Hrs/Wk	\$38,000	None	None
Lawrence G Foster 35 Sea Watch Boca Grande, FL 33921	Trustee - At Least 3 5 Hrs/Wk	\$26,000	None	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
George Frazza 31 Oak Knoll Road Mendham, NJ 07945	Trustee - At Least 3 5 Hrs/Wk	\$27,000	None	None
James R Gavin, III, M D. 8225 Buckspark Lane West Potomac, MD 20854	Trustee - At Least 3 5 Hrs/Wk	\$30,000	None	None
Linda Gnego Engine Company No 28 644 S Figueroa Street Los Angeles, CA 90071	Trustee - At Least 3 5 Hrs/Wk	\$30,000	None	None
Wendy Hagen 1528 Hardwood Lane McLean, VA 22101	Trustee - At Least 3 5 Hrs/Wk Effective 1/25/01	\$20,250	None	None
Edward Hartnett 23 Beacon Crest Drive Basking Ridge, NJ 07920	Trustee - At Least 3 5 Hrs/Wk Effective 1/25/01	\$21,250	None	None
Robert Wood Johnson IV 630 Fifth Ave , Suite 1510 New York, NY 10111	Trustee - At Least 3.5 Hrs/Wk Effective 1/25/01	\$21,250	None	None
Thomas H. Kean P O Box 332 Far Hills, NJ 07931-0332	Trustee - At Least 3 5 Hrs/Wk	\$24,000	None	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Edward Matthews American International Group 70 Pine Street, 17th fl New York, NY 10270	Trustee - At Least 3.5 Hrs/Wk	\$22,000	None	None
Jack W Owen 3249 Sandown Park Road Keswick, VA 22947	Trustee - At Least 3 5 Hrs/Wk	\$29,000	None	None
William Roper 10424 Stone Chapel Hill, NC 27514	Trustee - At Least 3 5 Hrs/Wk	\$26,000	None	None
John H Steele 5 Water Street Woods Hole, MA 02543	Trustee - At Least 3.5 Hrs/Wk	\$30,000	None	None
Gail Warden Henry Ford Health System 1 Ford Place Detroit, MI 48202	Trustee - At Least 3.5 Hrs/Wk	\$27,000	None	None
Richard Worley 1111 Barberry Road Bryn Mawr, PA 19010	Trustee - At Least 3 5 Hrs/Wk	\$24,000	None	None
Steven A Schroeder 49 West Shore Drive Pennington, NJ 08534	President - More Than 40 Hrs/Wk	\$536,876	60,182 ⁽²⁾	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
J Warren Wood III 102 Moore Street Princeton, NJ 08540	V President, General Counsel, Secretary More Than 40 Hrs/Wk	\$283,113	\$53,440 ⁽²⁾	None
Calvin Bland 812 Joshua Court Moorestown, NJ 08057	Special Advisor to the President More Than 40 Hrs/Wk	\$249,500	\$53,679	None
Peter Goodwin 269 Jefferson Avenue Haddonfield, NJ 08033	Vice President & Treasurer More Than 40 Hrs/Wk	\$217,235	\$50,859 ⁽²⁾	None
Ruby P. Hearn 7 St Johns Road Baltimore, MD 21210	Sr V President Until 5/31/01 More Than 40 Hrs/Wk	1,238,819 ⁽³⁾	\$28,120	None
Robert Hughes 15 Linden Lane Princeton, NJ 08540	V President - More Than 40 Hrs/Wk	\$182,738	\$56,919	None
Paul S Jellinek 10 Samantha Lane Mercerville, NJ 08619	V President - More Than 40 Hrs/Wk	\$202,960	\$51,005	None
Frank Karel III 9 Springwood Drive Lawrenceville, NJ 08648	V President - More Than 40 Hrs/Wk	476,954 ⁽³⁾	\$51,613	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Nancy J. Kaufman 37 Millbrook Drive Princeton Junction, NJ 08550	V President - More Than 40 Hrs/Wk	\$203,439	\$58,017	None
James Knickman 10 Armour Lane Princeton, NJ 08540	V President - More Than 40 Hrs/Wk	\$219,249	\$58,245	None
Risa Lavizzo-Mourey 711 Paper Mill Road Erdenheim, PA 19038	Sr. V President & Director More Than 40 Hrs/Wk	\$201,355	\$46,476	None
Michael McGinnis 4827 V Street, NW Washington, DC 20007	Sr V. President & Director More Than 40 Hrs/Wk	\$265,564	\$47,984	None
Donane Miller 1357 Brentwood Yardley, PA 19067	V President - More Than 40 Hrs/Wk	\$184,297	\$38,933	None
David Morse 32 West Amherst Road Bala Cynwyd, PA 19004	V President - More Than 40 Hrs/Wk Effective 12/17/01	\$29,731	None	None
John Gilliam 700 Park Avenue New York, NY 10021	Chief Investment Officer More Than 40 Hrs/Wk	\$344,215	\$59,805	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Lewis G Sandy 106 Balcort Drive Princeton, NJ 08540	Executive Vice President More Than 40 Hrs/Wk	\$858,208 ⁽³⁾	\$52,747	None
		<u>\$6,162,253</u>	<u>\$768,024</u>	

⁽¹⁾ The Foundation has a policy of reimbursing only actual expenses incurred

⁽²⁾ Listed amounts reflect vested amounts contributed to the Foundation's retirement and health and welfare plans. In addition, these officers participate in supplemental benefit plans designed to provide an economic incentive for them to continue to provide key management services to the Foundation. Under these plans, these officers may become entitled to additional compensation payable in a lump sum equal to the discounted present value (assuming a stream of equal payments ranging from ten to twenty years) of a multiple of salary varying from 1 to 4 dependent on the plan, increased by an amount sufficient to neutralize the effect of state and federal income tax. The plans also provide for supplemental death benefits equal to twice the lifetime benefit for officers employed by the Foundation at date of death. None of the officers had a right, title, or claim to such benefits as of December 31, 2001.

⁽³⁾ These officers received supplemental payments during the year. Under plans mentioned in Note (2) above, Ruby P. Hearn received \$1,114,514, upon retirement after 25 years of service, and Lewis G. Sandy received \$488,538 upon the completion of 10 years of service. Frank Karel, III received supplemental compensation of \$225,000 upon retirement after 8 years of service.

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I D. #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part X, Line 1

Fair Market Value of Assets Not Used
Directly in Carrying out Exempt Purposes

(a) Monthly Average of Securities at Fair Market Value

Johnson & Johnson, Common Stock	4,977,971,388
Other Securities	<u>3,286,703,558</u>
Total	<u>8,264,674,946</u>

(c) Fair Market Value of All Other Assets

Approximately 35 Acres of Investment Land	8,000,000
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(d) Total	<u><u>8,272,674,946</u></u>
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I D. #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part XII, Line 2

Purchase of Charitable Assets - See Supporting Schedule for Part II, Line 14	28,867,675
Add, Purchases Accrued at December 31, 2000	6,397,112
Less, Purchases Accrued at December 31, 2001	(3,475,331)
Purchases Paid in 2001	<u><u>31,789,456</u></u>

THE ROBERT WOOD JOHNSON FOUNDATION

Form 990-PF

Part XV

- 2(b) There are no formal grant applications. Applicants should prepare a letter which states briefly and concisely the proposed project as well as its objectives and significance, the qualifications of the organization and the individuals concerned, if appropriate, the means by which the project will be continued after grant funds have been depleted, the mechanisms for evaluating results, and a budget. This letter should be accompanied by a copy of the applicant institution's tax exempt status under the Internal Revenue Code.
- 2(d) The Robert Wood Johnson Foundation's historical mission is to improve the health and health care of all Americans. The Foundation's role in fulfilling this mission is to help the nation and its health care system identify and pursue new opportunities to address persistent health problems and to anticipate and respond to significant emerging problems. *In addition, the Foundation has identified three goals to be pursued: (1) to assure that all Americans have access to basic health care at reasonable costs, (2) to improve care and support for people with chronic health conditions, and (3) to promote health and reduce the personal, social and economic harm caused by substance abuse – tobacco, alcohol and illicit drugs.*

Policy guidelines established by the Foundation's Board of Trustees normally preclude support for ongoing general operating expenses, endowment, construction or equipment, and basic biomedical research. The Foundation does not make grants to institutions based outside of the United States, nor does it provide direct support to individuals.

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Expansion of health services for A Better Chance students</i>					
A Better Chance - Strath Haven, Inc Swarthmore, PA (043574)	509(a) (1)	41,024.00	41,024.00	0 00	0 00
<i>National technical assistance office for the Addressing Tobacco in Managed Care Program</i>					
AAHP Foundation Washington, DC (041625)	509(a) (2)	748,983 00	161,481 00	0 00	587,502.00
<i>Conducting and analyzing the 2001 Annual Industry Survey of managed care plans</i>					
AAHP Foundation Washington, DC (041884)	509(a) (2)	288,908 00	144,454 00	0 00	144,454.00
<i>HMO care management workgroup: Transitions of care</i>					
AAHP Foundation Washington, DC (043561)	509(a) (2)	369,594 00	0.00	0 00	369,594 00
<i>Testing interventions to promote physical activity among mid-life and older adults</i>					
AARP Foundation Washington, DC (040241)	509(a) (2)	30,955 00	27,860 00	0 00	3,095.00
<i>FIA-II: AIDS Interfaith Ministry</i>					
AIDS Interfaith Ministry Camden, NJ (044542)	ER	35,000.00	25,000 00	0 00	10,000.00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Faith in Action of Lehigh Valley Pennsylvania</i>					
AIDS Outreach Inc Allentown, PA(044529)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>FIA-II. Faith in Action Volunteer Caregiver Program</i>					
AIDS Resource Center of Wisconsin Inc. Eau Claire, WI(043352)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: Faith in Action Program</i>					
AIDS Services of North Texas, Inc. Denton, TX(043330)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>Implementing a videoconferencing and multimedia system</i>					
AcademyHealth Washington, DC(039499)	509(a)(1)	78,187.00	70,314 00	0.00	7,873.00
<i>Promoting patient safety through health care purchasing tools</i>					
AcademyHealth Washington, DC(040728)	509(a)(1)	391,074.00	195,537.00	0 00	195,537 00
<i>Conference on long-term care research and service delivery</i>					
AcademyHealth Washington, DC(041736)	509(a)(1)	91,551.00	82,395.00	0.00	9,156 00

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FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Synthesis of research on the small group health insurance market</i> AcademyHealth Washington,DC(042453)	509(a)(1)	38,059 00	38,059.00	0 00	0 00
<i>2002 national health policy conference</i> AcademyHealth Washington,DC(044028)	509(a)(1)	50,000.00	50,000.00	0 00	0 00
<i>FIA-II: Care Partners</i> Adult Center for Enrichment Inc. Greensboro,NC(044561)	509(a)(2)	35,000.00	25,000.00	0.00	10,000.00
<i>Health Policy Leadership Fellows Program</i> Advocacy Institute, The Washington,DC(041068)	509(a)(1)	450,863.00	225,432.00	0.00	225,431 00
<i>Managing Pediatric Asthma: Improving Asthma Care for Children</i> Affinity Health Plan, Inc Bronx,NY(043520)	509(a)(1)	497,017 00	88,177 00	0.00	408,840.00
<i>After School Matters in Chicago</i> After School Matters Inc Chicago,IL(042015)	509(a)(1)	5,000,000.00	500,000 00	0.00	4,500,000.00
<i>Alabama Southern Rural Access Program</i> Alabama Primary Health Care Association Inc. Montgomery,AL(043088)	509(a)(1)	356,520 00	178,260.00	0 00	178,260.00

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FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Alameda Health Consortium Oakland, CA(040972)	509(a)(1)	700,000.00	125,652 00	0 00	574,348.00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
Alaska Native Health Board Anchorage, AK(041519)	509(a)(1)	1,149,868 00	369,826.00	0.00	780,042.00
<i>Demonstration of an integrated care program for chronically ill residents in personal care homes</i>					
Albert Einstein Healthcare Network Philadelphia, PA(042438)	509(a)(3)	148,780.00	133,902.00	0 00	14,878.00
<i>Examining current issues affecting safety net institutions</i>					
Alliance of Community Health Plans Inc. Washington, DC(042340)	509(a)(3)	21,141.00	21,141 00	0 00	0.00
<i>FIA-II: Siouxland Faith in Action</i>					
Alzheimer's Disease & Related Disorders Association, Inc. - Big Sioux Chapter Sioux City, IA(044510)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>FIA-II: Circle of Friends</i>					
Alzheimer's Disease & Related Disorders Association, Inc - Minnesota-Dakotas Chapter	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00

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FROM 2001 TO 2001
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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Edina, MN (044528)					
<i>FIA-II: Faith in Action: Neighbor to Neighbor Volunteer Respite</i> Alzheimer's Disease and Related Disorders Association, Inc., Western Arkansas Chapter Fort Smith, AR (042289)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>FIA-II: Pasco Interfaith Caregivers</i> Alzheimer's Family Organization, Inc. New Port Richey, FL (042281)	509(a) (1)	35,000.00	25,000 00	0 00	10,000.00
<i>Publishing a journal supplement on quality of care in preferred provider organizations</i> American Accreditation HealthCare Commission Inc Washington, DC (042124)	509(a) (2)	49,399.00	49,399.00	0 00	0.00
<i>Development of a public awareness and action campaign on mental illness and comorbid addiction</i> American Association for World Health, Inc Washington, DC (041789)	509(a) (1)	50,000.00	50,000.00	0.00	0.00
<i>Technical assistance and direction for Colleagues in Caring: regional collaboratives for nursing work force development</i> American Association of Colleges of	509(a) (1)	620,000 00	310,000.00	0.00	310,000.00

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(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Nursing Washington, DC (039790)					
<i>Evaluation of nursing faculty development in end-of-life care</i>					
American Association of Colleges of Nursing Washington, DC (043977)	509(a) (1)	202,825.00	0.00	0 00	202,825.00
<i>Marketing communications and policy component of Translating Research to Practice . Improving Physical Activity Levels of Mid-Life and Older Adults</i>					
American Association of Retired Persons Washington, DC (042913)	ER	4,300,000 00	94,022 00	0 00	4,205,978.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society Foundation, Great Lakes Division, Inc. East Lansing, MI (041919)	509(a) (3)	200,000.00	180,000.00	0 00	20,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , California Division, Inc. Oakland, CA (041915)	509(a) (1)	872,830 00	149,588 00	0.00	723,242.00

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FROM 2001 TO 2001
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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: National Tobacco Policy Institute</i>					
American Cancer Society, Inc , Eastern Division, Inc East Syracuse,NY(041909)	509(a)(1)	1,440,747.00	225,008 00	0.00	1,215,739.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Hawaii Pacific Division, Inc. Honolulu,HI(041918)	509(a)(1)	871,000.00	141,529.00	0 00	729,471.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Heartland Division, Inc Kansas City,MO(041907)	509(a)(1)	200,000.00	180,000 00	0.00	20,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Mid-South Division, Inc. Birmingham,AL(041538)	509(a)(1)	1,437,814 00	418,346 00	0 00	1,019,468.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Mid-South Division, Inc. Birmingham,AL(041914)	509(a)(1)	900,000.00	156,030 00	0 00	743,970 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Midwest Division, Inc Pierre,SD(041913)	509(a)(1)	994,852.00	165,767.00	0 00	829,085 00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , New England Division, Inc. Framingham,MA(041545)	509(a)(1)	952,747.00	243,476.00	0 00	709,271.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., New England Division, Inc Pawtucket,RI(041912)	509(a)(1)	199,819 00	179,837.00	0.00	19,982.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., New England Division, Inc Framingham,MA(041921)	509(a)(1)	1,348,058.00	224,685 00	0 00	1,123,373.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Northwest Division, Inc. Seattle,WA(041906)	509(a)(1)	1,057,959.00	174,587 00	0 00	883,372.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Ohio Division, Inc. Dublin, OH(041535)	509(a)(1)	1,371,586 00	268,559.00	0 00	1,103,027.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Pennsylvania Division, Inc Hershey, PA(041898)	509(a)(1)	200,000 00	180,000.00	0 00	20,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Southwest Division, Inc. Phoenix, AZ(041544)	509(a)(1)	900,000.00	150,000 00	0.00	750,000 00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Southwest Division, Inc. Phoenix, AZ(041904)	509(a)(1)	737,389.00	102,031.00	0.00	635,358.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Cancer Society, Inc., Southwest Division, Inc. Phoenix, AZ(041908)	509(a)(1)	988,856 00	146,740 00	0 00	842,116.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Thirteenth National HIV/AIDS Update Conference</i>					
American Foundation for AIDS Research New York, NY(040887)	509(a)(1)	31,350.00	31,350.00	0 00	0.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Heart Association, Inc , Desert/Mountain Affiliate Tempe, AZ(041894)	509(a)(1)	200,000.00	180,000.00	0.00	20,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Heart Association, Inc., Midwest Affiliate Chicago, IL(041529)	509(a)(1)	906,134.00	132,980 00	0 00	773,154 00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Heart Association, Inc., Northwest Affiliate Seattle, WA(041528)	509(a)(1)	396,028 00	221,909 00	0 00	174,119.00
<i>Circle of Health: Early intervention and prevention for Native American youth</i>					
American Indian Prevention Coalition Phoenix, AZ(040553)	509(a)(1)	50,000 00	45,000 00	0.00	5,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Lung Association of Arkansas Little Rock, AR (041928)	509(a)(1)	1,179,496.00	190,934.00	0.00	988,562.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Lung Association of Georgia Smyrna, GA (041923)	509(a)(1)	965,918.00	158,011.00	0.00	807,907.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
American Lung Association of New Hampshire Bedford, NH (041926)	509(a)(1)	1,160,000.00	249,393.00	0.00	910,607.00
<i>Technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative</i>					
American Medical Association Chicago, IL (041429)	ER	2,034,859.00	0.00	0.00	2,034,859.00
<i>Technical assistance and direction for Reducing Underage Drinking Through Coalitions</i>					
American Medical Association Chicago, IL (041713)	ER	842,278.00	0.00	0.00	842,278.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: Consultant services to assist unfunded states and review proposals</i> American Medical Association Chicago, IL(043417)	ER	71,268 00	64,141 00	0.00	7,127.00
<i>SmokeLess States -- Training and strategy development program for grantees</i> American Medical Association Chicago, IL(043899)	ER	234,990.00	39,165.00	0 00	195,825.00
<i>Publishing a journal supplement on critical issues in consumer health informatics</i> American Medical Informatics Association Inc Bethesda, MD(043972)	509(a)(2)	23,000.00	23,000.00	0 00	0.00
<i>Assessing medical students' knowledge and attitudes of health care access issues</i> American Medical Student Association Foundation Reston, VA(042706)	509(a)(3)	50,000 00	50,000.00	0.00	0.00
<i>Establishment of the Institute for Advocacy on Environmental Tobacco Smoke</i> American Nonsmokers' Rights Foundation Berkeley, CA(041042)	509(a)(1)	971,114 00	145,946.00	0.00	825,168.00
<i>Technical assistance on environmental tobacco smoke issues and policies</i> American Nonsmokers' Rights Foundation Berkeley, CA(042554)	509(a)(1)	358,828 00	322,945.00	0.00	35,883.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Database and Web site on tobacco industry activities for use by health advocates, reporters, policy makers, and the public health community</i>					
American Nonsmokers' Rights Foundation Berkeley, CA (043509)	509(a)(1)	300,000.00	68,836.00	0 00	231,164.00
<i>Training osteopathic physicians in end-of-life care</i>					
American Osteopathic Association Chicago, IL (042259)	509(a)(2)	76,900 00	69,210 00	0.00	7,690.00
<i>Promoting activity through community design: A planning and education initiative</i>					
American Planning Association, The Chicago, IL (041484)	509(a)(2)	532,000 00	133,000 00	0 00	399,000.00
<i>Interdisciplinary conference on psychosocial and behavioral factors affecting women's health</i>					
American Psychological Association Washington, DC (040447)	509(a)(2)	50,000 00	50,000.00	0.00	0.00
<i>Conference on the public's health and the law in the 21st century</i>					
American Society of Law, Medicine & Ethics Inc. Boston, MA (044018)	509(a)(2)	91,025 00	81,922 00	0 00	9,103 00

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<i>FIA-II: The Andrews Center</i> Andrews Center Tyler, TX(044534)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>FIA-II: Fe en Accion</i> Apoyo Empresarial para la Peninsula de Cantera San Juan, PR(042295)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: South Beltline Cluster of Churches</i> Volunteer Project Arbor Covenant Church Madison, WI(043318)	501(c)(3)	35,000 00	25,000.00	0.00	10,000.00
<i>Covering Kids and Families</i> Arkansas Advocates for Children and Families Little Rock, AR(043188)	509(a)(1)	950,000.00	0.00	0 00	950,000.00
<i>Coming Home: Affordable Assisted Living</i> Arkansas Department of Human Services Little Rock, AR(041323)	509(a)(1)	299,900 00	44,121 00	0.00	255,779.00
<i>Arkansas Cash and Counseling: Supplemental grant for enrollment and monitoring</i> Arkansas Department of Human Services Little Rock, AR(041810)	509(a)(1)	99,962 00	89,966 00	0 00	9,996 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Aroostook Faith in Action Volunteer Caregiver Coalition</i>					
Aroostook Area Agency on Aging, Inc. Presque Isle, ME (044526)	509(a)(1)	35,000 00	25,000.00	0.00	10,000 00
<i>FIA-II: Ashe Congregational Health Ministry</i>					
Ashe Memorial Hospital, Inc. Jefferson, NC (044549)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Congress of Health Professions Educators Association of Academic Health Centers Inc.</i>					
Washington, DC (041964)	509(a)(2)	20,000.00	20,000.00	0 00	0.00
<i>Technical assistance and direction for the Health Professions Partnership Initiative</i>					
Association of American Medical Colleges Washington, DC (040337)	509(a)(2)	571,063.00	285,532 00	0 00	285,531 00
<i>Technical assistance and direction for the Minority Medical Education Program</i>					
Association of American Medical Colleges Washington, DC (040712)	509(a)(2)	685,339.00	0 00	0.00	685,339.00
<i>Publication of a compilation of articles highlighting the importance of the humanities in medical education</i>					
Association of American Medical Colleges Washington, DC (041960)	509(a)(2)	10,000 00	10,000.00	0 00	0.00

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<i>Voices in the Debate: Minority Action for Tobacco Policy Change</i>					
Association of Asian Pacific Community Health Organizations Oakland, CA(042226)	509(a)(1)	2,500,000 00	250,000.00	0.00	2,250,000.00
<i>Developing a media guide on health care quality</i>					
Association of Health Care Journalists Minneapolis, MN(041411)	509(a)(1)	254,300 00	127,150 00	0 00	127,150.00
<i>Strategic planning for health care executives in the 21st century</i>					
Association of University Programs in Health Administration Washington, DC(042147)	509(a)(2)	49,983 00	49,983 00	0 00	0.00
<i>Minority Medical Faculty Development Program</i> -- Ericka P. Simpson, M.D.					
Baylor College of Medicine Houston, TX(041303)	509(a)(1)	365,400.00	81,436.00	0 00	283,964.00
<i>Tobacco segment of a biennial symposium on minorities, the medically underserved, and cancer</i>					
Baylor College of Medicine Houston, TX(042887)	509(a)(1)	40,000 00	40,000.00	0.00	0.00

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<i>Replacement of valuable laboratory supplies for hurricane-damaged research labs</i>					
Baylor College of Medicine Houston, TX (043198)	509(a) (1)	350,000 00	315,000 00	0 00	35,000.00
<i>Minority Medical Faculty Development Program - Oluyinka O. Olutoye, M.B.Ch.B., Ph.D.</i>					
Baylor College of Medicine Houston, TX (043485)	509(a) (1)	365,400.00	45,675.00	0.00	319,725 00
<i>Managing Pediatric Asthma: Emergency Department Demonstration Program</i>					
Baylor College of Medicine Houston, TX (043506)	509(a) (1)	862,585.00	149,404.00	0.00	713,181.00
<i>FIA-II: Faith in Action Transportation Nurse/Bedford Ride Program</i>					
Bedford Community Health Foundation, Inc. Bedford, VA (044514)	509(a) (1)	35,000 00	25,000.00	0 00	10,000.00
<i>Evaluating the Chronic Care Networks for Alzheimer's Disease project</i>					
Benjamin Rose Institute Cleveland, OH (040335)	509(a) (1)	746,489.00	172,549 00	0 00	573,940.00
<i>Technical assistance and direction for Sound Partners for Community Health</i>					
Benton Foundation Washington, DC (039637)	ER	943,793.00	471,897.00	0.00	471,896 00

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<i>Technical assistance and direction for the Community-Based Radio Initiative</i> Benton Foundation Washington,DC(040278)	ER	207,157 00	103,579.00	0.00	103,578.00
<i>FIA-II: Big Bend Hospice Faith in Action Project</i> Big Bend Hospice Inc. Tallahassee,FL(043331)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Technical assistance and direction for the Generalist Physician Faculty Scholars Program</i> Biomedical Research Foundation of South Texas Inc. San Antonio,TX(041503)	509(a)(1)	478,026 00	239,013.00	0.00	239,013.00
<i>Minority Medical Faculty Development Program - Lauren A. Smith, M.D., M.P.H.</i> Boston Medical Center Corporation Boston,MA(042686)	509(a)(1)	364,930 00	45,667 00	0.00	319,263.00
<i>Examining integration strategies in hospital systems</i> Boston University Boston,MA(040394)	509(a)(1)	292,990.00	79,665 00	0.00	213,325.00
<i>Technical assistance and direction for the Scholars in Health Policy Research Program</i> Boston University School of Management Boston,MA(040713)	509(a)(1)	563,676 00	0 00	0.00	563,676.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Randomized trial of case management to insure uninsured children</i> Boston University School of Medicine Boston, MA (042215)	509(a) (1)	300,000 00	32,772.00	0.00	267,228.00
<i>Technical assistance and direction for Fighting Back</i> Boston University School of Public Health Boston, MA (039749)	509(a) (1)	682,190.00	341,095 00	0 00	341,095.00
<i>Effect of local hospital networks on the cost and accessibility of hospital services</i> Boston University School of Public Health Boston, MA (042032)	509(a) (1)	100,556 00	90,500 00	0 00	10,056.00
<i>Peer-based intervention to promote behavior change among youth in emergency departments who test positive for risky drinking</i> Boston University School of Public Health Boston, MA (043510)	509(a) (1)	299,506 00	119,690 00	0.00	179,816 00
<i>FIA-II. Boys & Girls Club of Minden, Inc Faith in Action</i> Boys & Girls Club of Minden Inc Minden, LA (044533)	509(a) (1)	35,000 00	25,000 00	0 00	10,000.00

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<i>Fighting Back</i> evaluation dissemination Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(037368)	509(a)(1)	368,411.00	0.00	0 00	368,411.00
<i>New England Regional Public Health and Managed Care Collaborative</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040002)	509(a)(1)	399,221.00	94,352.00	0 00	304,869.00
<i>Analysis of the substance abuse treatment delivery system</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040213)	509(a)(1)	289,264 00	70,898 00	0.00	218,366 00
<i>Council on Health Care Economics and Policy</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040640)	509(a)(1)	1,699,082 00	0 00	0 00	1,699,082.00
<i>Harvesting the products of The Access Project</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare	509(a)(1)	250,133 00	125,067 00	0 00	125,066.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Waltham, MA (042407)					
<i>FIA-II: Braveheart Interfaith Volunteer Services</i>					
BraveHeart Volunteer Support Teams Flossmoor, IL (042288)	509(a) (1)	35,000.00	25,000.00	0.00	10,000.00
<i>FIA-II: Bridge Ministries</i>					
Bridge Ministries Kirkland, WA (042276)	509(a) (1)	35,000.00	25,000.00	0 00	10,000.00
<i>Minority Medical Faculty Development Program - Michelle Asha Albert, M.D.</i>					
Brigham & Women's Hospital, Inc. Boston, MA (042675)	509(a) (1)	365,400.00	45,675 00	0.00	319,725 00
<i>Randomized trial to evaluate a patient-specific aid for hormone replacement therapy in postmenopausal women</i>					
Brigham & Women's Hospital, Inc. Boston, MA (042909)	509(a) (1)	95,762.00	47,881 00	0 00	47,881.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Brigham Young University Provo, UT (041533)	509(a) (1)	199,885 00	179,897 00	0 00	19,988.00
<i>FIA-II: Brookhaven Hospice Interfaith Outreach Program</i>					
Brookhaven Memorial Hospital Patchogue, NY (044508)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Expanding outreach to policy makers to advance public health and medical approaches to drug policy</i>					
Brown University Center for Alcohol and Addiction Studies Providence, RI (041563)	509(a)(1)	448,096 00	147,239.00	0 00	300,857.00
<i>Development of a Web interface and refinement for the tool kit of instruments to measure quality of life and quality of care at the end of life</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (041478)	509(a)(1)	328,597 00	92,131.00	0.00	236,466.00
<i>FIA-II: Reassurance Contact</i>					
CONTACT CARES, Inc. of Northwest Indiana Merrillville, IN (044535)	509(a)(2)	35,000 00	25,000.00	0 00	10,000 00
<i>Using policy briefs to improve population health</i>					
California Center for Public Health Advocacy Santa Monica, CA (038118)	509(a)(1)	722,925 00	179,878.00	0 00	543,047 00
<i>Educating consumers and providers about prescription medications</i>					
California Health Decisions Orange, CA (041745)	509(a)(1)	174,000.00	77,750.00	0.00	96,250.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Project to assist hospitals to develop or expand palliative care services</i>					
California Health Foundation and Trust Sacramento, CA(041465)	509(a)(3)	50,000 00	25,000 00	0 00	25,000 00
<i>Piloting and spreading perfect care delivery</i>					
Cambridge Health Alliance Cambridge, MA(043394)	509(a)(1)	50,000 00	50,000.00	0.00	0.00
<i>Studying medically related bankruptcies</i>					
Cambridge Medical Care Foundation Cambridge, MA(042425)	509(a)(3)	296,325.00	196,422.00	0 00	99,903.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Capital Area Substance Abuse Council, Inc. West Hartford, CT(041527)	509(a)(1)	420,450 00	247,015.00	0 00	173,435.00
<i>FIA-II: Reach Out and Touch</i>					
Caregivers Resource and Support System, Inc. Screven, GA(043346)	ER	35,000.00	25,000.00	0.00	10,000 00
<i>FIA-II: Caregivers of Central Ocean County, Inc</i>					
Caregivers of Central Ocean County Beachwood, NJ(044521)	509(a)(1)	35,000.00	25,000.00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Caregivers of Lakewood, Inc. (Friendly Visitor)</i>					
Caregivers of Lakewood, Inc. Lakewood, NJ (042282)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Recognition of maternal depressive symptoms by primary care pediatricians</i>					
Case Western Reserve University School of Medicine Cleveland, OH (042193)	509(a)(1)	300,000 00	30,268 00	0 00	269,732 00
<i>FIA-II: Faith in Acton Project of Castle of Springfield</i>					
Castle of Springfield Springfield, MO (044503)	509(a)(1)	35,000.00	25,000.00	0 00	10,000 00
<i>FIA-II: Caregiver Support/Respite Program</i>					
Catholic Charities Minneapolis, MN (044494)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>FIA-II: Faith in Action of the Augusta Area</i>					
Catholic Charities Maine Portland, ME (042346)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>FIA-II. Otsego Caregiving Network: Caring Neighbors</i>					
Catholic Charities of Delaware & Otsego Counties Oneonta, NY (044511)	509(a)(1)	35,000.00	0.00	0 00	35,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Day Break Respite and Caregiver Support Services</i>					
Catholic Charities of San Jose San Jose, CA(043320)	509(a)(1)	35,000.00	25,000.00	0.00	10,000 00
<i>Mentoring program for pregnant and parenting teen mothers</i>					
Catholic Charities of Santa Fe Santa Fe, NM(042621)	509(a)(1)	35,000.00	31,500.00	0.00	3,500 00
<i>FIA-II: Catholic Charities</i>					
Catholic Charities, Diocese of Metuchen Perth Amboy, NJ(042314)	509(a)(1)	35,000 00	25,000.00	0.00	10,000.00
<i>FIA-II: White Mountain Faith In Action</i>					
Catholic Community Service of Southern Arizona, Inc. Tucson, AZ(044560)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>Increasing health insurance coverage for low-income employees</i>					
Catholic Health East Newtown Square, PA(041598)	509(a)(1)	94,000 00	84,600.00	0.00	9,400.00
<i>FIA-II: Faith in Action Cayuga County</i>					
Cayuga County Community Health Network Inc Auburn, NY(043332)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00

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<i>Facility repairs and maintenance</i> Cenacle Retreat House Highland Park, NJ (037908)	509(a) (1)	65,745 00	0.00	0 00	65,745.00
<i>Developing small community homes as alternatives to nursing homes</i> Center for Growing and Becoming Incorporated Sherburn, NY (043280)	509(a) (1)	304,990 00	0 00	0 00	304,990.00
<i>Researching the role of state purchasers and regulators in reducing racial and ethnic health disparities</i> Center for Health Policy Development/National Academy for State Health Policy Portland, ME (041395)	509(a) (1)	93,305.00	83,976 00	0.00	9,329 00
<i>Decisions, choices, and care management among an admission cohort of privately insured disabled elders</i> Center for Health and Long-Term Care Research Inc. Waltham, MA (043223)	509(a) (1)	586,352.00	12,295 00	0 00	574,057 00
<i>Technical assistance and direction for the Medicaid Managed Care Program</i> Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (039495)	509(a) (3)	3,254,123.00	0 00	0.00	3,254,123.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Managing Pediatric Asthma: Improving Asthma Care for Children</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (040660)	509(a) (3)	290,919 00	0.00	0 00	290,919 00
<i>Consumer action seed grants for Covering Kids pilot project grantees</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (041573)	509(a) (3)	250,000 00	250,000 00	0 00	0.00
<i>State Action for Oral Health Access</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (044117)	509(a) (3)	507,905 00	253,953 00	0 00	253,952 00
<i>Conducting a statewide survey of the salary and benefits practices of 501(c) (3) nonprofit organizations in New Jersey</i>					
Center for Non-Profit Corporations, Inc. North Brunswick, NJ (042336)	509(a) (1)	45,295 00	45,295.00	0 00	0.00
<i>Technical assistance, training, and communications to support state and local alcohol policy development</i>					
Center for Science in the Public Interest Washington, DC (040938)	509(a) (1)	749,999 00	257,207.00	0.00	492,792.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Support for the National Organization of Tobacco Use Research Funders</i> Center for the Advancement of Health Washington,DC(041045)	509(a)(1)	149,684 00	74,845.00	0 00	74,839 00
<i>Coordinating youth tobacco cessation partnerships</i> Center for the Advancement of Health Washington,DC(041053)	509(a)(1)	225,196 00	57,465 00	0.00	167,731.00
<i>FIA-II: Deaf and Hard of Hearing Faith in Action Project</i> Center on Hearing and Deafness Inc West Chester,PA(043337)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>FIA-II: CareLink Interfaith Volunteer Caregiving Project</i> Central Arkansas Area Agency on Aging, Inc North Little Rock,AR(044538)	509(a)(1)	35,000.00	25,000 00	0.00	10,000 00
<i>FIA-II: Central City Comprehensive Community Center</i> Central City Comprehensive Community Center Houston,TX(042304)	509(a)(1)	35,000 00	25,000 00	0.00	10,000 00
<i>Expansion of a primary health care clinic for low-income, vulnerable populations</i> Central Iowa Hospital Corporation Des Moines,IA(042808)	501(c)(3)	460,000.00	74,130 00	0 00	385,870.00

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<i>Comprehensive outreach program to address the prenatal and postnatal needs of rural African-American women and their infants</i> Central Louisiana Area Health Education Center Foundation Alexandria, LA(042812)	509(a)(1)	350,000.00	42,100 00	0 00	307,900 00
<i>FIA-II: Faith in Action Project</i> Central Minnesota Elder Network Alexandria, MN(044541)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i> Central Plains Regional Health Care Foundation Inc Wichita, KS(040968)	509(a)(1)	699,460 00	184,754 00	0.00	514,706 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Central Vermont Community Action Council Inc. Barre, VT(042527)	509(a)(1)	55,000 00	49,500.00	0.00	5,500.00
<i>Charity Lobbying in the Public Interest</i> Charity Lobbying in the Public Interest Washington, DC(040084)	509(a)(1)	50,060.00	45,054.00	0.00	5,006.00

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<i>Research and funders meeting on Proposition 36 to divert drug offenders to treatment</i> Charles and Helen Schwab Foundation San Mateo, CA (043933)	ER	17,906 00	17,906 00	0 00	0.00
<i>Technical assistance and direction for Children's Futures</i> Children's Futures Inc Trenton, NJ (044241)	ER	971,912.00	601,912.00	0 00	370,000.00
<i>Managing Pediatric Asthma: Emergency Department Demonstration Program</i> Children's Health System, Inc. Milwaukee, WI (043507)	509(a) (1)	875,000 00	145,833 00	0.00	729,167 00
<i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i> Children's Health System, Inc. Milwaukee, WI (044214)	509(a) (1)	1,350,000.00	0 00	0 00	1,350,000.00
<i>Advancing the quality of health care for children and adolescents</i> Children's Hospital Medical Center Cincinnati, OH (043395)	509(a) (1)	49,969 00	49,969 00	0.00	0 00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> Children's Hospital Medical Center Cincinnati, OH (043944)	509(a) (1)	266,100 00	55,220 00	0.00	210,880.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Transforming a pediatric system. The journey continues</i>					
Children's Hospital and Health Center San Diego, CA(043402)	509(a)(1)	49,893 00	49,893 00	0 00	0.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Children's Hospital and Health Center San Diego, CA(044357)	509(a)(1)	265,928.00	0.00	0 00	265,928 00
<i>Multiple determinants of school-related violence</i>					
Children's Hospital of Los Angeles Los Angeles, CA(042204)	509(a)(1)	277,483 00	34,066 00	0.00	243,417 00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Children's Hospital of Philadelphia Philadelphia, PA(043970)	509(a)(1)	716,100.00	72,610 00	0.00	643,490.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Children's Hospital of Pittsburgh Pittsburgh, PA(044162)	509(a)(1)	266,100.00	55,220.00	0.00	210,880.00

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<i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
Children's Hospital of The King's Daughters Inc. Norfolk,VA(044216)	509(a)(1)	1,350,000.00	0 00	0.00	1,350,000.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Children's Memorial Hospital Chicago,IL(043831)	509(a)(1)	716,100.00	72,610.00	0 00	643,490.00
<i>Improving Asthma Care for Children</i>					
Children's Mercy Hospital/Truman Medical Center Family Health Partners Inc Kansas City,MO(043519)	ER	500,000 00	104,768.00	0.00	395,232 00
<i>Comprehensive health care services and parenting education for teen parents and their children</i>					
Children's National Medical Center Washington,DC(042817)	509(a)(3)	460,000 00	59,398 00	0 00	400,602.00
<i>Managing Pediatric Asthma: Emergency Department Demonstration Program</i>					
Children's Research Institute Washington,DC(043508)	509(a)(2)	875,000 00	134,666.00	0.00	740,334.00

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<i>FIA-II: IVC Care Team Ministry for Mason & Kitsap Counties</i>					
Christ Lutheran Church Belfair, WA(044544)	509(a) (1)	35,000 00	25,000.00	0 00	10,000.00
<i>FIA-II: Christ the King Catholic</i>					
Christ The King Church Oklahoma City, OK(042316)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>FIA-II: Faith in Action - Merced CA</i>					
Christian Life Center of Merced Merced, CA(043333)	509(a) (1)	35,000 00	25,000 00	0 00	10,000.00
<i>Prescription for Health: Training primary care providers to incorporate health behavior counseling into routine medical care</i>					
Church Health Center of Memphis Inc Memphis, TN(040758)	509(a) (2)	399,500 00	99,750 00	0 00	299,750 00
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
City of New Haven Office of the Mayor New Haven, CT(042011)	509(a) (1)	454,517.00	227,259 00	0.00	227,258 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
City of New York, Office of the Brooklyn Borough President Brooklyn, NY(040976)	509(a) (1)	700,000.00	51,500 00	0 00	648,500.00

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<i>Planning for an asthma management and education program for children and families</i> City of Trenton Department of Health and Human Services Trenton, NJ(040614)	509(a)(1)	100,000 00	45,766 00	0.00	54,234 00
<i>Expanding the Experience Corps senior volunteer program</i> Civic Ventures San Francisco, CA(039367)	509(a)(1)	6,818,161.00	483,935.00	0.00	6,334,226.00
<i>FIA-II: Faith in Action DeWitt County</i> Clinton United Methodist Church Clinton, IL(043297)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>Planning a program to promote physical activity in the Coeur D'Alene tribal community</i> Coeur D'Alene Tribe of the Coeur D'Alene Reservation Plummer, ID(040271)	509(a)(1)	3,451 00	3,451.00	0 00	0.00
<i>Attracting the attention of young scholars to the health of the public</i> College Entrance Examination Board New York, NY(040986)	509(a)(2)	8,479,298.00	673,178.00	0 00	7,806,120 00
<i>Incorporating health issues into programs of the Funders Network for Smart Growth and Livable Communities</i> Collins Center for Public Policy Inc.	509(a)(1)	50,000.00	45,000.00	0 00	5,000.00

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Miami, FL (043127)					
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Colorado Tobacco Education and Prevention Alliance Denver, CO (041526)	509 (a) (1)	1,149,526.00	323,988.00	0.00	825,538 00
<i>FIA-II: The Faith in Action Network for Columbia County</i>					
Columbia County Community Health Care Consortium Inc Hudson, NY (044493)	509 (a) (1)	35,000 00	25,000 00	0 00	10,000.00
<i>Root shock: The consequences of Africa-American dispossession</i>					
Columbia University New York, NY (041809)	509 (a) (1)	250,000.00	98,867 00	0.00	151,133 00
<i>Acetaminophen inflammatory markers and asthma</i>					
Columbia University College of Physicians & Surgeons New York, NY (042211)	509 (a) (1)	300,000.00	35,349.00	0 00	264,651.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Columbia University College of Physicians & Surgeons New York, NY (044262)	509 (a) (1)	266,100.00	0.00	0.00	266,100 00

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<i>Technical assistance and direction for Pipeline, Profession and Practice: Community-Based Dental Education Columbia University School of Dental and Oral Surgery New York, NY(042873)</i>	509(a)(1)	729,275.00	364,638.00	0 00	364,637.00
<i>Using information technology to increase tobacco cessation behaviors by dentists in a managed care setting Columbia University School of Dental and Oral Surgery New York, NY(044167)</i>	509(a)(1)	500,000.00	0 00	0.00	500,000.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents Columbia University, Harlem Hospital Center New York, NY(044017)</i>	509(a)(1)	716,100 00	72,610.00	0 00	643,490 00
<i>FIA-II: Comfort House, Inc. Comfort House, Inc Utica, NY(042286)</i>	509(a)(1)	35,000 00	25,000.00	0 00	10,000 00
<i>Exploring online health care in the information age: White papers and workshops Commonweal Bolinas, CA(043806)</i>	509(a)(1)	96,356 00	0 00	0 00	96,356.00

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<i>Mentor state for Coming Home: Affordable Assisted Living</i> Commonwealth of Massachusetts Executive Office of Elder Affairs Boston, MA(042113)	509(a)(1)	220,623 00	34,235 00	0 00	186,388 00
<i>Promoting effective philanthropy through strategic communications</i> Communications Network Washington, DC(040397)	509(a)(2)	50,000 00	50,000 00	0.00	0.00
<i>FIA-II: Faith in Action Project</i> Community Abundant Life Ministries Edmond, OK(044546)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Community Action Agency of Somerville, Inc Somerville, MA(042530)	509(a)(1)	55,000.00	49,500.00	0.00	5,500 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Community Action Project of Tulsa County, Inc Tulsa, OK(042534)	509(a)(1)	55,000 00	49,500.00	0 00	5,500.00
<i>National support center for community substance abuse coalitions</i> Community Anti-Drug Coalitions of America	509(a)(1)	2,787,709 00	2,508,938 00	0 00	278,771.00

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<i>Alexandria, VA(040372)</i>					
<i>Developing a commission to raise public awareness of mental health and substance abuse issues in Iowa's corrections system</i>					
Community Corrections Improvement Association	509(a)(3)	50,000 00	50,000.00	0 00	0.00
<i>Cedar Rapids, IA(041849)</i>					
<i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
Community Foundation of Greater Washington	509(a)(1)	1,349,308.00	0 00	0 00	1,349,308.00
<i>Washington, DC(044220)</i>					
<i>FIA-II: Community Parish Nursing, Inc.</i>					
Community Parish Nursing Inc.	ER	35,000.00	25,000 00	0.00	10,000 00
<i>Reading, MA(042291)</i>					
<i>FIA-II: Faith in Action Project of Lompoc Valley</i>					
Community Partners in Caring	ER	35,000.00	25,000 00	0.00	10,000 00
<i>Santa Maria, CA(044548)</i>					
<i>FIA-II: Revival of the Interfaith Community in the Prevention of Healing of Aids</i>					
Community-Based Learning Alternatives Center Inc.	509(a)(1)	35,000 00	25,000 00	0.00	10,000 00
<i>Smithfield, NC(043351)</i>					

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<i>FIA-II: FIA Project of Compeer of Lebanon County</i>					
Compeer of Lebanon County Lebanon, PA (042284)	509(a) (1)	35,000 00	25,000 00	0 00	10,000.00
<i>FIA-II: Programa Fe en Accion</i>					
Concilio Evangelico de Puerto Rico Rio Piedras, PR (044558)	ER	35,000.00	25,000.00	0.00	10,000.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Connecticut Children's Medical Center Hartford, CT (044469)	509(a) (1)	266,100.00	0.00	0.00	266,100.00
<i>Development of a public television series on physical activity</i>					
Connecticut Public Broadcasting Inc Hartford, CT (041227)	509(a) (1)	350,000.00	175,000 00	0 00	175,000 00
<i>Implementation of a grand rounds lecture series on addiction</i>					
Connecticut State Medical Society New Haven, CT (042001)	ER	23,595 00	23,595.00	0.00	0 00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Consumers for Affordable Health Care Foundation Augusta, ME (041925)	509(a) (1)	992,060.00	165,747 00	0.00	826,313 00

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FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Managing Pediatric Asthma. Improving Asthma Care for Children</i>					
Contra Costa County Department of Health Services Martinez, CA(043522)	509(a)(1)	499,546.00	83,257.00	0.00	416,289 00
<i>Enrichment camp to help prevent substance abuse among Alaska Native youth</i>					
Cook Inlet Tribal Council Inc. Anchorage, AK(041757)	509(a)(1)	50,000 00	50,000 00	0.00	0.00
<i>Publishing papers from a conference on innovative approaches to understanding and influencing physical activity</i>					
Cooper Institute for Aerobics Research Dallas, TX(042218)	509(a)(1)	60,000.00	54,000 00	0.00	6,000 00
<i>FIA-II: Faith in Action Community Outreach</i>					
Cooperative Older Adult Ministry Minneapolis, MN(043307)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Coordinated Health System of Jefferson County Birmingham, AL(043218)	509(a)(1)	568,017 00	157,484 00	0 00	410,533 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Carla Boutin-Foster, M.D., M.S.</i>					
Cornell University, Joan and Sanford I. Weill Medical College New York, NY (042677)	509(a) (1)	365,400 00	35,106.00	0.00	330,294 00
<i>Work and career preparation program for at-risk youth</i>					
Corner House Foundation Princeton, NJ (040792)	509(a) (3)	50,000.00	50,000 00	0 00	0.00
<i>Peer-based effort to improve health care for people with chronic conditions through education and self-management</i>					
Corporacion de Servicios de Salud y Medicina Avanzada Cidra, PR (042798)	509(a) (1)	318,000.00	47,241.00	0 00	270,759.00
<i>FIA-II: Faith in Action Project of Louisville, Kentucky</i>					
Council for Retarded Citizens of Jefferson County, Inc Louisville, KY (043345)	509(a) (1)	35,000.00	25,000 00	0 00	10,000.00
<i>Identification and analysis of model programs for mental health in the criminal justice system</i>					
Council of State Governments New York, NY (042170)	509(a) (1)	49,677 00	49,677 00	0 00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Teaching preschool children about ethnic diversity County of Middlesex Cultural and Heritage Commission New Brunswick, NJ (042250)	509(a)(1)	1,200 00	1,200 00	0 00	0.00
FIA-II. Faith in Action Bloomfield Hills Michigan Cranbrook Hospice Care Bloomfield Hills, MI (043344)	509(a)(3)	35,000.00	25,000.00	0 00	10,000.00
FIA-II: Community ICARE Program Crest View Corporation Columbia Heights, MN (044543)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
Survey on palliative care in medical education Dana-Farber Cancer Institute, Inc Boston, MA (041472)	509(a)(1)	248,654 00	89,623 00	0 00	159,031 00
Drop-in group medical appointments and standard assessment and feedback for the management of pain in primary care Dartmouth College Hanover, NH (041865)	509(a)(1)	457,925.00	164,134.00	0 00	293,791.00
Developing an interactive multimedia program to help pregnant patients stop smoking Dartmouth Medical School Hanover, NH (037958)	509(a)(1)	845,861.00	216,988 00	0.00	628,873.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Public financing and treatment for co-occurring mental illness and substance abuse disorders: A case study</i> Dartmouth Medical School Hanover, NH (043285)	509(a)(1)	99,989.00	89,990.00	0 00	9,999 00
<i>FIA-II: Smyrna-Clayton Interfaith Volunteer Caregivers</i> Delaware Ecumenical Council on Children and Families Inc. Wilmington, DE (043327)	509(a)(1)	35,000.00	25,000.00	0.00	10,000 00
<i>FIA-II: Lake Forest Interfaith Volunteer Caregivers</i> Delaware Ecumenical Council on Children and Families Inc. Wilmington, DE (044540)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Developing and pilot-testing an evaluation tool for the training of service dogs</i> Delta Society Renton, WA (042511)	501(c)(3)	49,945.00	49,945 00	0 00	0.00
<i>FIA-II: Dent County Faith in Action</i> Dent County Healthy Communities Salem, MO (043304)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i> District of Columbia Primary Care	509(a)(1)	700,000 00	311,173 00	0 00	388,827 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Association Washington, DC (040974)					
<i>Developing a guide to treatment programs for adolescent substance abusers</i>					
Drug Strategies Washington, DC (039051)	509 (a) (1)	451,107 00	96,696.00	0 00	354,411 00
<i>Nancy Dickerson Whitehead Awards for excellence in reporting on substance abuse</i>					
Drug Strategies Washington, DC (042327)	509 (a) (1)	168,116 00	54,390.00	0 00	113,726.00
<i>Economic analysis of tobacco litigation</i>					
Duke University Durham, NC (041109)	509 (a) (1)	348,436 00	44,063 00	0 00	304,373.00
<i>Conference on religion, aging and health care in the 21st century</i>					
Duke University Medical Center Durham, NC (040844)	509 (a) (1)	15,000.00	15,000.00	0.00	0 00
<i>Minority Medical Faculty Development Program -- Bradley H. Collins, M.D.</i>					
Duke University Medical Center Durham, NC (041302)	509 (a) (1)	362,440 00	45,305.00	0 00	317,135.00
<i>Using geographic information systems approaches to identify asthma risk factors in three North Carolina counties</i>					
Duke University, Nicholas School of the	509 (a) (1)	662,701 00	0.00	0.00	662,701 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Environment and Earth Sciences Durham, NC (043524)					
<i>FIA-II: Triangle Hospice</i>					
Durham Therapies Inc Durham, NC (043334)	509(a) (3)	35,000.00	25,000.00	0.00	10,000.00
<i>FIA-II: Quad Cities Faith in Action</i>					
EH Spencer Foundation Inc. Port Byron, IL (044547)	509(a) (2)	35,000.00	25,000.00	0 00	10,000.00
<i>Primary care and mental health services for special needs and at-risk children and adolescents</i>					
Eastside Neighborhood Center Inc. Pierre, SD (042814)	509(a) (2)	430,000 00	79,000 00	0 00	351,000 00
<i>Care coordination and counseling services for African-Americans with HIV/AIDS</i>					
Ebenezer Baptist Church Dollars for Scholars Indianapolis, IN (042815)	509(a) (1)	450,000.00	55,345.00	0.00	394,655.00
<i>Developing strategies to expand health insurance coverage</i>					
Economic and Social Research Institute Washington, DC (040946)	509(a) (1)	2,101,504.00	546,882.00	0 00	1,554,622 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Developing health teams for the Kinship Support Network</i>					
Edgewood Center for Children & Families San Francisco, CA(038106)	509(a)(1)	1,099,549 00	309,438.00	0.00	790,111.00
<i>Exploring employer attitudes and practices affecting employee health care coverage</i>					
Education & Research Fund of Employee Benefit Research Institute Washington, DC(041428)	509(a)(3)	113,060.00	101,754 00	0 00	11,306.00
<i>Higher Education Center for Alcohol and Other Drug Prevention</i>					
Education Development Center, Inc. Newton, MA(038134)	509(a)(1)	104,698.00	0.00	0.00	104,698 00
<i>Building a national college alcohol prevention movement</i>					
Education Development Center, Inc Newton, MA(040417)	509(a)(1)	5,062,018 00	4,555,815.00	0 00	506,203 00
<i>Support for Innovations in End-of-Life Care, an international journal and online forum</i>					
Education Development Center, Inc. Newton, MA(041961)	509(a)(1)	572,078 00	514,878 00	0.00	57,200.00
<i>13th National Annual Alcohol Policy Conference</i>					
Education Development Center, Inc. Newton, MA(043383)	509(a)(1)	200,000 00	0 00	0 00	200,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Faith in Action Caregivers Relief Project of Central Panhandle FL Elder Care Services, Inc. Tallahassee, FL(044523)</i>	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>FIA-II: F I A Project of Houston, TX In Harris County Elderly and Veterans Assistance and Relief Services Houston, TX(042311)</i>	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>FIA-II: Caring Neighbors Emmanuel United Methodist Church Blissfield, MI(043286)</i>	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>Symposium on the commercialization of academia Emory University Atlanta, GA(041843)</i>	509(a)(1)	50,000 00	50,000.00	0.00	0.00
<i>National Tobacco Control Technical Assistance Consortium Emory University, Rollins School of Public Health Atlanta, GA(041629)</i>	509(a)(1)	8,076,759.00	519,190.00	0.00	7,557,569.00
<i>Employment placement program for people with disabilities Employment Horizons, Inc. Cedar Knolls, NJ(039491)</i>	509(a)(1)	21,800 00	21,800.00	0.00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: End Time Harvest Ministries, Inc.</i> End Time Harvest Ministries, Inc. New Carrollton, MD (042287)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>Southern Rural Access Program - Revolving Loan Fund</i> Enterprise Corporation of the Delta Jackson, MS (041014)	509(a) (1)	610,850.00	537,250.00	0.00	73,600.00
<i>Encouraging accurate depictions of substance abuse and addiction in entertainment industry products</i> Entertainment Industries Council Incorporated Reston, VA (043038)	509(a) (1)	3,500,000.00	794,839.00	0 00	2,705,161.00
<i>Disseminating a monograph on health and urban growth</i> Essential Information Inc. Washington, DC (042497)	509(a) (1)	35,970.00	0.00	0.00	35,970.00
<i>FIA-II: Interfaith Action Network, Compassionate Ministries</i> Eufaula Christ Centered Outreach Eufaula, AL (044563)	509(a) (1)	35,000 00	25,000.00	0 00	10,000.00
<i>Educating health care leaders on developing a patient-oriented system of care</i> FACCT Inc. Portland, OR (041364)	509(a) (1)	398,488.00	199,244 00	0 00	199,244.00

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<i>Creating and nurturing a support center for health care ombudsman programs</i> Families USA Foundation Inc Washington, DC (040697)	509(a)(1)	5,359,435 00	0.00	0 00	5,359,435.00
<i>Consumer Health Action 2002 conference</i> Families USA Foundation Inc. Washington, DC (040813)	509(a)(1)	310,967.00	233,225 00	0 00	77,742 00
<i>Health Coverage 2001: National satellite town meetings</i> Families USA Foundation Inc. Washington, DC (041806)	509(a)(1)	428,500 00	428,500.00	0 00	0.00
<i>FIA-II: Faith In Action Respite Project</i> Family Connection of South Carolina, Inc Columbia, SC (042303)	509(a)(1)	35,000 00	25,000.00	0.00	10,000.00
<i>Program to provide medical care and prevention case management to injection drug users and their families</i> Family Health Centers of San Diego, Inc. San Diego, CA (042806)	509(a)(1)	425,000 00	58,853.00	0.00	366,147.00
<i>Developing statewide networks of community-based family support centers</i> Family Support America Chicago, IL (041339)	509(a)(1)	3,065,636 00	0 00	0 00	3,065,636.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Developing indicators of family well-being</i> Family Support America Chicago, IL(043664)	509(a)(1)	378,167.00	251,918.00	0 00	126,249.00
<i>Family Support America thought leaders meeting</i> Family Support America Chicago, IL(043939)	509(a)(1)	35,000.00	35,000 00	0 00	0.00
<i>Planning for a documentary and instructional videos on health care quality</i> Film Arts Foundation San Francisco, CA(044110)	509(a)(1)	392,929.00	353,636 00	0.00	39,293.00
<i>FIA-II: Shepherd's Center of Beebe Community Services</i> First United Methodist Church Beebe, AR(043342)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>FIA-II: Food & Friends</i> Food & Friends Inc. Washington, DC(042296)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Technical assistance and direction for the State Forums Partnership Program</i> Forums Institute for Public Policy Princeton, NJ(039311)	509(a)(1)	406,372.00	361,184.00	0.00	45,188.00

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<i>Data collection and analysis of the foundation field Foundation Center New York, NY (037694)</i>	509(a) (1)	250,000 00	41,667 00	0 00	208,333.00
<i>Multistate Initiative to Help Build a Health Information Infrastructure -- Phase III Foundation for Health Care Quality Seattle, WA (042752)</i>	ER	351,143 00	175,572 00	0.00	175,571.00
<i>Technical assistance and direction for Innovators Combating Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (038751)</i>	509(a) (3)	334,734 00	286,199 00	0 00	48,535.00
<i>Technical assistance and direction for Developing Leadership in Reducing Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (038752)</i>	509(a) (3)	602,891 00	501,889.00	0 00	101,002.00
<i>Establishment of the Cardiovascular Institute of New Jersey Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (040901)</i>	509(a) (3)	10,000,000 00	10,000,000.00	0 00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Expansion of education programs to help minorities and the disadvantaged pursue careers in health care</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(041319)	509(a) (3)	200,953 00	180,858 00	0 00	20,095.00
<i>Establishment of the Child Health Institute of New Jersey</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(041409)	509(a) (3)	10,000,000 00	3,333,333 00	0.00	6,666,667.00
<i>Facility expansion project for the Cancer Institute of New Jersey</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(041410)	509(a) (3)	10,000,000 00	3,333,333 00	0 00	6,666,667.00
<i>Third annual conference on culturally competent care</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(042098)	509(a) (3)	54,471 00	54,471.00	0 00	0.00
<i>Fred Friendly seminar on the practical and ethical challenges of advances in genetic technology</i>					
Fred Friendly Seminars Inc. New York, NY(040923)	509(a) (1)	747,300.00	373,640.00	0.00	373,660.00

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<i>Health-risk prevention program for inner-city high school girls</i> Freedom Foundation of New Jersey, Inc. West Orange, NJ (039628)	509(a)(1)	47,500.00	47,500.00	0.00	0.00
<i>Establishing a model program to train helping agency staff to improve family support services</i> Friends of Children Trust Fund Inc. Boston, MA (037432)	509(a)(1)	81,641.00	73,477.00	0.00	8,164.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> Fulton Dekalb Hospital Authority Atlanta, GA (043973)	509(a)(1)	266,100.00	55,220.00	0.00	210,880.00
<i>Planning a systems-level strategy to address tobacco in a Medicaid managed care organization</i> General Hospital Corporation-Massachusetts General Hospital Boston, MA (044042)	509(a)(1)	50,000.00	45,000.00	0.00	5,000.00
<i>Evaluation of provider utilization of a new state tobacco dependence reimbursement program</i> General Hospital Corporation-Massachusetts General Hospital	509(a)(1)	500,000.00	0.00	0.00	500,000.00

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Boston, MA (044417)					
<i>Counseling program for youthful offenders</i>					
Genesis Counseling Center Inc. Collingswood, NJ (042633)	509(a) (1)	50,000 00	50,000 00	0 00	0 00
<i>Study of online counseling and Internet use among family drug court participants</i>					
George Mason University College of Nursing and Health Science Fairfax, VA (043698)	509(a) (1)	75,000.00	25,000 00	0 00	50,000 00
<i>Evaluating the Kids Act to Control Tobacco program</i>					
George Washington University Washington, DC (038897)	509(a) (1)	946,370 00	140,975.00	0 00	805,395.00
<i>Developing effective models of school-based health programs</i>					
George Washington University Washington, DC (039581)	509(a) (1)	2,680,697.00	579,899 00	0.00	2,100,798 00
<i>Health Insurance Reform Project: Medicare, access, and quality</i>					
George Washington University Washington, DC (041223)	509(a) (1)	747,895.00	284,904 00	0.00	462,991.00
<i>Civil rights and American health care system: Conceptualizing law and policy framework in new health environment for Title VI of 1964 Civil Rights Act</i>					

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George Washington University Washington, DC (041628)	509 (a) (1)	243,430 00	131,932 00	0 00	111,498 00
<i>Increasing access to health coverage for people with chronic disabling conditions</i>					
George Washington University Medical Center Washington, DC (042031)	509 (a) (1)	395,550.00	0 00	0 00	395,550.00
<i>Research conference on youth advocacy</i>					
George Washington University School of Public Health and Health Services Washington, DC (042647)	509 (a) (1)	74,649 00	67,184 00	0.00	7,465.00
<i>Description and analysis of ERISA health plans relevant to the debate over patients' rights legislation</i>					
George Washington University School of Public Health and Health Services Washington, DC (043649)	509 (a) (1)	77,608 00	69,847.00	0 00	7,761.00
<i>Promoting long-term care policy development and debate</i>					
Georgetown University Washington, DC (040524)	509 (a) (1)	3,416,061.00	408,169.00	0 00	3,007,892.00
<i>Reviewing private options for expanding health coverage</i>					
Georgetown University Washington, DC (042598)	509 (a) (1)	89,888.00	80,899 00	0 00	8,989 00

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<i>Partners in Tobacco-Use Research Centers:</i>					
<i>Advancing Transdisciplinary Science and Policy Studies--Communications</i>					
Georgetown University Washington,DC(042671)	509(a)(1)	402,466 00	49,020 00	0 00	353,446.00
<i>Partners with Tobacco Use Research Centers:</i>					
<i>Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
Georgetown University Institute for Health Care Research and Policy Washington,DC(043740)	509(a)(1)	1,001,848 00	183,489 00	0 00	818,359.00
<i>Updating The State of Health Privacy report</i>					
Georgetown University Medical Center Washington,DC(040780)	509(a)(1)	87,457 00	78,711.00	0.00	8,746.00
<i>FIA-II. FIA Project of Meriwether County</i>					
Georgia Baptist Health Care System, Inc Greenville,GA(042309)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00
<i>FIA-II: Interfaith Caregivers Alliance of Adams County</i>					
Gettysburg Hospital Gettysburg,PA(044499)	509(a)(1)	35,000.00	25,000 00	0 00	10,000 00
<i>FIA-II: Encouragement and Outreach</i>					
Gilead Ministries Inc. Jonesboro,IN(044550)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00

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<i>FIA-II: Tracy Volunteer Caregivers (A Faith in Action Program)</i>					
Good Samaritan Community Services for San Joaquin County, Inc Tracy, CA(044497)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00
<i>FIA-II: Networks of Summerville</i>					
Good Shepherd Lutheran Church Walterboro, SC(043312)	501(c)(3)	35,000 00	25,000 00	0.00	10,000 00
<i>FIA-II: Northwoods Hospice Respite Partners Faith in Action Project</i>					
Grace Lutheran Church Ely, MN(043315)	501(c)(3)	35,000.00	25,000.00	0.00	10,000 00
<i>Building support for local and national service programs</i>					
Grantmaker Forum on Community & National Service Berkeley, CA(041893)	509(a)(1)	150,000 00	25,000.00	0.00	125,000.00
<i>Grantmakers in Aging 2001 Annual Conference</i>					
Grantmakers in Aging Inc Dayton, OH(042663)	509(a)(1)	25,000 00	22,500 00	0 00	2,500.00
<i>Grantmakers' meetings and strategy development to improve patient safety and quality of care</i>					
Grantmakers in Health Washington, DC(041314)	509(a)(1)	141,500.00	127,350.00	0.00	14,150.00

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FROM 2001 TO 2001
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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Grantmakers in Health 2001 annual meeting on health philanthropy</i>					
Grantmakers in Health Washington, DC (041742)	509 (a) (1)	20,000 00	20,000 00	0 00	0 00
<i>Conference on grantmaking in e-health</i>					
Grantmakers in Health Washington, DC (042923)	509 (a) (1)	65,500 00	58,950 00	0 00	6,550.00
<i>Issue dialogue on grantmaking opportunities to improve the relevance of health professions education to population health</i>					
Grantmakers in Health Washington, DC (042957)	509 (a) (1)	10,000.00	9,000 00	0 00	1,000 00
<i>Creating a Web site to assist the uninsured identify and access health care resources</i>					
Greater New York Hospital Foundation, Inc. New York, NY (038638)	509 (a) (3)	68,240 00	61,416.00	0 00	6,824 00
<i>FIA-II: African American Faith in Action Program</i>					
Greater Springfield Senior Services, Inc. Springfield, MA (043348)	509 (a) (1)	35,000.00	25,000 00	0.00	10,000 00
<i>FIA-II: Faith in Action</i>					
Greene County Interfaith Volunteers Snow Hill, NC (044515)	509 (a) (1)	35,000 00	25,000.00	0 00	10,000.00

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<i>Project IDEAS (Innovative Design for Establishing Adaptable Systems)</i> Group Health Plan Inc Minneapolis, MN(043408)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Establishing a community-wide family health development program</i> HCR Cares Rochester, NY(043023)	509(a)(1)	201,336 00	181,193 00	0 00	20,143 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i> HIP of Spokane County Spokane, WA(040967)	509(a)(1)	700,000.00	180,602 00	0.00	519,398 00
<i>Pursuing Perfection. Perfecting performance for patients</i> Hackensack University Medical Center Hackensack, NJ(043396)	509(a)(1)	50,000.00	50,000.00	0.00	0.00
<i>FIA-II: Hamline Midway Living at Home Block Nurse Program</i> Hamline Midway Coalition Saint Paul, MN(042308)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> Harbor-UCLA Research and Education Institute	509(a)(1)	266,100.00	55,220.00	0.00	210,880.00

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Torrance, CA(044263)					
<i>FIA-II: Faith in Action Project of Hardin County</i>					
Hardin County Mental Health Services Eldora, IA(043310)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>Covering Kids and Families</i>					
Hartford Foundation for Public Giving Hartford, CT(043189)	509(a)(1)	1,150,000 00	0 00	0.00	1,150,000 00
<i>Impact of incentive formularies on prescription drug and health care costs and utilization</i>					
Harvard Medical School Boston, MA(042094)	509(a)(1)	642,482.00	179,972.00	0.00	462,510.00
<i>Health in marriage: Policy implications of spousal illness and death</i>					
Harvard Medical School Boston, MA(042863)	509(a)(1)	242,990 00	46,490 00	0.00	196,500 00
<i>Evaluating the effectiveness of telephone counseling in managing depression associated with chronic medical illness</i>					
Harvard Pilgrim Health Care, Inc. Boston, MA(038765)	509(a)(1)	749,999.00	164,190 00	0 00	585,809.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Partnerships for Quality Education</i> Harvard Pilgrim Health Care, Inc Boston, MA(039496)	509(a)(1)	876,992 00	219,248.00	0.00	657,744 00
<i>Symposium series on the future of public health</i> Harvard University School of Public Health Boston, MA(039519)	509(a)(1)	161,900 00	65,500 00	0.00	96,400 00
<i>Follow-up study of adolescents who participated in the Infant Health and Development Program</i> Harvard University School of Public Health Boston, MA(039543)	509(a)(1)	3,509,052 00	786,609.00	0.00	2,722,443.00
<i>Studying value-based health care purchasing</i> Harvard University School of Public Health Boston, MA(040657)	509(a)(1)	100,000.00	90,000 00	0 00	10,000 00
<i>Disseminating findings from Phase IV of the College Alcohol Study</i> Harvard University School of Public Health Boston, MA(040869)	509(a)(1)	574,657.00	243,241 00	0 00	331,416.00

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<i>Transition of the Harvard Mentoring Project</i>					
Harvard University School of Public Health Boston, MA (040878)	509(a)(1)	490,000.00	245,000 00	0.00	245,000 00
<i>Evaluation of A Matter of Degree: Reducing High-Risk Drinking Among College Students -- Phase III</i>					
Harvard University School of Public Health Boston, MA (040936)	509(a)(1)	2,443,228 00	384,510 00	0 00	2,058,718 00
<i>Researching public opinion on RWJF priorities</i>					
Harvard University School of Public Health Boston, MA (041570)	509(a)(1)	411,234.00	370,110 00	0 00	41,124 00
<i>Studying value-based health care purchasing</i>					
Harvard University School of Public Health Boston, MA (043137)	509(a)(1)	31,442.00	31,442 00	0 00	0 00
<i>Researching public opinion research on RWJF priorities</i>					
Harvard University School of Public Health Boston, MA (043438)	509(a)(1)	103,550.00	93,195 00	0.00	10,355.00

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<i>Studying value-based health care purchasing</i>					
Harvard University School of Public Health Boston, MA(043782)	509(a)(1)	688,801 00	153,264.00	0.00	535,537.00
<i>Health and Society Scholars Program -- planning</i>					
Harvard University School of Public Health Boston, MA(044411)	509(a)(1)	199,208 00	0.00	0 00	199,208 00
<i>Study of the impact of drug crackdowns on drug injectors' health and increased medical costs</i>					
Harvard University School of Public Health Boston, MA(044614)	509(a)(1)	71,388 00	0.00	0 00	71,388.00
<i>Health policy panel at an economic policy conference</i>					
Harvard University, John F. Kennedy School of Government Cambridge, MA(042129)	509(a)(1)	50,000.00	50,000.00	0 00	0 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Head Start of Greater Dallas Inc Dallas, TX(042536)	509(a)(1)	55,000.00	49,500 00	0 00	5,500.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids and Families</i> Health Care For All, Inc. Boston, MA (043191)	509(a) (2)	1,100,000.00	0.00	0.00	1,100,000.00
<i>SmokeLess States: National Tobacco Policy</i> <i>Initiative</i> Health Education Inc. Lincoln, NE (041536)	509(a) (2)	899,342.00	285,073 00	0.00	614,269.00
<i>Allies Against Asthma: A Program to Combine</i> <i>Clinical and Public Health Approaches to</i> <i>Chronic Illness</i> Health Promotion Council of Southeastern Pennsylvania, Inc. Philadelphia, PA (044217)	509(a) (1)	1,350,000 00	0.00	0.00	1,350,000 00
<i>Convening a national forum to advance social</i> <i>indicators</i> Health Research and Educational Trust Chicago, IL (042130)	509(a) (3)	109,514 00	54,757.00	0.00	54,757 00
<i>Changes in physicians' decisions to treat</i> <i>Medicaid patients and the uninsured</i> Health Research and Educational Trust Chicago, IL (044126)	509(a) (3)	212,604.00	84,201.00	0 00	128,403.00
<i>Technical assistance and direction for the</i> <i>Local Initiative Funding Partners Program</i> Health Research and Educational Trust of New Jersey Princeton, NJ (040338)	509(a) (2)	1,140,349 00	992,119 00	0 00	148,230 00

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<i>Technical assistance and direction for the Local Initiative Funding Partners Program</i>					
Health Research and Educational Trust of New Jersey Princeton, NJ (041959)	509(a) (2)	1,431,414 00	0 00	0 00	1,431,414.00
<i>Covering Kids and Families</i>					
Health Research, Inc. Rensselaer, NY (043205)	509(a) (1)	1,199,943 00	0 00	0.00	1,199,943.00
<i>Assessing trends in the prevalence of hard-core smoking and determining the use of harm reduction strategies</i>					
Health Research, Inc Buffalo, NY (043513)	509(a) (1)	299,808.00	26,606 00	0.00	273,202.00
<i>FIA-II: Respite Care Program</i>					
Health Visions Midwest East Chicago, IN (044509)	509(a) (1)	35,000 00	25,000.00	0.00	10,000 00
<i>FIA-II: Faith in Action - Fort Wayne</i>					
Health Visions Midwest East Chicago, IN (044531)	509(a) (1)	35,000.00	25,000.00	0.00	10,000.00
<i>Managing Pediatric Asthma: Improving Asthma Care for Children</i>					
HealthNow NY, Inc. Buffalo, NY (043512)	ER	499,883.00	19,500.00	0 00	480,383.00

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<i>Project CHANGE: Chronic care and access changes need good evaluation</i>					
HealthPartners Research Foundation Minneapolis, MN(041868)	509(a)(3)	499,999.00	123,415.00	0.00	376,584.00
<i>Evaluating prevention programs to improve healthy behaviors</i>					
HealthPartners Research Foundation Minneapolis, MN(043263)	509(a)(3)	49,947 00	44,952.00	0.00	4,995.00
<i>Does telephone counseling enhance the effects of pharmacotherapy for smoking cessation in a real-world setting?</i>					
HealthPartners Research Foundation Minneapolis, MN(044163)	509(a)(3)	461,402 00	76,383 00	0 00	385,019 00
<i>Determining the best use of technology to educate African-American women about breastfeeding</i>					
Healthy Mothers Healthy Babies Coalition Incorporated Washington, DC(044302)	509(a)(1)	50,000.00	50,000 00	0 00	0 00
<i>Pursuit of perfection in prostate cancer and depression care</i>					
Henry Ford Health System, Henry Ford Medical Group Detroit, MI(043397)	509(a)(1)	50,000 00	50,000 00	0 00	0.00

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<i>FIA-II: Hope Alive Faith in Action</i> Holy Family Ministries Foundation Northfield, IL(043323)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Support services for Mercer County homeless families</i> Homefront Inc Lawrenceville, NJ(039791)	509(a)(1)	126,113.00	113,502.00	0 00	12,611.00
<i>Establishing short-term supportive housing for New Jersey families</i> Homefront Inc Lawrenceville, NJ(041441)	509(a)(1)	50,000.00	50,000.00	0 00	0.00
<i>FIA-II: Hope Ministries International, Inc</i> Hope Foundation of Zimbabwe Lithonia, GA(044545)	509(a)(1)	35,000.00	25,000.00	0 00	10,000 00
<i>Faith in Action: Replication of the Interfaith Colunteer Caregivers Program</i> Horizon House Project Salt Lake City, UT(042626)	509(a)(1)	3,792 00	3,792 00	0.00	0 00
<i>FIA-II: Faith in Action Palliative Care Program</i> Hospice Care Plus, Inc Berea, KY(043341)	509(a)(1)	35,000 00	25,000 00	0.00	10,000 00

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<i>FIA-II: Hospice Friends Faith in Action Project of Kittitas County, Washington Hospice Friends Ellensburg, WA(044507)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>FIA-II: Transitions The Caring Collaborative Hospice of Catawba Valley, Inc. Newton, NC(043303)</i>	509(a)(1)	35,000 00	25,000.00	0.00	10,000.00
<i>FIA-II: Faith in Action Volunteer Services Hospice of Morongo Basin Joshua Tree, CA(042298)</i>	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>FIA-II: Cynthiana Office Faith in Action Hospice of the Bluegrass, Inc. Lexington, KY(044553)</i>	509(a)(1)	35,000 00	25,000 00	0.00	10,000 00
<i>Program to enhance regional access to high-quality end-of-life and palliative care services through EPEC-trained hospitals Hospital Research Foundation Harrisburg, PA(041467)</i>	509(a)(2)	49,965 00	26,470.00	0 00	23,495 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities Human Resources Agency of New Britain, Inc. New Britain, CT(042583)</i>	509(a)(1)	55,000 00	49,500 00	0.00	5,500 00

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<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Idaho Primary Care Association, Inc. Boise, ID(041902)	509(a)(1)	200,000.00	180,000.00	0 00	20,000 00
<i>Covering Kids and Families</i>					
Illinois Maternal and Child Health Coalition Chicago, IL(043204)	509(a)(1)	1,000,000.00	0.00	0 00	1,000,000.00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Indiana Communities for Drug-Free Youth, Inc Zionsville, IN(041121)	509(a)(1)	800,000.00	164,896 00	0 00	635,104 00
<i>Effects of workplace policies, climate, and stressors on drug and alcohol attitudes and behavior</i>					
Indiana University Bloomington, IN(041668)	509(a)(1)	40,218.00	40,218 00	0 00	0 00
<i>Health plan choice and utilization: The role of attributes</i>					
Indiana University Research and the University Graduate School Bloomington, IN(044192)	509(a)(1)	100,698 00	90,628 00	0.00	10,070.00

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<i>Development and evaluation of patient education and health care professional training programs for Spanish-speaking diabetics</i>					
Indiana University School of Medicine Indianapolis, IN(041999)	509(a)(1)	491,720.00	0 00	0 00	491,720 00
<i>Integrated computer-based system for treating nicotine dependence in a medically indigent managed care population</i>					
Indiana University School of Nursing Indianapolis, IN(044166)	509(a)(1)	47,213.00	38,270.00	0.00	8,943.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Indigent Care Collaboration Austin, TX(041479)	509(a)(1)	700,000.00	152,843.00	0 00	547,157.00
<i>Promoting philanthropy in professional sports to improve community health</i>					
Institute for Civil Society Inc. Newton Centre, MA(038135)	509(a)(1)	2,868,087.00	460,043 00	0 00	2,408,044.00
<i>Developing and testing virtual improvement learning strategies for safety net providers</i>					
Institute for Healthcare Improvement Boston, MA(040709)	509(a)(2)	73,884 00	66,496.00	0 00	7,388 00

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<i>Technical assistance and direction for Pursuing Perfection: Raising the Bar for Health Care Performance</i>					
Institute for Healthcare Improvement Boston, MA(041556)	509(a)(2)	1,902,027.00	1,612,043.00	0 00	289,984.00
<i>Building a collaborative to improve care for children with Attention Deficit Hyperactivity Disorder</i>					
Institute for Healthcare Improvement Boston, MA(043155)	509(a)(2)	367,985.00	120,893 00	0.00	247,092.00
<i>National membership program for local interfaith coalitions</i>					
Interfaith Caregivers Alliance Kansas City, MO(042922)	509(a)(1)	400,000.00	360,000.00	0 00	40,000.00
<i>FIA-II: Community Volunteers to Assist the Elderly or Disabled</i>					
Interfaith Caregivers of Haddonfield Inc. Haddonfield, NJ(043328)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: Interfaith Community Partners</i>					
Interfaith Community Partners LaGrange Park, IL(042293)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Developing local government leaders for Active Living by Design -- planning grant</i>					
International City County Management Association	509(a)(2)	52,960.00	47,664.00	0 00	5,296.00

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Washington, DC (043865)					
<i>Comparison study of state health care purchasing practices</i>					
JSI Research & Training Institute, Inc Boston, MA (044127)	509(a)(1)	101,184 00	91,065.00	0 00	10,119.00
<i>FIA-II: Compassionate Care</i>					
Jackson County Interfaith Volunteer Caregivers Inc. Black River Falls, WI (043295)	509(a)(1)	35,000.00	25,000 00	0 00	10,000 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Jackson Medical Mall Foundation Jackson, MS (040975)	509(a)(3)	700,000.00	208,620 00	0 00	491,380 00
<i>Integrated substance abuse and mental health services program for homeless youth</i>					
Janus Youth Programs, Inc. Portland, OR (042807)	509(a)(1)	425,000 00	68,905 00	0.00	356,095 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Jefferson County Fiscal Court Louisville, KY (040966)	509(a)(1)	700,000.00	180,638 00	0 00	519,362 00

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<i>FIA-II: Faith in Action Outreach Program</i> Jewish Family Service of Greater Harrisburg Inc. Harrisburg, PA(044504)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>Creating video documentation of the</i> <i>Pittsburgh Regional Healthcare Initiative</i> Jewish Healthcare Foundation of Pittsburgh Pittsburgh, PA(041743)	ER	108,000.00	97,200.00	0.00	10,800.00
<i>The Robert Wood Johnson Clinical Scholars</i> <i>Program</i> Johns Hopkins University School of Medicine Baltimore, MD(040032)	509(a)(1)	1,800,000.00	214,445.00	0.00	1,585,555.00
<i>Support for five Clinical Scholars</i> Johns Hopkins University School of Medicine Baltimore, MD(041936)	509(a)(1)	800,847.00	200,212.00	0.00	600,635.00
<i>Minority Medical Faculty Development Program</i> <i>- Brenda Joyce Ross, M.D.</i> Johns Hopkins University School of Medicine Baltimore, MD(042685)	509(a)(1)	365,400.00	45,675.00	0.00	319,725.00

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<i>Developing a "Health Care for All" Plan for Maryland</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD (042433)	509(a)(1)	50,000.00	50,000 00	0 00	0.00
<i>Improvement of access to supportive services and unmet needs for care among community-resident elderly people with Medicare and Medicaid coverage</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD (042637)	509(a)(1)	313,764.00	85,525.00	0.00	228,239 00
<i>Roundtable meeting on connecting public policy to health benefit designs</i>					
Kaiser Foundation Health Plan, Inc , Kaiser Permanente Institute for Health Policy Oakland, CA (043100)	509(a)(2)	10,000 00	10,000.00	0.00	0.00
<i>Improving congestive heart failure outcomes through automated clinical data acquisition and targeted telephone follow-up</i>					
Kaiser Foundation Hospitals Oakland, CA (041873)	509(a)(1)	117,186.00	102,751 00	0 00	14,435.00
<i>Defining common core elements of effective primary care health behavior change counseling</i>					
Kaiser Foundation Hospitals, Kaiser	509(a)(1)	320,112.00	99,197.00	0.00	220,915.00

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Foundation Research Institute Oakland, CA (041378)					
<i>Follow-up study of adolescent substance abuse treatment in managed care</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA (042739)	509 (a) (1)	125,008.00	79,035.00	0.00	45,973.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Kansas SmokeLess Kids Initiative Inc. Topeka, KS (041541)	509 (a) (3)	1,187,171 00	268,612 00	0.00	918,559.00
<i>Managing Pediatric Asthma: Emergency Department Demonstration Program</i>					
Kapi'olani Health Foundation Honolulu, HI (043505)	509 (a) (3)	260,941 00	65,235 00	0 00	195,706 00
<i>Technical assistance and direction for Faith in Action: Replication of the Interfaith Volunteer Caregivers Program</i>					
Kingston Hospital Kingston, NY (042364)	509 (a) (1)	76,734 00	69,060 00	0 00	7,674.00
<i>FIA-II: Marjorie Doyle Rockwell Ctr. Alzheimer's Care Team Program</i>					
LTC Eddy, Inc. Cohoes, NY (044502)	509 (a) (3)	35,000.00	25,000 00	0.00	10,000 00

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<i>Improving use of community resources to support chronic illness self-management</i> La Clinica Campesina Family Health Services Lafayette, CO (041862)	509(a) (1)	500,000 00	85,107 00	0 00	414,893.00
<i>Development of evidence-based model of clinical management of patients with chronic conditions</i> Lac du Flambeau Band of Lake Superior Chippewa Indians of the Lac du Flambeau Reservation of Wis Lac du Flambeau, WI (041274)	509(a) (1)	392,619 00	125,046.00	0.00	267,573.00
<i>FIA-II: Caring Friends Coalition of Pell City</i> Lakeside Hospice, Inc. Pell City, AL (043291)	509(a) (2)	35,000.00	25,000.00	0.00	10,000.00
<i>Mobile chronic care team for chronically ill, homebound seniors</i> Lancaster County Medical Society Lincoln, NE (042799)	ER	424,993 00	11,165.00	0.00	413,828.00
<i>FIA-II: The Parish Nurse Health Ministries Network of Southeastern Connecticut</i> Lawrence and Memorial Corporation New London, CT (043314)	509(a) (3)	35,000 00	25,000.00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Establishment of a national campaign to raise awareness of the disease of alcohol and drug addiction</i>					
Legal Action Center of the City of New York Inc. New York, NY(038514)	509(a)(1)	499,863 00	426,042.00	0.00	73,821.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
Lehigh University Bethlehem, PA(042695)	509(a)(1)	468,000 00	58,500.00	0.00	409,500.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Leslie, Knott, Letcher, Perry Counties Head Start Program, Incorporated Red Fox, KY(042577)	509(a)(1)	55,000.00	49,500.00	0 00	5,500.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Lincoln Action Program Inc. Lincoln, NE(042539)	509(a)(1)	55,000.00	49,500.00	0 00	5,500.00
<i>FIA-II: Interfaith Friends Program</i>					
Little Brothers - Friends of the Elderly Hancock, MI(044527)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Conference on building safe, healthy, and livable communities</i>					
Local Government Commission Sacramento, CA(043128)	509(a)(2)	33,950.00	33,950 00	0 00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of smart growth leaders -- planning grant</i>					
Local Government Commission Sacramento, CA (043863)	509(a) (2)	54,502 00	49,052.00	0 00	5,450 00
<i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
Long Beach Memorial Medical Center Long Beach, CA (044218)	509(a) (1)	1,350,000 00	0 00	0.00	1,350,000.00
<i>Minority Medical Faculty Development Program - Walter M. Ralph, Jr., M.D., Ph.D.</i>					
Long Island Jewish Medical Center New Hyde Park, NY (042678)	509(a) (1)	365,280 00	45,585 00	0 00	319,695.00
<i>FIA-II: Faith in Action Alliance Community Eldercare Program (ACE)</i>					
Long Island University Brookville, NY (044532)	509(a) (1)	35,000.00	25,000.00	0.00	10,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Louisiana Public Health Institute New Orleans, LA (041924)	509(a) (1)	901,284 00	149,587 00	0 00	751,697.00
<i>FIA-II: Congregational Care Team Program</i>					
Louisiana Public Health Institute New Orleans, LA (043321)	509(a) (1)	35,000.00	25,000 00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Alcoholic beverage control practices and alcohol-related mortality: Secondary analysis</i>					
Louisiana State University Health Sciences Center New Orleans, LA(042190)	509(a)(1)	92,766.00	83,489 00	0 00	9,277.00
<i>FIA-II: Love & Action</i>					
Love and Action Annapolis, MD(044513)	501(c)(3)	35,000 00	25,000 00	0 00	10,000.00
<i>FIA-II: The Watchman Program</i>					
Lower Cape Fear Hospice, Inc Wilmington, NC(043329)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Pursuing Perfection at Luther Midelfort</i>					
Luther Hospital Eau Claire, WI(043409)	509(a)(1)	50,000.00	50,000.00	0.00	0 00
<i>FIA-II: Lutheran Social Services</i>					
Lutheran Social Services of Southern California Thousand Oaks, CA(044530)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Evaluation of a program to increase the number of women leaders in academic medicine</i>					
MCP Hahnemann University Philadelphia, PA(038594)	509(a)(1)	354,368 00	25,548 00	0 00	328,820 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Developing and disseminating guidelines for restaurants on employing people with disabilities</i>					
Madison Community Foundation Madison, WI (041657)	509(a) (1)	25,000 00	25,000 00	0.00	0 00
<i>FIA-II: Madison County Health Department</i>					
Madison County Health Department Fredericktown, MO (042277)	509(a) (1)	35,000.00	25,000.00	0 00	10,000.00
<i>Covering Kids and Families</i>					
Maine Ambulatory Care Coalition Manchester, ME (043190)	509(a) (1)	700,000.00	0 00	0.00	700,000 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
Maine Center for Public Health Augusta, ME (042724)	509(a) (1)	399,826.00	49,725 00	0 00	350,101 00
<i>Improving and expanding hospital-based end-of-life care services in Maine</i>					
Maine Hospital Association, Inc. Augusta, ME (041466)	ER	50,000.00	37,500.00	0 00	12,500 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
MaineHealth Portland, ME (040970)	509(a) (3)	699,950.00	241,394.00	0.00	458,556.00

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<i>Implementation of a community walking program</i>					
Mannington Main Street Inc. Mannington, WV (042592)	509(a) (1)	2,000.00	2,000 00	0 00	0.00
<i>Disseminating research on a welfare-to-work policy with positive health impacts</i>					
Manpower Demonstration Research Corporation New York, NY (040852)	509(a) (1)	50,000.00	45,000.00	0.00	5,000.00
<i>Conducting a survey on value-based purchasing</i>					
Manufacturing Institute Washington, DC (042103)	509(a) (1)	180,247 00	162,222.00	0.00	18,025.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Marathon County Child Development Agency, Inc Wausau, WI (042582)	509(a) (1)	55,000.00	49,500.00	0.00	5,500.00
<i>Community-based prenatal education project</i>					
March of Dimes Birth Defects National Foundation, New Jersey Chapter Cranbury, NJ (041691)	509(a) (1)	49,359.00	0 00	0.00	49,359.00
<i>Health Policy Fellowships Program - Doug Campos-Outcalt, M.D.</i>					
Maricopa County Department of Public Health	509(a) (1)	85,424.00	76,882.00	0.00	8,542.00

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Phoenix, AZ (042240)					
<i>Comprehensive wellness program for severely disadvantaged older adults</i>					
Market Foundation Seattle, WA (042801)	509 (a) (1)	186,673.00	64,196 00	0.00	122,477 00
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
Marshall Heights Community Development Organization Washington, DC (041258)	509 (a) (1)	254,920.00	127,460 00	0.00	127,460.00
<i>Providing vision treatment and care for the homeless, indigent, and uninsured</i>					
Maryland Society for Sight Inc. Baltimore, MD (042403)	509 (a) (2)	50,000 00	50,000 00	0.00	0 00
<i>Keep Moving: Expanding a statewide walking/health education program for older adults</i>					
Massachusetts Governor's Committee on Physical Fitness and Sports Inc Boston, MA (040484)	509 (a) (1)	165,000 00	55,000 00	0.00	110,000.00
<i>Collecting and reporting consumer views of health care quality at the physician level</i>					
Massachusetts Health Quality Partners Inc. Watertown, MA (042878)	ER	327,420 00	0.00	0 00	327,420.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Matthew 25 Faith in Action Matthew 25 AIDS Services Inc. Henderson, KY (043324)</i>	509(a)(1)	35,000.00	25,000 00	0.00	10,000 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities Maui Economic Opportunity Inc. Kahului, HI (042578)</i>	509(a)(2)	60,000.00	54,000.00	0.00	6,000 00
<i>Minority Medical Faculty Development Program - Eddie L. Greene, M.D Mayo Clinic Rochester, MN (042550)</i>	509(a)(2)	255,676.00	40,980.00	0.00	214,696.00
<i>Adapting the chronic care model to treat chronic illness at a free clinic Mayo Clinic Rochester Rochester, MN (041860)</i>	509(a)(2)	257,560.00	59,040.00	0 00	198,520.00
<i>Conference plenary session on epidemiology as a transdisciplinary science McGill University, McIntyre Medical Sciences Center Montreal, Quebec, CN (044125)</i>	501(c)(3)	10,919 00	10,919 00	0.00	0 00
<i>FIA-II: Faith in Action through the Spiritual Health Partnership McKee Medical Center Foundation & Trust Fund Loveland, CO (044516)</i>	509(a)(3)	35,000.00	0.00	0.00	35,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Initiatives in excellence</i>					
McLeod Regional Medical Center of the Pee Dee, Inc. Florence, SC(043404)	509(a)(1)	50,000.00	50,000.00	0.00	0 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Medcen Community Health Foundation, Inc. Macon, GA(040965)	509(a)(1)	700,000.00	309,371 00	0 00	390,629 00
<i>Expanding a music therapy program</i>					
Medical College of Virginia Foundation Richmond, VA(042894)	509(a)(1)	50,000 00	50,000 00	0 00	0.00
<i>Improving residency training in end-of-life care -- supplemental support</i>					
Medical College of Wisconsin Inc. Milwaukee, WI(041481)	509(a)(1)	378,749.00	189,375.00	0 00	189,374.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Medical Society of New Jersey Lawrenceville, NJ(041523)	ER	1,381,196.00	274,084 00	0.00	1,107,112.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Medical and Chirurgical Faculty of Maryland Baltimore, MD(041539)	ER	1,065,454.00	198,080.00	0.00	867,374.00

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<i>Volunteers in Health Care Technical Assistance Center</i> Memorial Hospital Pawtucket, RI (040746)	509(a)(1)	3,633,412.00	594,663.00	0.00	3,038,749 00
<i>Production of videotapes on self-management of psychiatric symptoms</i> Mental Illness Education Project, Inc. Brookline Village, MA (042044)	509(a)(1)	25,000 00	22,500 00	0.00	2,500 00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> Mercy Hospital of Pittsburgh Pittsburgh, PA (043716)	509(a)(1)	266,100.00	55,220 00	0.00	210,880.00
<i>FIA-II: In Home Respite Program</i> Metropolitan Family Services DuPage Wheaton, IL (043338)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
<i>Covering Kids and Families</i> Michigan Public Health Institute Okemos, MI (043208)	509(a)(1)	900,000.00	0 00	0 00	900,000.00
<i>Evaluation of organizational changes to promote smoking cessation within managed care</i> Michigan State University College of Human Medicine East Lansing, MI (043968)	509(a)(1)	499,990.00	77,141.00	0.00	422,849 00

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<i>FIA-II: Lifespan Faith in Action Volunteer Respite Program</i>					
Mid-Willamette Valley Community Action Agency, Inc Salem, OR (043326)	509(a) (1)	35,000.00	25,000.00	0 00	10,000 00
<i>Camping program for health-impaired children</i>					
Middlesex County Recreation Council (John E Toolan Kiddie Keep Well Camp) Edison, NJ (042123)	509(a) (2)	339,180.00	305,262.00	0 00	33,918.00
<i>Technical assistance and direction for Community-State Partnerships to Improve End-of-Life Care</i>					
Midwest Bioethics Center, Inc Kansas City, MO (038924)	509(a) (1)	736,377.00	662,737.00	0 00	73,640.00
<i>Studying the relationship between social connectedness and health</i>					
Mind Brain Body and Health Initiative Northfield, IL (040460)	ER	699,311 00	145,690.00	0 00	553,621.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Minnesota Smoke-Free Coalition St Paul, MN (041537)	509(a) (1)	824,977 00	195,239 00	0 00	629,738 00
<i>FIA-II: Minuteman Senior Services</i>					
Minuteman Senior Services Burlington, MA (042285)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00

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<i>FIA-II: Mission Outreach Faith in Action</i> Mission Outreach of Paragould Arkansas Inc. Paragould, AR (043293)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Beyond Access: Pursuing Perfection in</i> Western North Carolina Mission-St. Joseph's Health System, Inc. Asheville, NC (043398)	509(a)(3)	49,976 00	49,976 00	0 00	0.00
<i>FIA-II: Missoula Demonstration Project, Inc.</i> Missoula Demonstration Project, Inc. Missoula, MT (042313)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>FIA-II: Mobile Meals of Trenton</i> Mobile Meals of Trenton Trenton, NJ (042302)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>Managing Pediatric Asthma: Improving Asthma</i> Care for Children Monroe Plan for Medical Care, Inc Rochester, NY (043516)	ER	500,000.00	42,121 00	0 00	457,879.00
<i>Planning research on the impact of income</i> support programs on health status Montefiore Medical Center Bronx, NY (042256)	509(a)(1)	49,960.00	49,960 00	0 00	0 00

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<i>Adolescent substance use and suicidal behaviors: The role of state-level alcohol and illicit drug policy</i> Montefiore Medical Center Bronx, NY (043860)	509(a)(1)	99,344.00	89,410.00	0.00	9,934.00
<i>Conducting a health assessment survey to improve health outcomes in Chicago communities</i> Mount Sinai Hospital Medical Center of Chicago Chicago, IL (043026)	509(a)(1)	747,629 00	0.00	0.00	747,629.00
<i>Studying patients' use of emergency room care</i> Mount Sinai School of Medicine of New York University New York, NY (038688)	509(a)(1)	108,968.00	98,071 00	0 00	10,897 00
<i>Research on Medicare coverage of palliative care</i> Mount Sinai School of Medicine of New York University New York, NY (041844)	509(a)(1)	36,618 00	36,618 00	0.00	0 00
<i>Minority Medical Faculty Development Program - Elizabeth Howell, M.D.</i> Mount Sinai School of Medicine of New York University New York, NY (042680)	509(a)(1)	365,368.00	45,671 00	0.00	319,697 00

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<i>Expanding technical assistance and outreach services into the community</i>					
Mount Sinai School of Medicine of New York University New York, NY (043952)	509(a)(1)	661,040.00	165,260 00	0.00	495,780 00
<i>Managed care's spillover effects on quality of diabetes care for Medicare patients</i>					
Mount Sinai School of Medicine of New York University New York, NY (044201)	509(a)(1)	83,890.00	0 00	0 00	83,890.00
<i>FIA-II: Faith in Action</i>					
Mountain Area Hospice Corporation Asheville, NC (043339)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Symposium on cancer genetics counseling issues for medical professionals</i>					
Mountain States Genetics Foundation Boulder, CO (041614)	509(a)(1)	10,000 00	10,000 00	0.00	0.00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Multnomah County Health Department Portland, OR (040964)	509(a)(1)	698,631.00	264,695.00	0 00	433,936 00
<i>Strengthening training and support services for families confronting mental illness</i>					
NAMI Mercer, NJ Inc. Lawrenceville, NJ (043123)	509(a)(2)	81,750 00	81,750 00	0 00	0.00

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<i>FIA-II: Tri-Cities Faith in Action</i> Nameoki United Methodist Church Granite City, IL(043347)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>Conference on the federal regulatory process and public access to research data</i> National Academy of Sciences Washington, DC(041593)	509(a)(1)	30,000 00	30,000.00	0.00	0.00
<i>Technical assistance and direction for the Robert Wood Johnson Health Policy Fellowships Program</i> National Academy of Sciences-Institute of Medicine Washington, DC(040711)	509(a)(1)	633,460 00	0 00	0 00	633,460.00
<i>Examining ways to improve end-of-life care for dying children and their families</i> National Academy of Sciences-Institute of Medicine Washington, DC(041371)	509(a)(1)	50,000 00	50,000.00	0.00	0.00
<i>Educating public health professionals for the 21st century</i> National Academy of Sciences-Institute of Medicine Washington, DC(042024)	509(a)(1)	711,959 00	355,980 00	0 00	355,979.00

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<i>Commemorating the accomplishments of the Health Policy Fellowships Program under the direction of Marion Ein Lewin</i>					
National Academy of Sciences-Institute of Medicine Washington,DC(043114)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Community-based tobacco prevention program for African-American youth</i>					
National African American Tobacco Prevention Network Lake Mary,FL(039947)	ER	300,000.00	60,862 00	0 00	239,138 00
<i>Enhancing minority organizations in tobacco control</i>					
National African American Tobacco Prevention Network Lake Mary,FL(040826)	ER	186,617.00	93,669 00	0 00	92,948 00
<i>Conference to train member hospitals in injury prevention</i>					
National Association of Children's Hospitals and Related Institutions, Inc. Alexandria,VA(039908)	509(a)(2)	534,547.00	267,274 00	0 00	267,273 00
<i>Improving support for consumer-directed, long-term care services</i>					
National Association of State Units on Aging Washington,DC(040683)	509(a)(2)	1,547,048 00	241,084.00	0 00	1,305,964 00

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<i>Research on health economics and policy</i> National Bureau of Economic Research, Inc. Cambridge, MA(036497)	509(a)(1)	230,162 00	0 00	0.00	230,162.00
<i>Analysis of cost-sharing changes in the California Public Employees' Retirement System</i> National Bureau of Economic Research, Inc. Cambridge, MA(043786)	509(a)(1)	892,528 00	111,264 00	0 00	781,264.00
<i>National Campaign to Prevent Teen Pregnancy</i> National Campaign to Prevent Teen Pregnancy Washington, DC(041210)	509(a)(1)	1,598,000 00	0.00	0.00	1,598,000.00
<i>Improving the U.S./Canadian comparability of health survey statistics</i> National Center for Health Statistics, Department of Health and Human Services Hyattsville, MD(044179)	509(a)(1)	325,000 00	220,500 00	0.00	104,500 00
<i>Building U.S. support for the Framework Convention on Tobacco Control</i> National Center for Tobacco-Free Kids Washington, DC(041035)	509(a)(1)	745,187 00	670,668 00	0 00	74,519 00

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<i>Educating the public and policy makers about the benefits of clean indoor air policies and tobacco tax increases</i>					
National Center for Tobacco-Free Kids Washington, DC (041041)	509(a) (1)	390,000 00	195,000 00	0 00	195,000.00
<i>Educating the U.S. public about the Framework Convention on Tobacco Control</i>					
National Center for Tobacco-Free Kids Washington, DC (042060)	509(a) (1)	2,521,994 00	0 00	0.00	2,521,994 00
<i>Incorporating substance abuse treatment into welfare reform programs</i>					
National Center on Addiction and Substance Abuse at Columbia University New York, NY (034776)	509(a) (1)	4,425,375 00	2,212,687 00	0.00	2,212,688.00
<i>National coalition to educate health professionals in genetics</i>					
National Coalition for Health Professional Education in Genetics Lutherville, MD (043547)	ER	475,439.00	161,809.00	0 00	313,630.00
<i>Producing and disseminating reports on effective chronic care management and intensive care unit care</i>					
National Coalition on Health Care Washington, DC (043117)	509(a) (1)	192,741.00	0.00	0 00	192,741.00

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<i>Developing a new set of actionable measures for prevention and chronic illness care</i>					
National Committee for Quality Assurance Washington, DC (040254)	509(a)(1)	399,327 00	199,663.00	0.00	199,664.00
<i>Tracking state policies that encourage active living</i>					
National Conference of State Legislatures Denver, CO (042638)	509(a)(1)	90,192 00	81,173.00	0 00	9,019.00
<i>African-American Women's Health Information Project</i>					
National Council of Negro Women, Inc Washington, DC (041724)	509(a)(1)	15,000.00	15,000.00	0 00	0.00
<i>Analyzing results from a study of community service organizations' programs for older adults</i>					
National Council on the Aging Inc Washington, DC (041755)	509(a)(1)	26,282.00	23,654.00	0.00	2,628.00
<i>Embedding prevention in state policy and practice</i>					
National Crime Prevention Council Inc. Washington, DC (040444)	509(a)(1)	420,340 00	210,170.00	0 00	210,170.00
<i>State Coverage Initiatives: Providing assistance to governors</i>					
National Governors' Association Center for Best Practices	509(a)(1)	298,444.00	73,712.00	0 00	224,732 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Washington,DC(030665)					
<i>Technical assistance and direction for the State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington,DC(040708)	509(a)(1)	229,067.00	114,534 00	0.00	114,533.00
<i>State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington,DC(040791)	509(a)(1)	919,725 00	459,863 00	0 00	459,862 00
<i>Promoting active living through smart growth and quality-of-life initiatives -- planning grant</i>					
National Governors' Association Center for Best Practices Washington,DC(042392)	509(a)(1)	59,683 00	53,715.00	0 00	5,968.00
<i>National hospice quality improvement project</i>					
National Hospice and Palliative Care Organization, Incorporated Alexandria,VA(040459)	509(a)(1)	749,969.00	251,106 00	0 00	498,863.00
<i>Researching market-based models to reduce the number of uninsured</i>					
National Institute for Health Care Management Research and Educational Foundation Washington,DC(039384)	509(a)(1)	200,594 00	180,535.00	0.00	20,059.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: National Interfaith Hospitality</i>					
National Interfaith Hospitality Networks, Inc. Summit, NJ (042315)	509(a)(1)	35,000.00	25,000 00	0 00	10,000 00
<i>Non-traditional preventive education program for African-American females with chronic health conditions</i>					
National Kidney Foundation of Michigan, Inc. Ann Arbor, MI (042800)	509(a)(1)	460,000 00	70,000.00	0 00	390,000.00
<i>Voices in the Debate: Minority Action for Tobacco Policy Change</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (041040)	ER	2,500,000 00	250,000.00	0.00	2,250,000.00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (041110)	ER	800,000 00	121,543 00	0.00	678,457 00
<i>Assessing support for changes in U.S. drug abuse policy</i>					
National Opinion Research Center Chicago, IL (041644)	509(a)(1)	343,784.00	154,384.00	0 00	189,400.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Survey of the public response to a national tragedy</i>					
National Opinion Research Center Chicago, IL(043784)	509(a)(1)	78,275.00	70,448 00	0.00	7,827.00
<i>Developing a public service advertising campaign to encourage vision care for children in New York City</i>					
National Society to Prevent Blindness Schaumburg, IL(041360)	509(a)(1)	50,000 00	50,000 00	0 00	0.00
<i>Health Policy Fellowships Program - Louis A. Kazal, Jr., M.D.</i>					
Navajo Health Foundation - Sage Memorial Hospital, Inc. Ganado, AZ(042343)	509(a)(1)	98,250 00	88,425 00	0 00	9,825.00
<i>Support of 2000-2001 performance and educational programs</i>					
New Brunswick Cultural Center New Brunswick, NJ(039127)	509(a)(1)	50,000 00	50,000 00	0.00	0.00
<i>Revitalization program for the city of New Brunswick, New Jersey</i>					
New Brunswick Development Corporation New Brunswick, NJ(039629)	509(a)(1)	400,000.00	360,000.00	0 00	40,000.00
<i>Citywide program to strengthen human services and resources</i>					
New Brunswick Tomorrow New Brunswick, NJ(039129)	509(a)(1)	350,000 00	315,000 00	0 00	35,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of a substance abuse prevention leadership network</i>					
New Futures Inc Portsmouth, NH(044097)	509(a)(1)	155,630.00	13,765 00	0 00	141,865 00
<i>FIA-II: New Horizons Daycare Center, Inc.</i>					
New Horizons Day Care, Inc Mountain View, AR(042297)	509(a)(2)	35,000.00	25,000 00	0 00	10,000 00
<i>Developing a public/private partnership for New Jersey's aging services network</i>					
New Jersey Foundation for Aging Inc. Trenton, NJ(039124)	509(a)(1)	85,968.00	77,371.00	0.00	8,597 00
<i>Analysis of medical transportation available for older adults in Mercer and Middlesex counties</i>					
New Jersey Foundation for Aging Inc Trenton, NJ(043090)	509(a)(1)	80,995 00	72,896.00	0.00	8,099.00
<i>FIA-II: Faith in Action Hampton</i>					
New Life Community Development Center Hampton, VA(044501)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Covering Kids and Families</i>					
New Mexico Advocates for Children & Families, Inc. Albuquerque, NM(043202)	509(a)(1)	1,000,000 00	0 00	0 00	1,000,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Community health nursing program for low-income, rural children</i> New Mexico Community Foundation Santa Fe, NM(042813)	509(a)(1)	460,000 00	86,689.00	0 00	373,311.00
<i>Assessment of the State Health Leadership Initiative</i> New York University New York, NY(042499)	509(a)(1)	95,080.00	47,540.00	0 00	47,540.00
<i>Evaluation of The Urban Health Initiative: Working to Ensure the Health and Safety of Children</i> New York University, Robert F. Wagner Graduate School of Public Service New York, NY(036933)	509(a)(1)	7,498,800 00	1,087,362.00	0.00	6,411,438 00
<i>Staff training for a residential substance abuse treatment program for African-American women</i> Newborn Holistic Ministries Inc. Baltimore, MD(041841)	509(a)(1)	22,910 00	22,910 00	0 00	0.00
<i>FIA-II: Compeer Lancaster A Program of No Longer Alone Ministries</i> No Longer Alone Ministries Inc. Lititz, PA(043355)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Technical assistance and direction for the After School program Nonprofit Finance Fund New York, NY (042061)	509(a) (1)	299,960.00	0.00	0 00	299,960 00
Development of a computer software program to help recruit and retain health care professionals in underserved areas North Carolina Foundation for Advanced Health Programs, Incorporated Raleigh, NC (042404)	509(a) (1)	50,000 00	50,000 00	0 00	0.00
SmokeLess States: National Tobacco Policy Initiative North Carolina Group to Alleviate Smoking Pollution, Inc Norwood, NC (042138)	509(a) (1)	12,504.00	12,504 00	0 00	0 00
FIA-II: Faith in Action Project of North Central Caregivers of Austin North Central Caregivers of Austin Austin, TX (043300)	509(a) (1)	35,000.00	25,000.00	0.00	10,000.00
Developing a protocol for depression screening and referral at adult day centers North Country Aging Services Edina, MN (040590)	509(a) (1)	30,564 00	30,564.00	0 00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
North Dakota Medical Association Bismarck, ND (041900)	ER	200,000 00	180,000 00	0 00	20,000.00
<i>FIA-II: Faith in Action Project of North East San Antonio</i>					
North East San Antonio Community Outreach for Older People San Antonio, TX (043305)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00
<i>Community partnership in diabetes prevention and management among the Navajo in northern Arizona</i>					
Northern Arizona University Flagstaff, AZ (042796)	509(a)(1)	290,000.00	48,334.00	0 00	241,666 00
<i>Establishing a national organization for social entrepreneurs</i>					
Northland Institute Minneapolis, MN (041846)	509(a)(2)	50,000 00	50,000.00	0 00	0.00
<i>Training physicians in end-of-life care</i>					
Northwestern University Evanston, IL (040507)	509(a)(1)	2,111,059 00	536,472 00	0 00	1,574,587.00
<i>Nonprofit, for-profit, and governmental provision of health care: Does institutional form matter?</i>					
Northwestern University Evanston, IL (041627)	509(a)(1)	249,242 00	40,965.00	0.00	208,277.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Study on the relationship between private health insurance coverage and the community health care safety net</i> Northwestern University Institute for Health Services Research & Policy Studies Evanston, IL(043647)	509(a)(1)	310,511 00	77,147 00	0 00	233,364 00
<i>Continuation of a longitudinal study of substance-abusing youthful offenders</i> Northwestern University Medical School Chicago, IL(041942)	509(a)(1)	750,000.00	187,500 00	0 00	562,500.00
<i>Reviewing the role of evaluation in philanthropy</i> OMG Center for Collaborative Learning Philadelphia, PA(041237)	509(a)(1)	125,090.00	112,581 00	0.00	12,509.00
<i>FIA-II: Faith in Action</i> Oak Valley Hospital District Oakdale, CA(042300)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Providing community-based health education and screening services for African-Americans</i> Oakwood College Department of Nursing Huntsville, AL(044579)	509(a)(1)	50,000 00	0 00	0.00	50,000.00
<i>FIA-II: Operation Good Neighbor</i> Of One Accord Inc. Rogersville, TN(043322)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Media training for a public education campaign to improve awareness of gaps in the long-term care system</i>					
Older Women's League Washington, DC (042766)	509(a)(1)	62,250 00	56,025 00	0.00	6,225 00
<i>FIA-II: Omega Journey Faith in Action Program</i>					
Omega Journey Melbourne, FL (042305)	ER	35,000 00	25,000 00	0 00	10,000 00
<i>Developing an integrated online resource on health, financial, and employment services for low-income families</i>					
One Economy Corp. Washington, DC (041065)	509(a)(1)	305,338 00	275,338.00	0 00	30,000 00
<i>FIA-II: Regional AIDS Interfaith Network Fox Valley</i>					
Open Door Clinic of Greater Elgin Elgin, IL (042280)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>National Spit Tobacco Education Program</i>					
Oral Health America, America's Fund for Dental Health Chicago, IL (040793)	509(a)(2)	4,785,803.00	2,482,666.00	0.00	2,303,137.00
<i>Development of a communications campaign for oral health</i>					
Oral Health America, America's Fund for Dental Health	509(a)(2)	388,930 00	104,160.00	0 00	284,770.00

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Chicago, IL(040888)					
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Orange Children & Parents Together Inc. Orange, CA(042541)	509(a)(1)	55,000.00	49,500 00	0.00	5,500.00
<i>Developing a five-state consortium to implement tobacco cessation guidelines</i>					
Oregon Health and Science University Portland, OR(040106)	509(a)(1)	399,489 00	199,745 00	0 00	199,744.00
<i>Televideo nursing for congestive heart failure self-management: A controlled trial</i>					
Oregon Health and Science University School of Nursing Portland, OR(041869)	509(a)(1)	99,798.00	80,952.00	0.00	18,846.00
<i>Surveying changes in spit tobacco use among Major and Minor League Baseball players</i>					
Oregon Pacific Research Institute Eugene, OR(041739)	509(a)(1)	74,708.00	67,237.00	0.00	7,471 00
<i>Surveying changes in spit tobacco use among Major and Minor League Baseball players</i>					
Oregon Pacific Research Institute Eugene, OR(044095)	509(a)(1)	97,611.00	87,850 00	0 00	9,761.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Northwest Substance Abuse Prevention Conference</i>					
Oregon Partnership, Inc. Portland, OR (041582)	509(a) (1)	49,697 00	49,697 00	0 00	0 00
<i>FIA-II: Todd/Wadena Volunteer Caregivers Services</i>					
Otter Tail-Wadena Community Action Council Inc. New York Mills, MN (044496)	501(c) (3)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: The PAKT Community Resource Center's Faith in Action Program</i>					
PAKT Community Resource Center Kinloch, MO (044562)	509(a) (1)	35,000 00	25,000.00	0.00	10,000.00
<i>Training family court staff in child health and development</i>					
PJCJC Fund Inc. White Plains, NY (041717)	509(a) (3)	48,500 00	48,500 00	0.00	0.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Palm Beach County Board of County Commissioners West Palm Beach, FL (042580)	509(a) (1)	55,000 00	49,500 00	0.00	5,500.00
<i>Rural family group support network</i>					
Parent Trust for Washington Children Seattle, WA (042825)	509(a) (1)	120,000 00	50,000.00	0.00	70,000.00

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TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Faith in Action Project of Cape Cod Parish Nurse Ministries of Cape Cod Inc. Harwichport, MA(044525)</i>	509(a)(1) 35,000 00	25,000.00	0 00	10,000.00
<i>FIA-II: Park Rapids Living at Home/Block Nurse/Interfaith Caregivers Park Rapids Living at Home/Block Nurse Program Park Rapids, MN(043292)</i>	509(a)(1) 35,000.00	25,000.00	0 00	10,000 00
<i>Planning for a residential treatment facility for female substance abusers and their children Parshall Resource Center Inc. Parshall, ND(042804)</i>	509(a)(1) 40,000 00	36,000 00	0.00	4,000.00
<i>National forum on aging in place Partners for Livable Communities, Inc. Washington, DC(043609)</i>	509(a)(1) 25,000 00	22,500.00	0 00	2,500 00
<i>Technical assistance and direction for the Last Acts program Partnership for Caring Inc. Washington, DC(040340)</i>	509(a)(1) 1,133,039 00	521,093.00	0.00	611,946.00
<i>Rallying Points: Support for Community Coalitions in End-of-Life Care Partnership for Caring Inc. Washington, DC(042603)</i>	509(a)(1) 12,000,000.00	1,126,500 00	0 00	10,873,500.00

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<i>Last Acts continuing education for nurses and creation of a story bank and interactive Web site</i>					
Partnership for Caring Inc. Washington,DC(042652)	509(a)(1)	638,035.00	270,695.00	0.00	367,340.00
<i>Studying the feasibility of developing health impact statements</i>					
Partnership for Prevention Washington,DC(040853)	509(a)(1)	607,626 00	150,366.00	0 00	457,260.00
<i>Advancing the debate on disease prevention and health promotion policy under Medicare</i>					
Partnership for Prevention Washington,DC(040854)	509(a)(1)	387,153.00	128,851 00	0 00	258,302.00
<i>Management of care across the continuum: Solving infrastructure, economic and structural barriers</i>					
PeaceHealth Bellingham,WA(043401)	509(a)(1)	50,000 00	50,000.00	0 00	0.00
<i>Covering Kids and Families</i>					
Pennsylvania Partnerships for Children Harrisburg,PA(043209)	509(a)(1)	1,000,000 00	0 00	0 00	1,000,000.00
<i>FIA-II: Ministering Together in the Pikes Peak Region</i>					
Penrose-St Francis Health Services Colorado Springs,CO(044500)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00

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<i>Council on Foundations' conference Host Committee programs</i>					
Philadelphia Foundation Philadelphia, PA(041542)	509(a)(1)	5,000 00	5,000.00	0.00	0.00
<i>Urban Health Initiative: Working to Ensure the Health and Safety of Children</i>					
Philadelphia Safe and Sound Philadelphia, PA(043726)	509(a)(1)	5,996,150 00	0 00	0.00	5,996,150 00
<i>FIA-II: Faith in Action</i>					
Plainview Area Health Resources Foundation Inc. Plainview, MN(042290)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Service and education program for Latinas</i>					
Planned Parenthood Association of the Mercer Area Trenton, NJ(043411)	509(a)(1)	46,776 00	46,776.00	0.00	0.00
<i>FIA-II: Plateau Valley Faith in Action</i>					
Plateau Valley Hospital District Collbran, CO(042279)	509(a)(1)	35,000 00	25,000 00	0 00	10,000.00
<i>Technical assistance and direction for Reclaiming Futures: Building Community Solutions to Substance Abuse and Delinquency</i>					
Portland State University Portland, OR(039497)	509(a)(1)	1,390,727.00	695,364.00	0.00	695,363.00

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<i>Collaborative effort to address AIDS issues in New Jersey</i>					
Princeton Area Community Foundation, Inc Skillman, NJ (043269)	509(a)(1)	50,000 00	0.00	0 00	50,000.00
<i>Local emergency aid program</i>					
Princeton Outreach Projects Inc. Princeton, NJ (039310)	509(a)(1)	12,500.00	12,500.00	0.00	0.00
<i>Improving collaborative efforts on the determinants of health</i>					
Princeton University Princeton, NJ (040049)	509(a)(1)	746,593.00	259,276 00	0.00	487,317.00
<i>Conference and publication on obesity in the U.S.</i>					
Princeton University Princeton, NJ (040169)	509(a)(1)	48,700 00	48,700 00	0 00	0.00
<i>The Fragile Families and Child Well-being Study</i>					
Princeton University, Bendheim Thoman Center for Research on Child Wellbeing Princeton, NJ (043407)	509(a)(1)	2,218,229 00	0 00	0 00	2,218,229 00
<i>Studying the longitudinal effects of housing policies on health indicators and outcomes</i>					
Princeton University, Woodrow Wilson School of Public and International Affairs	509(a)(1)	748,572.00	374,286 00	0.00	374,286.00

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Princeton, NJ (040075)					
<i>Continued support for Health Affairs</i>					
<i>Project Hope - The People-to-People</i>					
<i>Health Foundation, Inc.</i>					
<i>Millwood, VA (035964)</i>					
	509(a) (1)	1,813,210.00	0 00	0 00	1,813,210.00
<i>Building on organizational and community</i>					
<i>strengths in providing end-of-life care</i>					
<i>Providence Health Systems, Oregon Region</i>					
<i>Portland, OR (043055)</i>					
	509(a) (1)	195,000.00	32,500.00	0.00	162,500.00
<i>Designing a provider incentive system to</i>					
<i>increase adherence to maternity tobacco</i>					
<i>cessation guidelines</i>					
<i>Providence Health Systems, Oregon Region</i>					
<i>Portland, OR (043969)</i>					
	509(a) (1)	50,000 00	45,000 00	0 00	5,000.00
<i>Evaluation of a tobacco cessation program</i>					
<i>using a primary care electronic medical</i>					
<i>record</i>					
<i>Providence Health Systems, Oregon Region</i>					
<i>Portland, OR (044151)</i>					
	509(a) (1)	500,000.00	101,445.00	0.00	398,555.00
<i>FIA-II: Interfaith Volunteer Caregivers,</i>					
<i>Sherwood, OR</i>					
<i>Providence Newberg Health Foundation</i>					
<i>Newberg, OR (043294)</i>					
	509(a) (3)	35,000 00	25,000.00	0.00	10,000 00

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<i>Determinants and trajectories of smoking cessation, maintenance, and relapse among pregnant and postpartum adolescents: Naturalistic qualitative study</i>					
Public Health Institute Berkeley, CA (040675)	509(a) (2)	153,582 00	76,791.00	0.00	76,791.00
<i>Documenting county implementation data for California Proposition 36 to divert drug offenders to treatment</i>					
Public Health Institute Berkeley, CA (041468)	509(a) (2)	49,979 00	49,979.00	0 00	0.00
<i>Evaluation of the implementation phase of Turning Point. Collaborating for a New Century in Public Health</i>					
Public Health Institute Berkeley, CA (041558)	509(a) (2)	746,548 00	57,299 00	0.00	689,249.00
<i>Publication of initial implementation data on California Proposition 36 to divert drug offenders to treatment</i>					
Public Health Institute Berkeley, CA (043857)	509(a) (2)	24,608 00	24,608.00	0.00	0.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Pueblo of Laguna Department of Education Laguna, NM (042584)	509(a) (1)	55,000 00	49,500 00	0.00	5,500.00

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<i>Expanding an educational day care facility</i> Puerto Rican Action Board, Inc. New Brunswick, NJ(040855)	509(a)(1)	100,000 00	100,000.00	0.00	0.00
<i>FIA-II: Central Missouri Faith in Action</i> <i>HIVAIDS Care Coalition</i> RAIN Central Missouri Inc. Columbia, MO(044555)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>Improving practice and policy for people</i> <i>with co-occurring mental and addictive</i> <i>disorders</i> RAND Corporation Santa Monica, CA(040430)	509(a)(1)	749,993.00	163,968.00	0 00	586,025.00
<i>Evaluation of the Pittsburgh Regional</i> <i>Healthcare Initiative for quality</i> <i>improvement -- planning phase</i> RAND Corporation Santa Monica, CA(040729)	509(a)(1)	194,325 00	174,893 00	0.00	19,432.00
<i>Establishment of state baseline data for</i> <i>California Proposition 36 to divert drug</i> <i>offenders to treatment</i> RAND Corporation Santa Monica, CA(041311)	509(a)(1)	50,000 00	50,000 00	0 00	0.00
<i>Impact of quality information on consumer</i> <i>plan choices: Does health status matter?</i> RAND Corporation Santa Monica, CA(042521)	509(a)(1)	99,617 00	89,655.00	0 00	9,962 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Autologous bone marrow transplantation and the treatment of breast cancer. The American experience</i>					
RAND Corporation Santa Monica, CA(044128)	509(a)(1)	410,026 00	78,914 00	0 00	331,112 00
<i>Impact of managed behavioral health market share, public-sector carve-outs, and parity legislation on service utilization for children and adolescents</i>					
RAND Corporation Santa Monica, CA(044200)	509(a)(1)	100,183 00	0 00	0.00	100,183 00
<i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
RAND Corporation Santa Monica, CA(044219)	509(a)(1)	1,349,735 00	0 00	0.00	1,349,735.00
<i>Inclusion of a public health component in a conference on walking trails</i>					
Rails to Trails Conservancy Washington, DC(042151)	509(a)(1)	60,049.00	54,044 00	0 00	6,005.00
<i>Neighborhood family support services program</i>					
Renaissance Community Development Corporation Somerset, NJ(041245)	ER	454,118 00	408,706.00	0 00	45,412.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Building support for prevention and public health research</i> Research America Washington,DC(040995)	509(a)(1)	5,560,983.00	776,406 00	0 00	4,784,577 00
<i>Creating a program on human values in aging</i> Research Foundation of the City University of New York New York,NY(041585)	509(a)(3)	401,191.00	61,646.00	0.00	339,545.00
<i>Drafting guidelines and disseminating key information for medical school educators on biological weapons</i> Research Foundation of the City University of New York New York,NY(043837)	509(a)(3)	21,800.00	0.00	0 00	21,800.00
<i>Development of a primary care physician incentive program for chronic care management</i> Rocky Mountain Health Foundation Grand Junction,CO(041555)	509(a)(1)	76,300 00	68,670.00	0 00	7,630.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Rocky Mountain S.E.R./Jobs for Progress, Inc. Denver,CO(042574)	509(a)(1)	60,000 00	54,000 00	0.00	6,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Rural Community Action Ministry</i>					
<i>Faith in Action Program</i>					
Rural Community Action Ministry Leeds, ME (044506)	501 (c) (3)	35,000.00	25,000 00	0 00	10,000.00
 <i>Planning, design, and start-up of a new facility for the College of Nursing</i>					
Rutgers University Foundation New Brunswick, NJ (040209)	509 (a) (1)	2,019,657.00	134,138.00	0.00	1,885,519.00
 <i>Expanding the services of the Charter School Family Support Center of Camden, New Jersey</i>					
Rutgers University Foundation New Brunswick, NJ (040905)	509 (a) (1)	432,174 00	0 00	0 00	432,174.00
 <i>Analysis of national data linking physical inactivity, chronic disease, and built environments</i>					
Rutgers University Foundation New Brunswick, NJ (042390)	509 (a) (1)	147,930.00	133,137.00	0.00	14,793.00
 <i>Addressing nursing workforce development issues through a statewide coalition</i>					
Rutgers University Foundation New Brunswick, NJ (042896)	509 (a) (1)	50,000.00	50,000.00	0 00	0.00
 <i>Conducting a survey on the distribution and quality of physician workforce in New Jersey</i>					
Rutgers, The State University New Brunswick, NJ (042745)	509 (a) (1)	152,850.00	137,565.00	0 00	15,285.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Assessment of the role of nursing care services for Newark family court</i> Rutgers, The State University, College of Nursing Piscataway, NJ(043048)	509(a)(1)	49,824 00	49,824.00	0.00	0.00
<i>Workshop on moral issues, human rights, and tobacco control</i> Rutgers, The State University, School of Communication, Information and Library Studies New Brunswick, NJ(043108)	509(a)(1)	296,966.00	0 00	0 00	296,966 00
<i>Assessment of the State Policy Fellowships in Long-Term Care program</i> Rutgers, The State University, The Center for State Health Policy New Brunswick, NJ(043392)	509(a)(1)	65,037 00	58,533.00	0.00	6,504.00
<i>Technical assistance and direction for State Solutions: An Enrollment Initiative for Low-Income Elderly and Disabled Medicare Beneficiaries</i> Rutgers, The State University, The Center for State Health Policy New Brunswick, NJ(043714)	509(a)(1)	542,714 00	271,357 00	0.00	271,357.00
<i>Technical assistance and direction for the Investigator Awards in Health Policy Research program</i> Rutgers, The State University, The	509(a)(1)	722,498.00	627,974 00	0.00	94,524 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (040839)					
<i>Technical assistance and direction for New Jersey Health Initiatives</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (042845)	509(a) (1)	892,177.00	346,089.00	0 00	546,088.00
<i>Session on health care issues at a forum for women state legislators</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (043200)	509(a) (1)	20,405 00	20,405 00	0 00	0.00
<i>Urban Health Initiative: Working to Ensure the Health and Safety of Children</i>					
Safe and Sound: Baltimore's Campaign for Children and Youth Inc. Baltimore, MD (043724)	509(a) (3)	2,918,916 00	0.00	0 00	2,918,916.00
<i>FIA-II: Saint Gertrude Parish</i>					
Saint Gertrude Church Chicago, IL (042307)	509(a) (1)	35,000 00	25,000.00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Development of indicators for activity-friendly communities</i> Saint Louis University St. Louis,MO(040236)	509(a) (1)	174,239 00	156,815.00	0 00	17,424 00
<i>Identifying environmental, policy, and psychosocial factors important for designing culturally appropriate physical activity programs for women</i> Saint Louis University School of Public Health Saint Louis,MO(044181)	509(a) (1)	399,513 00	0.00	0 00	399,513.00
<i>FIA-II: Greenville Faith in Action Program</i> Salvation Army Greenville,MS(044520)	509(a) (1)	35,000.00	25,000 00	0 00	10,000.00
<i>FIA-II: The Samaritan Ministry Aid for the Aging, Sick & Their Caregivers</i> Samaritan Ministry Houston,TX(043317)	509(a) (2)	35,000.00	25,000 00	0.00	10,000 00
<i>Preparing a practical guide to the establishment of palliative care services</i> San Diego Hospice Foundation, Inc San Diego,CA(043121)	509(a) (3)	86,400 00	77,760.00	0 00	8,640.00
<i>Planning the technical assistance and direction for the Physical Activity Policy and Environmental Research Initiative</i> San Diego State University Foundation	509(a) (2)	163,219.00	146,897 00	0.00	16,322.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
San Diego, CA (041228)					
<i>Technical assistance and direction for the Physical Activity Policy and Environmental Research Initiative</i>					
San Diego State University Foundation San Diego, CA (043589)	509 (a) (2)	695,694 00	347,847 00	0.00	347,847.00
<i>FIA-II: San Fernando Valley Interfaith Council Shopping Program</i>					
San Fernando Valley Interfaith Council, Inc Chatsworth, CA (042283)	509 (a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>FIA-II: Faith in Action Program</i>					
Sankofa Community Development Corporation Baltimore, MD (044552)	509 (a) (1)	35,000 00	25,000.00	0.00	10,000 00
<i>FIA-II: Faith in Action Project of Jackson County</i>					
Scenic Valley Area VIII Agency on Aging Dubuque, IA (044505)	509 (a) (1)	35,000 00	25,000.00	0.00	10,000 00
<i>Pursuing Perfection: Raising the Bar for Health Care Performance in a community-based, not-for-profit Southern California health care system</i>					
Scripps Health San Diego, CA (043406)	509 (a) (1)	50,000 00	50,000 00	0.00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Searcy County Ministerial Alliance</i>					
<i>Faith in Action</i>					
Searcy County Ministerial Alliance Marshall, AR(043290)	509(a)(2)	35,000.00	25,000 00	0 00	10,000.00
 <i>Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
Seattle-King County Department of Public Health Seattle, WA(044215)	509(a)(1)	1,348,282.00	0.00	0 00	1,348,282.00
 <i>FIA-II: Northern Utah, Faith in Action (NU-FAITH)</i>					
Second Baptist Church Ogden, UT(044559)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
 <i>FIA-II: Dodge County Faith in Action Program</i>					
Semcac Inc. Rushford, MN(043306)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
 <i>Expansion of a senior wellness program</i>					
Senior Services of Seattle-King County Seattle, WA(041129)	509(a)(1)	749,793 00	200,711.00	0.00	549,082 00
 <i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Shands Jacksonville Medical Center, Inc. Jacksonville, FL(040973)	509(a)(1)	697,370.00	228,051 00	0 00	469,319.00

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<i>Providing asthma screening, education, and treatment in a border region</i> Sharp HealthCare Foundation San Diego, CA (042092)	509(a)(1)	50,000 00	0 00	0.00	50,000.00
<i>FIA-II: Shepherd's Center South Interfaith Support Services</i> Shepherd's Center South Inc Charlotte, NC (044556)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>FIA-II: Non-Medical Escort Transportation</i> Shepherd's Center of Greater Kalamazoo Kalamazoo, MI (043299)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>FIA-II: Faith in Action of Greenbrier Valley</i> Shepherd's Center of Greenbrier Valley Inc Lewisburg, WV (043289)	509(a)(2)	35,000 00	25,000 00	0.00	10,000 00
<i>FIA-II: Faith in Action Project of Shepherd's Center of Kansas City</i> Shepherd's Center of Kansas City, Kansas Inc. Kansas City, KS (044557)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: Faith in Action Program of the Shepherd's Center of Little Rock</i> Shepherd's Center of Little Rock Little Rock, AR (043308)	509(a)(1)	35,000.00	25,000.00	0.00	10,000 00

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<i>FIA-II: Faith in Action Project of Shepherd's Center of Shawnee Mission Shepherd's Center of Shawnee Mission Shawnee Mission, KS (044524)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>FIA-II: The Shepherd's Center of North Little Rock Shepherds Center of North Little Rock North Little Rock, AR (042301)</i>	509(a)(1)	35,000.00	25,000 00	0 00	10,000 00
<i>Improving social connections in Shreveport communities Shreveport-Bossier Community Renewal, Inc. Shreveport, LA (040081)</i>	509(a)(1)	400,000.00	390,000.00	0.00	10,000.00
<i>FIA-II: Signs and Wonders Signs and Wonders Inc Hawthorne, CA (043301)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Developing a wellness program for recovering women in poverty households Sikora Center Inc Camden, NJ (041822)</i>	509(a)(1)	129,562.00	116,606 00	0 00	12,956.00
<i>Implementing a community justice approach to address honor code violations Skidmore College Saratoga Springs, NY (041661)</i>	509(a)(1)	20,000.00	20,000.00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Pursuing opportunities for smoking cessation following CT scanning for early detection of lung cancer</i>					
Sloan-Kettering Institute for Cancer Research New York, NY (042461)	509(a) (1)	77,231 00	69,508 00	0 00	7,723.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Smoke Free Wisconsin Inc. Madison, WI (041530)	509(a) (1)	1,500,000.00	412,354.00	0 00	1,087,646.00
<i>Assessing the effectiveness of school-based drug education programs</i>					
Social Capital Development Corporation Albany, NY (040928)	509(a) (1)	249,712 00	161,748.00	0 00	87,964 00
<i>Developing a working group on integrative doctoral programs in health and the social sciences</i>					
Social Science Research Council New York, NY (042969)	509(a) (1)	299,947.00	0 00	0 00	299,947.00
<i>Interdisciplinary project on behavior change to combat substance abuse</i>					
Society for Prevention Research Incorporated Washington, DC (044347)	509(a) (1)	127,542 00	0.00	0 00	127,542.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Web-based database for tobacco dependence treatment</i>					
Society for Research on Nicotine and Tobacco Inc. Middleton, WI (042510)	509(a)(2)	226,800.00	75,600.00	0 00	151,200.00
<i>The Doll/Wynder Award for epidemiology and public health research on tobacco issues</i>					
Society for Research on Nicotine and Tobacco Inc. Middleton, WI (044080)	509(a)(2)	50,000 00	50,000 00	0 00	0.00
<i>Building capacity and leadership in the field of behavioral medicine</i>					
Society of Behavioral Medicine, Inc Middletown, WI (041771)	509(a)(2)	107,409 00	96,668 00	0 00	10,741.00
<i>Southern Rural Access Program - Revolving Loan Fund</i>					
South Carolina Healthcare Recruitment and Retention Center Columbia, SC (043154)	509(a)(1)	481,000 00	481,000.00	0 00	0.00
<i>FIA-II: Faith in Action/Chinatown</i>					
South Cove Community Health Center, Inc. Boston, MA (042310)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00
<i>FIA-II: Community Caring</i>					
South Haven Area Senior Services, Inc South Haven, MI (044498)	509(a)(1)	35,000.00	25,000.00	0 00	10,000.00

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<i>FIA-II: Pocatello Called to Care Faith in Action Program</i>					
Southeast Idaho In-Home Services, Inc. Pocatello, ID(044554)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Technical assistance and direction for the Covering Kids and Families program</i>					
Southern Institute on Children and Families Inc Columbia, SC(041508)	ER	1,281,205.00	1,153,084 00	0 00	128,121 00
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Southern Institute on Children and Families Inc. Columbia, SC(043934)	ER	156,920.00	156,920 00	0 00	0 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Southern Maryland Tri-County Community Action Committee, Inc. Hughesville, MD(042542)	509(a)(1)	55,000.00	49,500.00	0.00	5,500 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Southwest Human Development Incorporated Phoenix, AZ(042581)	509(a)(1)	55,000.00	49,500.00	0 00	5,500.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying the feasibility of replicating and extending Partnerships for Training program to address the current nursing shortage</i> Southwest Human Development Incorporated Phoenix, AZ (043070)	509(a) (1)	30,630.00	27,566 00	0.00	3,064.00
FIA-II: Southwest Human Resource Agency Southwest Human Resource Agency Henderson, TN (043311)	509(a) (1)	35,000.00	25,000 00	0 00	10,000.00
FIA-II: Community Faith in Action St. Anne's Mission Ganado, AZ (043313)	509(a) (1)	35,000 00	25,000.00	0 00	10,000.00
FIA-II: Faith in Action Project of Saint Francis Respite Program St. Francis Respite Program, Inc. Allegany, NY (044512)	509(a) (1)	35,000 00	25,000.00	0 00	10,000 00
Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents St. Louis Children's Hospital St. Louis, MO (043979)	509(a) (1)	266,100.00	55,220 00	0.00	210,880.00
Free to Grow: Head Start Partnerships to Promote Substance-Free Communities St. Mary Community Action Committee Assn , Inc Franklin, LA (042575)	509(a) (1)	55,000 00	49,500 00	0 00	5,500.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Collaborative dental service program for low-income and homeless persons</i> St. Mary's Hospital of Milwaukee Milwaukee, WI (042819)	509(a) (1)	420,000.00	61,292.00	0.00	358,708.00
<i>Health Policy Fellowships Program - Andrew G. Kumpuris, M.D.</i> St. Vincent Infirmiry Medical Center Little Rock, AR (042241)	509(a) (1)	101,250.00	91,125.00	0.00	10,125.00
<i>Evaluation of the Internet-Based Chronic Disease Self-Management Program</i> Stanford University School of Medicine Stanford, CA (038198)	509(a) (1)	528,730.00	92,286.00	0.00	436,444.00
<i>Physical activity and the College Alumni Health Study</i> Stanford University School of Medicine Stanford, CA (039425)	509(a) (1)	152,996.00	78,102.00	0.00	74,894.00
<i>Minority Medical Faculty Development Program - Edward E. Leonard, II, M.D.</i> Stanford University School of Medicine Stanford, CA (042682)	509(a) (1)	365,400.00	40,341.00	0.00	325,059.00
<i>Coming Home: Affordable Assisted Living</i> State of Alaska Department of Administration, Division of Senior Services Anchorage, AK (041322)	509(a) (1)	300,000.00	69,921.00	0.00	230,079.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Turning Point: Collaborating for a New Century in Public Health</i> State of Colorado Department of Public Health and Environment Denver, CO(042381)	509(a)(1)	500,000.00	62,914 00	0.00	437,086 00
<i>Coming Home: Affordable Assisted Living</i> State of Florida Department of Elder Affairs Tallahassee, FL(041390)	509(a)(1)	296,618 00	60,755 00	0.00	235,863 00
<i>Hawaii Uninsured Project</i> State of Hawaii Department of Health Honolulu, HI(043435)	509(a)(1)	149,900.00	134,910.00	0 00	14,990 00
<i>Coming Home: Affordable Assisted Living</i> State of Iowa Department of Elder Affairs Des Moines, IA(041324)	509(a)(1)	299,988 00	129,973 00	0 00	170,015 00
<i>Planning for the Kansas Business Health Partnership to reach uninsured small-firm workers and families</i> State of Kansas Department of Social and Rehabilitation Services Topeka, KS(043960)	509(a)(1)	149,795 00	134,816.00	0 00	14,979.00
<i>Coming Home: Affordable Assisted Living</i> State of Maine Department of Human Services Augusta, ME(041325)	509(a)(1)	156,046.00	30,098 00	0.00	125,948.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>The Maine Health Care Performance Council State of Maine Office of the Governor Augusta, ME (042589)</i>	509(a)(1)	150,000.00	100,672.00	0 00	49,328 00
<i>Turning Point: Collaborating for a New Century in Public Health State of Minnesota Department of Health Minneapolis, MN (042369)</i>	509(a)(1)	500,000.00	62,500.00	0 00	437,500 00
<i>Development of an action plan for a state coverage initiative for uninsured families and children State of Mississippi Office of the Governor Jackson, MS (044327)</i>	509(a)(1)	149,920.00	0 00	0 00	149,920.00
<i>Turning Point: Collaborating for a New Century in Public Health State of Missouri Department of Health Jefferson City, MO (042379)</i>	509(a)(1)	500,000.00	62,500 00	0 00	437,500.00
<i>Personal Preference: The New Jersey Cash and Counseling Demonstration and Evaluation program State of New Jersey Department of Human Services Trenton, NJ (043761)</i>	509(a)(1)	100,000.00	0 00	0 00	100,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Planning a health care coverage program for uninsured and underinsured adults</i>					
State of New Mexico, New Mexico Human Services Department Santa Fe, NM(042033)	509(a)(1)	150,000.00	135,000.00	0.00	15,000.00
<i>Implementation of an employer-based coverage system for uninsured adults</i>					
State of New Mexico, New Mexico Human Services Department Santa Fe, NM(043021)	509(a)(1)	1,500,000.00	381,732.00	0.00	1,118,268.00
<i>Design and implementation of a program to reduce the number of uninsured persons in Oregon</i>					
State of Oregon Department of Administrative Services, Office for Oregon Health Plan Policy and Salem, OR(043017)	509(a)(1)	1,448,161 00	310,208 00	0.00	1,137,953 00
<i>Rhode Island Access Project</i>					
State of Rhode Island Department of Human Services Cranston, RI(043028)	509(a)(1)	859,546.00	158,173.00	0.00	701,373.00
<i>Supporting Families after Welfare Reform: Access to Medicaid, SCHIP, and Food Stamps</i>					
State of South Carolina Department of Social Services Columbia, SC(042866)	509(a)(1)	38,100.00	38,100 00	0 00	0 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Coming Home: Affordable Assisted Living State of Vermont Agency of Human Services, Department of Aging and Disabilities Waterbury, VT(041348)	509(a)(1)	299,994.00	57,807.00	0.00	242,187 00
Coming Home: Affordable Assisted Living State of Washington Department of Social and Health Services Olympia, WA(041391)	509(a)(1)	228,548 00	36,958 00	0.00	191,590 00
Medicare/Medicaid Integration Program State of Wisconsin Department of Health and Family Services Madison, WI(041075)	509(a)(1)	382,807.00	96,522.00	0.00	286,285.00
Turning Point: Collaborating for a New Century in Public Health State of Wisconsin Department of Health and Family Services Madison, WI(042380)	509(a)(1)	500,000.00	62,500.00	0.00	437,500.00
Coming Home: Affordable Assisted Living State of Wisconsin, Wisconsin Housing and Economic Development Authority Madison, WI(041327)	509(a)(1)	293,510.00	47,900 00	0.00	245,610 00
FIA-II: Faith in Action of Kane and Kendall Counties Suicide Prevention Services Batavia, IL(043349)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Conference on the effects of social and public policies on entrepreneurship</i> Syracuse University Syracuse, NY (040843)	509(a) (1)	10,500.00	10,500 00	0 00	0.00
<i>Assessing the impact of Medicaid equalization policies on access to nursing home care</i> Syracuse University Center for Policy Research Syracuse, NY (044431)	509(a) (1)	99,533 00	89,580.00	0 00	9,953 00
<i>Improving access to public health intervention reports</i> Syracuse University School of Information Studies Syracuse, NY (042668)	509(a) (1)	389,805 00	196,303 00	0 00	193,502.00
<i>FIA-II: TAB Learning Systems, Inc.</i> TAB Learning Systems Inc. Hartman, AR (043350)	509(a) (1)	35,000.00	25,000.00	0 00	10,000 00
<i>Pursuing perfect cardiovascular care and medication systems</i> Tallahassee Memorial HealthCare, Inc. Tallahassee, FL (043403)	509(a) (1)	49,992 00	49,992 00	0 00	0.00
<i>Teen health and media festival to counter inaccurate depictions of tobacco use</i> Taos Talking Pictures Inc. Taos, NM (043502)	509(a) (1)	15,000 00	15,000 00	0 00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Harm reduction in the health care system: Attitudinal factors influencing greater physician involvement in providing palliative and preventive care</i>					
Temple University School of Law Philadelphia, PA(041678)	509(a)(1)	99,881.00	89,893 00	0 00	9,988 00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Texas Congress of Parent-Teachers Association Austin, TX(041931)	509(a)(2)	1,087,519.00	168,530 00	0 00	918,989 00
<i>Issue briefings on health policy for policy makers and journalists</i>					
The Alliance for Health Reform Washington, DC(040202)	509(a)(1)	1,547,015.00	248,722 00	0.00	1,298,293.00
<i>Technical assistance and direction for Managing Pediatric Asthma: Emergency Room Demonstration Program</i>					
The American Academy of Allergy, Asthma & Immunology, Inc. Milwaukee, WI(040661)	509(a)(2)	407,317.00	203,658.00	0 00	203,659.00
<i>Clearinghouse and resource center on increasing physically active communities</i>					
The Bicycle Federation Washington, DC(041083)	509(a)(1)	427,005.00	387,609.00	0.00	39,396.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Production of a guide on accessing federal funds for improving bicycling and walking opportunities</i>					
The Bicycle Federation Washington, DC (042089)	509(a) (1)	50,711.00	45,640.00	0 00	5,071.00
<i>Pathways to Activity: Technical Assistance for Activity-Friendly Communities</i>					
The Bicycle Federation Washington, DC (044281)	509(a) (1)	969,826 00	484,913 00	0.00	484,913.00
<i>FIA-II: Tender Mercies of Kentucky</i>					
The Bishop, Dean and Chapter of Christ Church Cathedral, Louisville Louisville, KY (042292)	509(a) (1)	35,000 00	25,000.00	0.00	10,000.00
<i>FIA-II: Interfaith Volunteer Caregivers Faith in Action Program</i>					
The C.A R.E. Center Washington, PA (043340)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>FIA-II: Faith in Action/Caring Friends of Arkansas Hospice</i>					
The Caring Friends of the Hospice Foundation of Arkansas Inc. North Little Rock, AR (042312)	509(a) (2)	35,000 00	25,000.00	0 00	10,000.00
<i>Nurse Executive Leadership Conference</i>					
The Carl J Shapiro Institute for Education and Research at Harvard Medical School	509(a) (3)	21,354 00	21,354 00	0.00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Boston, MA (041761)					
<i>Summer therapy program for high-risk, learning disabled students</i>					
The Center School Highland Park, NJ (039490)	509(a) (1)	37,500 00	37,500 00	0.00	0.00
<i>Establishing a grieving program for children, teens, and families</i>					
The Center for Grieving Children, Teens & Families Philadelphia, PA (041632)	509(a) (1)	50,000.00	50,000.00	0 00	0.00
<i>Building understanding and state capacity to address patient safety</i>					
The Center for Health Policy Development Portland, ME (042233)	509(a) (1)	284,466 00	142,233 00	0.00	142,233 00
<i>FIA-II: Faith in Action Project</i>					
The Center for Positive Aging Inc. Atlanta, GA (043319)	509(a) (1)	35,000 00	25,000.00	0.00	10,000 00
<i>Improving research and information on children's issues for The Children First Campaign Education Fund</i>					
The Children First Campaign Education Fund Washington, DC (043808)	509(a) (1)	49,980 00	49,980.00	0.00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>World No Tobacco Day Community Grant Program</i>					
The Coalition for World No Tobacco Day New York, NY(043585)	509(a)(1)	30,000 00	15,000.00	0 00	15,000 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
The Cooper Green Hospital Foundation, Inc. Birmingham, AL(040963)	509(a)(1)	581,821 00	127,460.00	0 00	454,361 00
<i>FIA-II: Faith in Action - Guardian Angels The Cove</i>					
Twisp, WA(044495)	509(a)(1)	35,000 00	25,000.00	0 00	10,000.00
<i>Neighborhood family support center in the District of Columbia</i>					
The District of Columbia Developing Families Center Inc Washington, DC(042462)	509(a)(1)	674,706 00	112,451.00	0 00	562,255.00
<i>Conference on the challenges of nursing home care</i>					
The Florida State University Research Foundation, Incorporated Tallahassee, FL(042457)	509(a)(3)	20,000.00	20,000 00	0 00	0 00
<i>Developing a community-based health system on Martha's Vineyard</i>					
The Foundation for Island Health, Inc West Tisbury, MA(042466)	509(a)(1)	50,000 00	50,000.00	0.00	0.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Conference to develop consensus on best methods to assess patient-physician communication and communication skills training programs</i>					
The Foundation for Medical Excellence Portland, OR (043447)	509(a) (1)	25,000.00	25,000.00	0.00	0 00
<i>Urban Health Initiative: Working to Ensure the Health and Safety of Children</i>					
The Greater Richmond Chamber Foundation Richmond, VA (043720)	509(a) (1)	2,632,500 00	0.00	0.00	2,632,500.00
<i>Establishing a support center for children with cancer and blood disorders and their families</i>					
The Institute for Children with Cancer and Blood Disorders New Brunswick, NJ (043492)	509(a) (2)	50,000.00	0.00	0.00	50,000 00
<i>FIA-II: The Jason Program Faith in Action Project</i>					
The Jason Program Cumberland, ME (044551)	509(a) (1)	35,000.00	25,000.00	0.00	10,000 00
<i>FIA-II: Faith in Action at the Jewish Home & Hospital Bronx Division</i>					
The Jewish Home and Hospital-Bronx Division-Harry and Jeanette Weinberg Campus Bronx, NY (043354)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Marketing and distributing a book on the art of caring</i>					
The Johns Hopkins University Baltimore, MD(042811)		25,000.00	25,000.00	0 00	0 00
<i>Technical assistance and direction for Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(039876)	509(a)(1)	1,309,092.00	1,100,172 00	0.00	208,920.00
<i>Technical assistance and direction for Injury Free Coalition for Kids</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(042034)	509(a)(1)	830,189.00	415,094 00	0.00	415,095.00
<i>Dissemination of reports on Latinos' access to health care</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(043386)	509(a)(1)	76,630 00	68,970.00	0 00	7,660.00
<i>Health and Society Scholars Program -- planning</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(044410)	509(a)(1)	196,668 00	0.00	0.00	196,668.00

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<i>FIA-II: My Brothers Keeper Volunteer Caregiver Program</i>					
The K I D.D.S. Dance Project Inc. Atlanta,GA(043353)	509(a)(1)	35,000 00	25,000 00	0.00	10,000.00
<i>Dissemination of a dispute resolution quality assessment protocol</i>					
The Mediation Group Inc. Brookline,MA(043617)	509(a)(2)	93,778.00	84,400.00	0 00	9,378 00
<i>Testing a managed care approach and group visits in disadvantaged patients with Type 2 diabetes</i>					
The Medical University of South Carolina Charleston,SC(041867)	509(a)(1)	266,913 00	194,783.00	0.00	72,130.00
<i>FIA-II: Center for Religion and Health</i>					
The Milton S. Hershey Medical Center Hershey,PA(042306)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Partners in Tobacco-Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
The Miriam Hospital Providence,RI(042670)	509(a)(1)	400,828 00	49,791.00	0 00	351,037.00
<i>Technical assistance and direction for the Minority Medical Faculty Development Program</i>					
The Morehouse School of Medicine, Inc. Atlanta,GA(037739)	509(a)(1)	533,126.00	266,563.00	0 00	266,563.00

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<i>Developing and evaluating educational materials for medical students on smoking cessation counseling</i>					
The Morehouse School of Medicine, Inc Atlanta, GA(041057)	509(a)(1)	140,178.00	70,089.00	0.00	70,089.00
<i>Conference on reducing health disparities in primary care</i>					
The Morehouse School of Medicine, Inc. Atlanta, GA(041697)	509(a)(1)	45,000.00	45,000 00	0 00	0 00
<i>Development of guidelines to improve care for patients with limited English proficiency</i>					
The National Alliance for Hispanic Health Washington, DC(042551)	509(a)(1)	50,000.00	50,000.00	0.00	0 00
<i>Fostering partnerships between the public health community and The National Health Museum</i>					
The National Health Museum, Inc Washington, DC(043033)	509(a)(1)	397,864 00	132,621.00	0.00	265,243.00
<i>Identifying the future health care and social needs of the baby boom generation</i>					
The New York Academy of Medicine New York, NY(041821)	509(a)(1)	30,000.00	27,000.00	0 00	3,000 00

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<i>Research on factors that affect health care coverage, access, and use among families</i>					
The New York Academy of Medicine New York, NY(042099)	509(a)(1)	133,283 00	119,955 00	0 00	13,328.00
<i>Impact of deregulation of syringes in New York State on the number of street-discarded syringes and the willingness of pharmacists to sell to IDUs</i>					
The New York Academy of Medicine New York, NY(042191)	509(a)(1)	87,536.00	78,782.00	0 00	8,754.00
<i>Elder Grace: Photography exhibit on the aging</i>					
The New York Historical Society New York, NY(042216)	509(a)(1)	40,000 00	40,000 00	0.00	0 00
<i>Program to improve chronic mental health care for former inmates</i>					
The Osborne Association, Inc Long Island City, NY(042803)	509(a)(1)	325,000 00	54,007 00	0 00	270,993.00
<i>FIA-II: Faith in Action Owatonna School District 761</i>					
The Owatonna Healthy Seniors Program Owatonna, MN(044519)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00
<i>SmokeLess States: National Tobacco Policy Initiative</i>					
The Partnership for a Healthy Mississippi Inc	509(a)(1)	900,000.00	149,598.00	0 00	750,402.00

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Jackson, MS (041930)					
<i>21st Century Challenge Fund</i>					
The Pennsylvania State University College of Medicine Hershey, PA (042010)	509(a) (1)	1,000,000.00	1,000,000 00	0 00	0 00
<i>Technical assistance and direction for the Southern Rural Access Program</i>					
The Pennsylvania State University College of Medicine Hershey, PA (042442)	509(a) (1)	748,636.00	415,909.00	0.00	332,727.00
<i>Evaluating the effectiveness of health behavior change interventions in children and adolescents</i>					
The Research Foundation of State University of New York Albany, NY (040442)	509(a) (1)	20,698 00	20,698.00	0 00	0.00
<i>Development and dissemination of a report on urban/suburban social and health indicators</i>					
The Research Foundation of State University of New York Brooklyn, NY (040836)	509(a) (1)	749,979.00	203,978.00	0.00	546,001.00
<i>Planning for the creation of a national cultural competence coalition</i>					
The Research Foundation of State University of New York Albany, NY (042976)	509(a) (1)	50,260 00	45,234.00	0 00	5,026.00

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<i>FIA-II: Home Health Ministries, A Faith in Action Program</i>					
The Retired Senior Volunteer Association, Inc Woonsocket, RI (044522)	509(a) (2)	35,000 00	25,000.00	0.00	10,000.00
<i>Assistance to needy and indigent families</i>					
The Salvation Army New Brunswick, NJ (041341)	509(a) (1)	291,325.00	291,325.00	0.00	0.00
<i>FIA-II: Helena Arkansas Faith in Action Program</i>					
The Storehouse of Love Ministries, Incorporated West Helena, AR (044539)	509(a) (1)	35,000.00	25,000 00	0.00	10,000 00
<i>FIA-II: The Sudanese National Community of Nebraska Faith in Action Program</i>					
The Sudanese National Community Nebraska Inc Omaha, NE (044517)	509(a) (2)	35,000 00	25,000.00	0 00	10,000.00
<i>FIA-II: The Sunshine School Caring Friends Faith in Action Program</i>					
The Sunshine School, Inc. Searcy, AR (044536)	509(a) (1)	35,000 00	25,000 00	0.00	10,000.00
<i>Studying the feasibility of a public health software exchange</i>					
The Task Force for Child Survival and Development	ER	188,310.00	169,479.00	0.00	18,831.00

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Decatur, GA(043745)					
<i>Development of an integrated system of health care for impoverished persons in the Texas border region</i>					
The Texas A&M University System Health Science Center Research Foundation College Station, TX(041967)	509(a)(2)	3,101,222 00	491,707 00	0.00	2,609,515.00
<i>Planning the technical assistance and direction for Translating Research to Practice: Improving Physical Activity Levels of Mid-Life and Older Adults</i>					
The Texas A&M University System Health Science Center Research Foundation College Station, TX(042917)	509(a)(2)	187,132.00	93,566.00	0.00	93,566.00
<i>Technical assistance and direction for Hablamos Juntos: Improving Patient-Provider Communication for Latinos</i>					
The Tomas Rivera Policy Institute Claremont, CA(043019)	509(a)(2)	1,105,900.00	552,950.00	0 00	552,950 00
<i>FIA-II: Faith in Action Care Team</i>					
The Town of Rocky Hill Rocky Hill, CT(044518)	509(a)(1)	35,000 00	25,000.00	0.00	10,000.00
<i>Support for the 2000-2001 annual campaign drive</i>					
The United Way of Central Jersey, Inc. Milltown, NJ(038919)	509(a)(2)	600,000.00	600,000 00	0 00	0.00

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<i>Completion of headquarters renovation program</i>					
The United Way of Central Jersey, Inc Milltown, NJ (043662)	509(a)(2)	367,350 00	0 00	0.00	367,350.00
<i>Improving and evaluating the DARE school-based substance abuse prevention curriculum</i>					
The University of Akron Akron, OH (040371)	509(a)(1)	13,651,613.00	1,321,030.00	0.00	12,330,583 00
<i>Technical assistance and direction for the Community Health Leadership Program</i>					
Third Sector New England, Inc. Boston, MA (038917)	509(a)(1)	624,209.00	312,105 00	0.00	312,104.00
<i>Development of options to improve health outcomes for children in Trenton</i>					
Thomas A. Edison State College Trenton, NJ (043007)	509(a)(1)	191,907 00	173,330.00	0 00	18,577.00
<i>Implementation of Children's Futures, a program to improve health outcomes for children in Trenton</i>					
Thomas A Edison State College, John S. Watson Institute for Public Policy Trenton, NJ (042041)	509(a)(1)	32,758.00	32,758 00	0.00	0.00

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<i>SmokeLess States: National Tobacco Policy Initiative</i>					
Tobacco-Free Michigan Action Coalition Lansing, MI (041929)	509(a)(2)	1,200,000.00	170,190 00	0 00	1,029,810.00
<i>Planning and implementing a community-wide youth development program</i>					
Township of Hopewell Titusville, NJ (043282)	509(a)(1)	5,000 00	5,000.00	0.00	0 00
<i>FIA-II: Trauma Intervention Program of Merrimack Valley, Inc.</i>					
Trauma Intervention Programs of Merrimack Valley, Inc. Methuen, MA (042299)	509(a)(1)	35,000.00	25,000.00	0 00	10,000 00
<i>Evaluation of the CASAWORKS for Families initiative to provide substance abuse treatment in welfare reform programs</i>					
Treatment Research Institute, Inc. Philadelphia, PA (042093)	509(a)(2)	561,326 00	280,663.00	0 00	280,663.00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Trenton Head Start Inc. Trenton, NJ (042543)	509(a)(1)	55,000.00	49,500.00	0.00	5,500.00
<i>FIA-II: Lake Area Interfaith Caregivers</i>					
Tri-County Community Action Program, Inc. Little Falls, MN (042294)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00

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<i>FIA-II: The Latrobe Area Interfaith Volunteer Caregivers</i>					
Trinity Evangelical Lutheran Church Latrobe, PA(043316)	501(c)(3)	35,000.00	25,000.00	0.00	10,000 00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Truman Medical Center, Incorporated Kansas City, MO(044362)	509(a)(1)	266,100.00	0.00	0 00	266,100.00
<i>Conducting a physician-level quality assessment of chronic illness care</i>					
Tufts University School of Medicine Boston, MA(039225)	509(a)(1)	397,604 00	198,802 00	0.00	198,802 00
<i>Primary care office-based, family-centered physical activity counseling</i>					
Tulane University School of Medicine New Orleans, LA(042213)	509(a)(1)	299,991.00	37,002 00	0.00	262,989 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Umatilla-Morrow Head Start Inc. Hermiston, OR(042544)	509(a)(1)	55,000 00	49,500.00	0 00	5,500.00
<i>Developing a new job description for family caregivers</i>					
United Hospital Fund of New York New York, NY(040305)	509(a)(1)	101,563 00	63,265.00	0 00	38,298.00

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<i>Improving awareness of and enrollment in New York's disaster relief Medicaid program</i>					
United Hospital Fund of New York New York, NY(044058)	509(a)(1)	750,000 00	750,000 00	0.00	0.00
<i>Promoting active living through tribal youth councils</i>					
United National Indian Tribal Youth, Inc Oklahoma City, OK(035893)	509(a)(1)	436,000.00	168,000 00	0 00	268,000 00
<i>Celebrating Fitness: Tribal Youth-Led Promotion of Active Living</i>					
United National Indian Tribal Youth, Inc. Oklahoma City, OK(044072)	509(a)(1)	82,070.00	20,518.00	0.00	61,552.00
<i>Celebrating fitness: Tribal youth-led promotion of active living</i>					
United National Indian Tribal Youth, Inc. Oklahoma City, OK(044108)	509(a)(1)	50,000 00	6,250.00	0.00	43,750.00
<i>FIA-II: Faith in Action Project of East Midtown Manhattan</i>					
United Neighbors of East Midtown Inc. New York, NY(043309)	509(a)(1)	35,000.00	25,000 00	0 00	10,000.00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Support for 2000-2001 campaign United Way of Greater Mercer County, Inc. Lawrenceville, NJ(039126)	509(a)(1)	205,000 00	205,000 00	0 00	0.00
Turning Point: Collaborating for a New Century in Public Health United Way of Illinois, Inc. Oak Brook, IL(041874)	509(a)(1)	840,847 00	286,946 00	0 00	553,901 00
Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol United Way of San Antonio & Bexar County San Antonio, TX(043102)	509(a)(1)	60,000.00	60,000.00	0.00	0 00
Studying the safety and efficacy of medication-based smoking cessation treatment for adolescents University of Arizona College of Public Health Tucson, AZ(043549)	509(a)(1)	259,564.00	0 00	0.00	259,564.00
The Robert Wood Johnson Clinical Scholars Program University of Arkansas for Medical Sciences Little Rock, AR(040086)	509(a)(1)	579,671.00	289,836 00	0 00	289,835.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Arkansas State Coverage Initiative University of Arkansas for Medical Sciences Little Rock, AR(043018)	509(a)(1)	1,474,235 00	242,897 00	0.00	1,231,338 00
Interactive workshops and forums on alcohol and drug policy education and prevention activities related to substance abuse portrayal in rap music University of California, Berkeley, School of Public Health Berkeley, CA(039950)	509(a)(1)	300,000.00	50,378.00	0.00	249,622.00
National survey of physician organizations and the management of chronic illness -- supplement University of California, Berkeley, School of Public Health Berkeley, CA(040087)	509(a)(1)	296,555.00	296,555 00	0.00	0.00
Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications University of California, Irvine Irvine, CA(042112)	509(a)(1)	114,015.00	102,614.00	0.00	11,401.00
Cancer control program for Chinese and Korean communities in Orange County University of California, Irvine, School of Social Ecology Irvine, CA(042795)	509(a)(1)	475,000 00	62,083.00	0.00	412,917.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Policy analysis of proposed changes in federal methadone treatment regulation</i> University of California, Los Angeles Los Angeles, CA(041676)	509(a)(1)	287,965 00	63,732 00	0.00	224,233.00
<i>Influence of history and tradition on public health strategies: A nationally comparative approach to the AIDS epidemic</i> University of California, Los Angeles Los Angeles, CA(042864)	509(a)(1)	153,538.00	74,927 00	0 00	78,611.00
<i>The Robert Wood Johnson Clinical Scholars Program</i> University of California, Los Angeles, School of Medicine Los Angeles, CA(040028)	509(a)(1)	2,000,000 00	242,718.00	0.00	1,757,282.00
<i>Support for four Clinical Scholars and two VA Fellows</i> University of California, Los Angeles, School of Medicine Los Angeles, CA(041938)	509(a)(1)	723,982 00	180,996 00	0.00	542,986.00
<i>Minority Medical Faculty Development Program</i> <i>- Leo Sergio Morales, M.D., M.P.H.</i> University of California, Los Angeles, School of Medicine Los Angeles, CA(042679)	509(a)(1)	365,400 00	45,675.00	0 00	319,725.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Wit film project to teach medical students about end-of-life care</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(043719)	509(a)(1)	137,738.00	123,970 00	0 00	13,768.00
<i>Conference and commissioned papers on future leadership of the evolving health care system</i>					
University of California, Los Angeles, School of Public Policy and Social Research Los Angeles, CA(043594)	509(a)(1)	49,874.00	44,197.00	0 00	5,677.00
<i>Improving dissemination of behavioral research through the Annals of Behavioral Medicine</i>					
University of California, San Diego, School of Medicine La Jolla, CA(038791)	509(a)(1)	123,280 00	38,567.00	0 00	84,713.00
<i>Adherence care enhancement: A program to optimize patient participation in chronic disease</i>					
University of California, San Diego, School of Medicine La Jolla, CA(042200)	509(a)(1)	300,000.00	39,752.00	0.00	260,248.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Investigating the major changes in California adolescent smoking rates</i> University of California, San Diego, School of Medicine La Jolla, CA(044244)	509(a)(1)	399,971 00	0 00	0 00	399,971.00
<i>Developing physical activity programs for older adults</i> University of California, San Francisco Sacramento, CA(039593)	509(a)(1)	351,039 00	46,619.00	0 00	304,420.00
<i>National surveys of the public and physicians about Internet-based health information</i> University of California, San Francisco San Francisco, CA(041246)	509(a)(1)	330,295 00	165,148 00	0.00	165,147 00
<i>Evaluation of community readiness for implementation of the chronic care model</i> University of California, San Francisco San Francisco, CA(041866)	509(a)(1)	100,000.00	90,000.00	0.00	10,000.00
<i>Perspectives on Care at the Close of Life</i> University of California, San Francisco San Francisco, CA(041888)	509(a)(1)	301,942 00	73,715.00	0.00	228,227.00
<i>Health and Society Scholars Program -- planning</i> University of California, San Francisco, Center for Health and Community San Francisco, CA(044409)	509(a)(1)	200,000 00	0.00	0 00	200,000.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Improvement of chronic disease management by restructuring provider payments</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(032131)	509(a)(1)	99,908 00	89,917 00	0 00	9,991 00
<i>Assessment of the National Center on Addiction and Substance Abuse at Columbia University</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(043902)	509(a)(1)	188,311.00	169,480.00	0 00	18,831.00
<i>Understanding the association between depression and coronary heart disease</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(042195)	509(a)(1)	300,000 00	107,670 00	0 00	192,330 00
<i>Technical assistance and direction for Strengthening the Patient-Provider Relationship in a Changing Health Care Environment</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(042556)	509(a)(1)	70,414 00	63,373 00	0 00	7,041.00
<i>Minority Medical Faculty Development Program -- Ralph Gonzales, M.D.</i>					
University of California, San Francisco, School of Medicine	509(a)(1)	119,519 00	107,567 00	0.00	11,952.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
San Francisco, CA(043032)					
<i>Creating and sharing improved tools for policymakers to assess risk adjustment approaches</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(043648)	509(a)(1)	100,000 00	90,000 00	0.00	10,000.00
<i>Educational campaign for restaurant owners on smoke-free restaurants</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(044070)	509(a)(1)	678,819 00	0 00	0 00	678,819 00
<i>Policy factors that support the effective provision of substance abuse treatment services</i>					
University of Chicago Chicago, IL(041673)	509(a)(1)	277,532.00	93,475.00	0.00	184,057.00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of Chicago, The Pritzker School of Medicine Chicago, IL(040027)	509(a)(1)	1,800,000.00	216,819 00	0 00	1,583,181 00
<i>Support for five Clinical Scholars</i>					
University of Chicago, The Pritzker School of Medicine Chicago, IL(041937)	509(a)(1)	768,745.00	186,021.00	0 00	582,724.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Utilization review: Cost savings and quality of care</i>					
University of Chicago, The Pritzker School of Medicine Chicago, IL(044194)	509(a)(1)	468,489 00	0 00	0.00	468,489.00
<i>Screening mothers for domestic violence when the children are present</i>					
University of Cincinnati College of Medicine Cincinnati, OH(042203)	509(a)(1)	300,000 00	38,793.00	0.00	261,207.00
<i>Healthy Nations dissemination meeting training</i>					
University of Colorado Health Sciences Center Denver, CO(040957)	509(a)(1)	37,237.00	33,513 00	0.00	3,724.00
<i>Conference on the prevention of child abuse and neglect</i>					
University of Colorado Health Sciences Center Denver, CO(041077)	509(a)(1)	50,000 00	50,000 00	0 00	0.00
<i>Randomized trial to improve transitions between health care settings for persons with chronic illness</i>					
University of Colorado Health Sciences Center Denver, CO(041863)	509(a)(1)	345,967 00	68,927 00	0.00	277,040 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Healthy Nations dissemination meeting for lessons learned</i> University of Colorado Health Sciences Center Denver, CO(041966)	509(a)(1)	172,200 00	86,100 00	0 00	86,100.00
<i>Workshop for journalists on evidence-based care</i> University of Colorado Health Sciences Center Denver, CO(042591)	509(a)(1)	45,726 00	45,726.00	0 00	0 00
<i>Research on health care services for children placed in foster or kinship care</i> University of Colorado Health Sciences Center at Fitzsimons Aurora, CO(044202)	509(a)(1)	101,006 00	0 00	0.00	101,006.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> University of Colorado at Boulder Boulder, CO(042691)	509(a)(1)	117,000.00	0 00	0.00	117,000.00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i> University of Delaware Newark, DE(042689)	509(a)(1)	468,000.00	58,500 00	0 00	409,500.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Development of a strategic marketing plan for the Dementia Caregivers Telehealth Support Project University of Florida Gainesville, FL(041703)	509(a)(1)	49,897.00	49,897.00	0 00	0.00
Randomized clinical trial of collaborative management in chronic obstructive pulmonary disease University of Florida Jacksonville, FL(041861)	509(a)(1)	499,972.00	84,372 00	0 00	415,600.00
Health Policy Fellowships Program - Suzanne Bennett Johnson, Ph.D. University of Florida Gainesville, FL(042323)	509(a)(1)	91,142 00	82,028.00	0.00	9,114.00
The Peabody/RWJF Award for Excellence in Health and Medical Programming University of Georgia, Henry W. Grady College of Journalism and Mass Communication Athens, GA(040198)	509(a)(1)	460,971 00	42,100.00	0.00	418,871.00
Validating stage-of-change measures of physical activity for different populations University of Hawaii, John A. Burns School of Medicine Honolulu, HI(043377)	509(a)(1)	49,732.00	0 00	0.00	49,732 00

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<i>Technical assistance and direction for Partners with Tobacco Use Research Centers· Advancing Transdisciplinary Science and Policy Studies</i> University of Illinois at Chicago Chicago, IL(039309)	682,799.00	341,400.00	0 00	341,399 00
<i>Human experimentation and public policy</i> University of Illinois at Chicago Chicago, IL(041576)	245,213.00	46,268.00	0.00	198,945 00
<i>Determinants of uncompensated care: A comparative study of a not-for-profit, an investor-owned, and a public health care institution</i> University of Illinois at Chicago Chicago, IL(042208)	298,027.00	50,715 00	0 00	247,312 00
<i>Panel on the future of the health care labor force in an aging society</i> University of Illinois at Chicago College of Nursing Chicago, IL(040375)	509(a)(1) 45,000 00	40,500 00	0 00	4,500.00
<i>Evaluation of a pilot program to retain hospital-based registered nurses in the labor force</i> University of Illinois at Chicago College of Nursing Chicago, IL(042973)	509(a)(1) 150,000 00	59,206.00	0.00	90,794.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Tracking the media and political impact of state-level tobacco control: Smokeless States evaluation</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(041037)	509(a)(1)	2,320,914 00	377,683 00	0 00	1,943,231.00
<i>Planning for Helping Young Smokers Quit: Improving Treatment of Youth Tobacco Use and Dependence</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(044398)	509(a)(1)	244,686.00	122,412 00	0 00	122,274.00
<i>Facilitating communication among organizations using the National Blueprint: Increasing Physical Activity Among Older Adults Age 50 and Older</i>					
University of Illinois at Urbana-Champaign Urbana, IL(042134)	509(a)(1)	568,767.00	159,892.00	0.00	408,875.00
<i>National survey of smoking cessation practices in methadone and other opioid treatment facilities</i>					
University of Kansas Medical Center Research Institute Inc. Kansas City, MO(042042)	509(a)(3)	99,868 00	89,881 00	0 00	9,987.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research Network on the Etiology of Tobacco Dependence</i>					
University of Kentucky Research Foundation Lexington, KY(040083)	509(a)(1)	4,557,328 00	779,764.00	0.00	3,777,564.00
<i>Southeastern Conference on State Law and Public Health</i>					
University of Kentucky Research Foundation Lexington, KY(042096)	509(a)(1)	20,000 00	20,000.00	0.00	0.00
<i>Multidisciplinary meeting on the relationship between adolescent brain development, substance abuse, and behavioral and emotional health</i>					
University of Kentucky Research Foundation Lexington, KY(043037)	509(a)(1)	30,000 00	27,000 00	0 00	3,000.00
<i>Covering Kids and Families</i>					
University of Kentucky Research Foundation Lexington, KY(043207)	509(a)(1)	950,000.00	0 00	0 00	950,000.00
<i>Junior faculty mentoring program associated with the Tobacco Etiology Research Network</i>					
University of Kentucky Research Foundation Lexington, KY(043892)	509(a)(1)	552,825 00	0.00	0 00	552,825.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of Maryland Baltimore Foundation, Inc. Baltimore, MD(043810)	509(a)(1)	292,330.00	263,097.00	0.00	29,233.00
<i>Technical assistance and direction for the Medicare/Medicaid Integration Program</i>					
University of Maryland Center on Aging College Park, MD(038753)	509(a)(1)	749,936.00	374,968.00	0.00	374,968.00
<i>National conference on consumer choice in long-term care</i>					
University of Maryland Center on Aging College Park, MD(042370)	509(a)(1)	78,000.00	70,200.00	0.00	7,800.00
<i>Evaluation of the Cash and Counseling Demonstration and Evaluation program -- supplement</i>					
University of Maryland Center on Aging College Park, MD(042387)	509(a)(1)	399,727.00	0.00	0.00	399,727.00
<i>Technical assistance and direction for Cash and Counseling Demonstration and Evaluation</i>					
University of Maryland Center on Aging College Park, MD(044394)	509(a)(1)	716,021.00	0.00	0.00	716,021.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Assessing and improving generalist-subspecialist communication in the shared care of children with chronic conditions</i>					
University of Massachusetts Medical School Worcester, MA (042206)	509(a)(1)	300,000.00	38,958.00	0 00	261,042.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
University of Massachusetts Medical School Worcester, MA (044188)	509(a)(1)	265,900 00	55,180 00	0.00	210,720.00
<i>Evaluating office-based treatment of addiction</i>					
University of Medicine and Dentistry of New Jersey, Robert Wood Johnson Medical School Piscataway, NJ (041566)	509(a)(1)	342,274.00	177,801 00	0.00	164,473.00
<i>Injury Free Coalition for Kids: Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
University of Miami School of Medicine Miami, FL (043832)	509(a)(1)	266,100.00	55,355.00	0.00	210,745.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>With the Help of Their Friends: Lobbyists and legislators in health policy making</i> University of Michigan Ann Arbor, MI (041577)	509(a)(1)	249,753.00	41,626.00	0.00	208,127.00
<i>Minority Medical Faculty Development Program - Kenneth R. Cooke, M.D.</i> University of Michigan Ann Arbor, MI (042681)	509(a)(1)	365,400 00	45,675 00	0 00	319,725.00
<i>Consumer values and preferences in managed care -- supplemental support</i> University of Michigan Ann Arbor, MI (042951)	509(a)(1)	47,045.00	11,699 00	0 00	35,346.00
<i>Health and Society Scholars Program -- planning</i> University of Michigan Center for Social Epidemiology and Population Health Ann Arbor, MI (044406)	509(a)(1)	195,522.00	0 00	0.00	195,522.00
<i>The Robert Wood Johnson Clinical Scholars Program</i> University of Michigan Medical School Ann Arbor, MI (040033)	509(a)(1)	1,800,000.00	218,970 00	0 00	1,581,030.00
<i>Support for four Clinical Scholars and two VA Fellows</i> University of Michigan Medical School Ann Arbor, MI (041935)	509(a)(1)	724,000 00	181,000 00	0.00	543,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Comparing trends in breast and cervical cancer screening in the U.S. and Canada</i> University of Michigan School of Medicine Ann Arbor, MI (041296)	509(a)(1)	49,999.00	49,999 00	0.00	0.00
<i>Development and evaluation of an interactive physical activity program for girls</i> University of Michigan School of Nursing Ann Arbor, MI (038810)	509(a)(1)	83,594.00	75,235.00	0.00	8,359 00
<i>Research Initiative on Health Insurance</i> University of Michigan School of Public Health Ann Arbor, MI (040046)	509(a)(1)	9,087,310 00	1,282,795.00	0 00	7,804,515 00
<i>Technical assistance and direction for Allies Against Asthma: A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i> University of Michigan School of Public Health Ann Arbor, MI (040088)	509(a)(1)	699,284 00	629,355.00	0 00	69,929.00
<i>Evaluation colloquium with Allies Against Asthma coalition grantees</i> University of Michigan School of Public Health Ann Arbor, MI (042066)	509(a)(1)	40,163 00	40,163 00	0.00	0.00

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<i>Communications training for Allies Against Asthma coalition grantees</i>					
University of Michigan School of Public Health Ann Arbor, MI (042225)	509(a) (1)	41,137 00	41,137 00	0.00	0.00
<i>Development of a photovoice tool kit to build activity-friendly communities</i>					
University of Michigan School of Public Health Ann Arbor, MI (042862)	509(a) (1)	275,000 00	92,697.00	0 00	182,303.00
<i>Conference on tobacco control interventions for youth and young adults</i>					
University of Michigan School of Public Health Ann Arbor, MI (043686)	509(a) (1)	363,026.00	181,513 00	0 00	181,513.00
<i>Evaluation of Medicare's local medical review policy for new medical technologies</i>					
University of Minnesota Minneapolis, MN (042086)	509(a) (1)	555,921 00	127,261.00	0 00	428,660 00
<i>Partners in Tobacco-Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Minnesota Minneapolis, MN (042782)	509(a) (1)	401,182 00	45,570.00	0.00	355,612.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying the effectiveness of a brief intervention for drug-abusing adolescents</i> University of Minnesota Medical School Minneapolis, MN(038324)	509(a)(1)	177,322.00	81,048.00	0 00	96,274.00
<i>Examining the effectiveness of a high-intensity drug use prevention program for high-risk youth</i> University of Minnesota Medical School Minneapolis, MN(038725)	509(a)(1)	224,428 00	44,908 00	0 00	179,520.00
<i>Second-generation evaluation of the Buyers Health Care Action Group initiative</i> University of Minnesota School of Public Health Minneapolis, MN(043652)	509(a)(1)	411,485 00	128,455 00	0.00	283,030.00
<i>Forum on minorities and philanthropy in higher education</i> University of Mississippi University, MS(042132)	509(a)(1)	5,000.00	5,000.00	0 00	0.00
<i>Technical assistance and direction for Promoting Excellence in End-of-Life Care</i> University of Montana Missoula, MT(039493)	509(a)(1)	1,091,720.00	545,860 00	0.00	545,860.00
<i>Translating alcohol intervention research into the clinical trauma center</i> University of New Mexico Health Sciences Center	509(a)(1)	399,989.00	0.00	0.00	399,989.00

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<i>Albuquerque, NM(044119)</i>					
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(040035)	509(a)(1)	1,798,111.00	217,019.00	0.00	1,581,092.00
<i>Support for four Clinical Scholars</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(041934)	509(a)(1)	612,321.00	144,083.00	0.00	468,238.00
<i>Minority Medical Faculty Development Program - Alphonso Brown, M.D.</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(042676)	509(a)(1)	365,400.00	45,675.00	0.00	319,725.00
<i>Promoting discourse on the role of private health care in the public good</i>					
University of North Carolina at Chapel Hill School of Public Health Chapel Hill, NC(042467)	509(a)(1)	49,980.00	49,980.00	0.00	0.00
<i>Provider and government summit on health care and the public interest</i>					
University of North Carolina at Chapel Hill School of Public Health Chapel Hill, NC(043078)	509(a)(1)	249,732.00	62,433.00	0.00	187,299.00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Active Living by Design</i> University of North Carolina at Chapel Hill School of Public Health Chapel Hill, NC(044264)	509(a)(1)	1,653,485.00	826,743.00	0 00	826,742.00
<i>Smoke-Free Families National Dissemination Office</i> University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill, NC(039626)	509(a)(1)	492,026.00	0 00	0 00	492,026.00
<i>Assessing the impact of a public report on hospital quality in Wisconsin</i> University of Oregon School of Architecture and Allied Arts Eugene, OR(042881)	509(a)(1)	530,126.00	101,181.00	0.00	428,945.00
<i>Establishing a post-doctoral fellowship program in health program evaluation</i> University of Pennsylvania Philadelphia, PA(039928)	509(a)(1)	297,092.00	73,450.00	0.00	223,642.00
<i>Construction of health risk and the demand for disease prevention, 1945-2000</i> University of Pennsylvania Philadelphia, PA(041578)	509(a)(1)	249,974.00	35,057 00	0.00	214,917.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Research on market-based reforms and the quality of hospital care in New Jersey</i> University of Pennsylvania School of Medicine Philadelphia, PA(041698)	509(a)(1)	99,965.00	89,969 00	0.00	9,996.00
<i>Informing women about the risks and benefits of mammography screening: The impact of individual risk</i> University of Pennsylvania School of Medicine Philadelphia, PA(042214)	509(a)(1)	300,000.00	37,500 00	0 00	262,500.00
<i>Health plan choices and adverse selection in employer-sponsored health insurance</i> University of Pennsylvania School of Medicine Philadelphia, PA(044187)	509(a)(1)	124,963.00	0.00	0.00	124,963.00
<i>Health and Society Scholars Program -- planning</i> University of Pennsylvania, Leonard Davis Institute of Health Economics Philadelphia, PA(044407)	509(a)(1)	197,056.00	0 00	0.00	197,056.00
<i>Dissemination of consensus guidelines on media coverage of suicide</i> University of Pennsylvania, The Annenberg School for Communication Philadelphia, PA(042328)	509(a)(1)	275,000 00	35,664 00	0 00	239,336.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Guaranteed renewability in individual and group health insurance: Functioning and future prospects</i> University of Pennsylvania, The Wharton School Philadelphia, PA (044065)	509(a)(1)	99,972 00	89,975 00	0.00	9,997 00
<i>Technical assistance and direction for Depression in Primary Care: Linking Clinical and System Strategies</i> University of Pittsburgh Pittsburgh, PA (040659)	509(a)(1)	723,554.00	361,777 00	0 00	361,777 00
<i>Study of how managed care growth has affected health departments' and physicians' abilities to provide indigent care</i> University of Pittsburgh Graduate School of Public Health Pittsburgh, PA (044204)	509(a)(1)	91,081 00	0 00	0 00	91,081.00
<i>Assessment of the needs and capacity of small nonprofit agencies to deliver health and health care interventions</i> University of Pittsburgh School of Education Pittsburgh, PA (043750)	509(a)(1)	296,718 00	267,046 00	0 00	29,672.00
<i>Longitudinal study of substance abuse and anti-social behavior among serious adolescent offenders</i> University of Pittsburgh School of	509(a)(1)	739,486.00	142,442.00	0.00	597,044.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Medicine</i>					
<i>Pittsburgh, PA (043357)</i>					
<i>Conference to improve research and reduce disparities in Latinos' access to mental health services</i>					
<i>University of Puerto Rico Rio Piedras, PR (040514)</i>	509(a)(1)	50,000.00	50,000 00	0 00	0 00
<i>Turning Point: Collaborating for a New Century in Public Health</i>					
<i>University of South Carolina Columbia, SC (042368)</i>	509(a)(1)	500,000 00	62,500 00	0.00	437,500.00
<i>Study of the effect of risk-contracting on access and quality of care for Medicare beneficiaries</i>					
<i>University of Southern California Los Angeles, CA (041289)</i>	509(a)(1)	652,866 00	124,246 00	0 00	528,620.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
<i>University of Southern California, Keck School of Medicine Los Angeles, CA (043109)</i>	509(a)(1)	521,015.00	60,436.00	0 00	460,579.00
<i>Technical assistance and direction for Community Partnerships for Older Adults</i>					
<i>University of Southern Maine, Edmund S Muskie School of Public Service</i>	509(a)(1)	1,353,642 00	947,823 00	0 00	405,819 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
Portland, ME (041461)					
<i>Assessment of the Southern Rural Access Program</i>					
University of Southern Maine, Edmund S Muskie School of Public Service Portland, ME (042654)	509(a)(1)	106,613 00	0.00	0 00	106,613.00
<i>Patterns of individual health plan coverage among non-elderly adults</i>					
University of Southern Maine, Edmund S. Muskie School of Public Service Portland, ME (043650)	509(a)(1)	100,795.00	90,715 00	0 00	10,080.00
<i>Minority Medical Faculty Development Program - Edward P. Junkins, Jr., M.D.</i>					
University of Utah School of Medicine Salt Lake City, UT (043484)	509(a)(1)	365,400.00	45,675 00	0.00	319,725 00
<i>A Matter of Degree: Reducing High-Risk Drinking Among College Students</i>					
University of Vermont Burlington, VT (042694)	509(a)(1)	468,000.00	0.00	0.00	468,000.00
<i>Improving self-care among rural underserved diabetics using Web TV</i>					
University of Virginia Charlottesville, VA (041870)	509(a)(1)	99,252 00	89,327 00	0.00	9,925 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Helping primary care practitioners assess genetic vulnerability to common chronic diseases</i>					
University of Virginia Health Sciences Center Charlottesville, VA(040685)	509(a)(1)	540,402 00	0 00	0.00	540,402.00
<i>Minority Medical Faculty Development Program - Jesus Rivera-Nieves, M.D.</i>					
University of Virginia Health Sciences Center Charlottesville, VA(042683)	509(a)(1)	365,400.00	45,675.00	0.00	319,725.00
<i>Editing and distributing a book on the relationship between medical practice and political philosophy</i>					
University of Virginia Law School Foundation Charlottesville, VA(040931)	509(a)(2)	14,977 00	14,977 00	0.00	0.00
<i>Registry development and telephone outreach to asthma patients within a managed Medicaid plan</i>					
University of Washington Seattle, WA(041864)	509(a)(1)	118,517 00	56,957 00	0 00	61,560.00
<i>Self-management support in a Web-based medical record</i>					
University of Washington Seattle, WA(041871)	509(a)(1)	99,398 00	89,458 00	0.00	9,940.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Improving self-management and healthy lifestyles in Medicaid and dual-enrolled Medicare people with diabetes</i> University of Washington Seattle, WA (041872)	509(a)(1)	499,978 00	127,479.00	0 00	372,499.00
<i>Expanded research on substance abuse prevention and treatment among Native American youth and evaluation of mindfulness meditation in treatment</i> University of Washington College of Arts and Sciences Seattle, WA (043511)	509(a)(1)	300,000.00	50,000.00	0 00	250,000.00
<i>The Robert Wood Johnson Clinical Scholars Program</i> University of Washington School of Medicine Seattle, WA (040030)	509(a)(1)	1,800,000.00	214,989 00	0 00	1,585,011.00
<i>Assessment of the Health Professions Partnership Initiative</i> University of Washington School of Medicine Seattle, WA (040308)	509(a)(1)	62,569 00	56,312 00	0 00	6,257.00
<i>Support for four Clinical Scholars and two VA Fellows</i> University of Washington School of Medicine Seattle, WA (041933)	509(a)(1)	723,993.00	180,998 00	0 00	542,995 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Assessment of the cost-effectiveness of alcohol interventions in emergency departments and trauma centers</i> University of Washington School of Medicine Seattle,WA(042424)	509(a)(1)	190,536 00	171,482 00	0 00	19,054 00
<i>Establishment of a national educational resource center on palliative care and HIV/AIDS</i> University of Washington School of Medicine Seattle,WA(043063)	509(a)(1)	149,450 00	37,588 00	0 00	111,862 00
<i>Development and validation of an instrument to assess quality of hospice end-of-life care -- supplemental funding</i> University of Washington School of Medicine Seattle,WA(043413)	509(a)(1)	24,200.00	21,780 00	0 00	2,420.00
<i>Technical assistance and direction for Turning Point: Collaborating for a New Century in Public Health</i> University of Washington School of Public Health and Community Medicine Seattle,WA(038920)	509(a)(1)	1,149,323.00	574,662.00	0.00	574,661 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Crossing the threshold: How experimental medical technology becomes standard care</i> University of Washington School of Public Health and Community Medicine Seattle, WA(042251)	509(a)(1)	249,988 00	33,759 00	0 00	216,229 00
<i>Conference on enhancing health care efficiency and clinical effectiveness</i> University of Washington School of Public Health and Community Medicine Seattle, WA(043856)	509(a)(1)	50,000.00	50,000 00	0 00	0.00
<i>Technical assistance and direction for The Urban Health Initiative: Working to Ensure the Health and Safety of Children</i> University of Washington, Daniel J. Evans School of Public Affairs Seattle, WA(038916)	509(a)(1)	1,693,745 00	1,508,186 00	0.00	185,559.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Policy</i> University of Wisconsin Medical School Madison, WI(042084)	509(a)(1)	1,115,674.00	167,677 00	0.00	947,997.00
<i>Development of a blueprint for disseminating tobacco dependence guidelines</i> University of Wisconsin Medical School Madison, WI(043405)	509(a)(1)	58,656.00	52,790 00	0 00	5,866 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Health and Society Scholars Program -- planning</i>					
University of Wisconsin-Madison Madison, WI (044408)	509(a)(1)	193,328.00	0.00	0 00	193,328.00
<i>Technical assistance and direction for the Addressing Tobacco in Managed Care program</i>					
University of Wisconsin-Madison Medical School Madison, WI (041131)	509(a)(1)	723,969 00	488,718 00	0 00	235,251.00
<i>Technical assistance conference for Addressing Tobacco in Managed Care Round II grantees</i>					
University of Wisconsin-Madison Medical School Madison, WI (043767)	509(a)(1)	58,120 00	52,308 00	0.00	5,812 00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Wisconsin-Madison Medical School Madison, WI (043967)	509(a)(1)	422,883.00	51,353.00	0 00	371,530.00
<i>Assessing the New Federalism project</i>					
Urban Institute Washington, DC (040167)	509(a)(2)	11,135,134.00	973,361 00	0.00	10,161,773.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Studying the tax treatment of employer-sponsored health insurance</i> Urban Institute Washington,DC(041548)	509(a)(2)	99,027 00	89,124.00	0.00	9,903.00
<i>Identification of strategies to expand coverage to persons aged 55 to 64</i> Urban Institute Washington,DC(042244)	509(a)(2)	136,609.00	122,948 00	0 00	13,661.00
<i>National forum on prisoner reentry</i> Urban Institute Washington,DC(044172)	509(a)(2)	22,792.00	22,792 00	0.00	0.00
<i>Intergenerational work on community cohesion</i> Urban Tree Connection Philadelphia,PA(041308)	509(a)(2)	50,000 00	50,000 00	0.00	0.00
<i>FIA-II: Faith in Action Project Urbandale Caring Corps</i> Urbandale United Church of Christ Urbandale,IA(043296)	501(c)(3)	35,000.00	25,000.00	0.00	10,000.00
<i>Health Policy Fellowships Program - Scott S. Young, M.D.</i> Utah Healthcare Institute, Inc Salt Lake City,UT(042242)	509(a)(1)	93,000.00	83,700.00	0.00	9,300.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Understanding health disparities from an economic perspective</i>					
Vanderbilt University Institute for Public Policy Studies Washington,DC(041779)	509(a)(1)	249,921.00	61,522 00	0 00	188,399.00
<i>Developing a comprehensive volume on the nursing care workforce shortage</i>					
Vanderbilt University Medical Center Nashville,TN(040079)	509(a)(1)	125,458 00	112,912.00	0 00	12,546.00
<i>Minority Medical Faculty Development Program</i>					
-- Wonder P. Drake, M.D.					
Vanderbilt University Medical Center Nashville,TN(041300)	509(a)(1)	365,400 00	45,675.00	0.00	319,725.00
<i>Minority Medical Faculty Development Program</i>					
- Vernat Exil, M.D.					
Vanderbilt University Medical Center Nashville,TN(042794)	509(a)(1)	147,433 00	52,368 00	0.00	95,065 00
<i>Prevention of glyceemic relapse in the primary care setting</i>					
Vanderbilt University School of Medicine Nashville,TN(042212)	509(a)(1)	300,000 00	35,894.00	0.00	264,106.00
<i>Evaluation and implementation of a portable juvenile drug treatment demonstration</i>					
Vera Institute of Justice, Inc. New York,NY(040548)	509(a)(1)	76,680.00	69,012 00	0 00	7,668.00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Evaluation of a portable adolescent treatment model for the juvenile justice system</i> Vera Institute of Justice, Inc. New York, NY (042697)	509(a)(1)	900,000.00	0 00	0 00	900,000.00
<i>Effects of the Balanced Budget Act and market forces on the hospital safety net</i> Virginia Commonwealth University, Medical College of Virginia Richmond, VA (042596)	509(a)(1)	588,934 00	109,067 00	0.00	479,867.00
<i>Completing a controlled trial of making tobacco use status a vital sign</i> Virginia Commonwealth University, Medical College of Virginia Richmond, VA (043145)	509(a)(1)	91,465.00	18,013.00	0 00	73,452.00
<i>Research to identify primary precursors to implementing and sustaining change in health care organizations</i> Virginia Commonwealth University, Medical College of Virginia Richmond, VA (043527)	509(a)(1)	104,563.00	94,106 00	0 00	10,457.00
<i>Technical Assistance and Direction for Faith in Action - II</i> Visiting Nurse Service of New York New York, NY (042419)	509(a)(1)	727,034 00	181,759.00	0.00	545,275 00

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	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Improving quality performance in home health care</i> Visiting Nurse Service of New York New York, NY(042588)	509(a)(1)	1,514,313.00	244,938 00	0 00	1,269,375.00
<i>Technical assistance and direction for the Home Care Research Initiative</i> Visiting Nurse Service of New York New York, NY(043356)	509(a)(1)	139,497 00	0.00	0.00	139,497.00
<i>FIA-II: Vista EdlerCARE Faith in Action Congestive Heart Failure Project</i> Vista Health Waukegan, IL(043298)	509(a)(1)	35,000.00	25,000 00	0.00	10,000.00
<i>Providing free legal services to improve the health outcomes of poor children in New York City</i> Volunteers of Legal Service, Inc. New York, NY(043746)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>Production of a NOVA documentary on the science and policy implications of modified tobacco products</i> WGBH Educational Foundation Boston, MA(041384)	509(a)(1)	194,034.00	174,631.00	0.00	19,403.00
<i>Planning grant for the evaluation of Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Wake Forest University	509(a)(1)	307,929 00	277,136.00	0.00	30,793.00

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Winston-Salem, NC (042082)					
<i>Evaluation of managed care patient protection laws</i>					
Wake Forest University School of Medicine Winston-Salem, NC (041357)	509(a) (1)	583,964 00	82,869 00	0.00	501,095 00
<i>Technical assistance and direction for the Substance Abuse Policy Research Program</i>					
Wake Forest University School of Medicine Winston-Salem, NC (041773)	509(a) (1)	813,139 00	0 00	0 00	813,139.00
<i>Technical Assistance and Direction for Faith in Action - II</i>					
Wake Forest University School of Medicine Winston-Salem, NC (042054)	509(a) (1)	3,531,088 00	2,692,895 00	0 00	838,193.00
<i>Planning the evaluation of Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Wake Forest University School of Medicine Winston-Salem, NC (043219)	509(a) (1)	180,751.00	0 00	0.00	180,751.00
<i>Substance Abuse Policy Research Program -- commissioned reviews for the Program</i>					
Wake Forest University School of Medicine	509(a) (1)	92,700 00	30,900 00	0.00	61,800.00

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Winston-Salem, NC (043570)					
<i>The safety check--violence prevention in the context of safety</i>					
Wake Forest University School of Medicine	509(a)(1)	18,750 00	10,950 00	0 00	7,800.00
Winston-Salem, NC (043588)					
<i>Evaluation of Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i>					
Wake Forest University School of Medicine	509(a)(1)	3,647,120.00	0.00	0 00	3,647,120.00
Winston-Salem, NC (044123)					
<i>FIA-II: Cass County Faith in Action</i>					
Walker/Hackensack/Akeley Family Council Walker, MN (043325)	509(a)(1)	35,000 00	25,000.00	0 00	10,000 00
<i>Development of an updated clinical preventive services guide for employers, consumers, and benefits managers</i>					
Washington Business Group on Health Washington, DC (039658)	509(a)(1)	619,608 00	0.00	0 00	619,608.00
<i>Covering Kids and Families</i>					
Washington Health Foundation Seattle, WA (043197)	509(a)(1)	900,000 00	0 00	0 00	900,000 00

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<i>SmokeLess States. Special opportunities project</i>					
Washington State Hospital Association Seattle, WA(043183)	ER	249,712.00	124,856.00	0.00	124,856.00
<i>Developing faith-based social support networks for low-income single parents</i>					
Washington State University Spokane, WA(039640)	509(a)(1)	80,161.00	72,145.00	0.00	8,016.00
<i>Providing case management and mental health services to victims of Hurricane Floyd</i>					
We Will Rebuild Inc. Bound Brook, NJ(039706)	509(a)(1)	163,799.00	147,419.00	0.00	16,380.00
<i>FIA-II: West Austin Caregivers FIA</i>					
West Austin Caregivers Austin, TX(044537)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>Covering Kids and Families</i>					
West Virginia Council of Churches Charleston, WV(043199)	509(a)(1)	700,000.00	0.00	0.00	700,000.00
<i>Development of palliative care consultation teams in hospitals and long-term care facilities</i>					
West Virginia University Foundation Inc Morgantown, WV(041464)	509(a)(1)	50,000.00	25,199.00	0.00	24,801.00

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<i>Developing a media-based community physical activity campaign</i>					
West Virginia University Research Corporation Morgantown, WV (039750)	509(a) (3)	354,757 00	124,456 00	0.00	230,301.00
<i>West Virginia Health Coverage Initiative</i>					
West Virginia University Research Corporation Morgantown, WV (043433)	509(a) (3)	148,699 00	133,829 00	0.00	14,870.00
<i>FIA-II: Williams County Interfaith Caregiving Program</i>					
Williams County Combined Health Department Montpelier, OH (042278)	509(a) (1)	35,000 00	25,000 00	0 00	10,000.00
<i>FIA-II: Wyoming AIDS Project/Wyoming Faith in Action Expansion</i>					
Wyoming AIDS Project Casper, WY (043343)	509(a) (1)	35,000.00	25,000 00	0 00	10,000.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
Yale University New Haven, CT (039787)	509(a) (1)	1,247,115 00	140,499.00	0.00	1,106,616 00

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<i>Comparative analysis of the passage and failure of passage of DWI legislation and regulation in the United States and Canada</i> Yale University New Haven, CT(041108)	509(a)(1)	349,352.00	55,217.00	0.00	294,135 00
<i>Political analysis: Applications to health care and health policy</i> Yale University New Haven, CT(041579)	509(a)(1)	249,925.00	59,602.00	0 00	190,323 00
<i>Health Policy Fellowships Program - Howard Paul Forman, M.D.</i> Yale University New Haven, CT(042329)	509(a)(1)	100,125 00	90,113 00	0 00	10,012 00
<i>Testing of a faculty development program to improve the evaluation of internal medicine residents</i> Yale University School of Medicine New Haven, CT(039909)	509(a)(1)	50,000.00	50,000.00	0 00	0 00
<i>The Robert Wood Johnson Clinical Scholars Program</i> Yale University School of Medicine New Haven, CT(040034)	509(a)(1)	1,798,251.00	211,174 00	0.00	1,587,077.00
<i>Support for two Clinical Scholars and two VA Fellows</i> Yale University School of Medicine New Haven, CT(041932)	509(a)(1)	403,996.00	100,999 00	0 00	302,997.00

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FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>Determining the efficacy of office-based opioid agonist maintenance</i> Yale University School of Medicine New Haven, CT(042192)	509(a)(1)	300,000.00	33,642.00	0.00	266,358.00
<i>Partners with Tobacco Use Research Centers: Advancing Transdisciplinary Science and Policy Studies -- Communications</i> Yale University School of Medicine New Haven, CT(042672)	509(a)(1)	405,457 00	51,201.00	0.00	354,256.00
<i>Primary care-based mental health services for the uninsured</i> Yavapai County Health Department Prescott, AZ(042797)	509(a)(1)	425,000 00	58,120.00	0.00	366,880.00
<i>Barriers to engaging in primary gynecologic care for at-risk adolescent girls</i> Yeshiva University, Albert Einstein College of Medicine Bronx, NY(042202)	509(a)(1)	296,400 00	28,345.00	0.00	268,055.00
<i>Leaders of the 21st century -- Supplemental support</i> Zero To Three - National Center for Infants, Toddlers, and Families Washington, DC(042585)	509(a)(2)	96,794.00	87,115 00	0.00	9,679.00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS
FROM 2001 TO 2001
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2001	PAYMENTS 2001	CANCELLATIONS 2001	DEFERRED TO FUTURE YEARS
<i>FIA-II: Networks of South Brevard</i> Zion Christian Church Inc Palm Bay, FL(043288)	509(a)(1)	35,000.00	25,000.00	0.00	10,000.00
<i>The 2001 eHealth Developers' Summit</i> eHealth Institute Silver Spring, MD(042532)	509(a)(1)	60,000.00	54,000.00	0.00	6,000.00
TOTAL GRANTS		524,955,747.00	146,196,036.00	0.00	378,759,711.00
Miscellaneous Charitable Contributions		41,475.00	41,475.00	0.00	0.00
Employee Matching Gifts Program		1,896,588.84	1,972,343.80	0.00	7,750.00
Less, Deduction for Form 990-T		0.00	(324,412.00)	0.00	0.00
GRAND TOTAL		526,893,810.84	147,885,443.00	0.00	378,767,461.00

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part XVII, Line 1 d

(a) Line no	(b) Amount Involved	(c) Name of Noncharitable Exempt Org	(d) Description of Transfers
1a(1)	11,338	American Medical Association	Grant Award ID# 33034
1a(1)	85,788	American Medical Association	Grant Award ID# 30204
1a(1)	20,819	American Medical Association	Grant Award ID# 33881
1a(1)	10,324	American Medical Association	Grant Award ID# 36281
1a(1)	111,363	American Medical Association	Grant Award ID# 35963
1a(1)	596,605	American Medical Association	Grant Award ID# 40287
1a(1)	486,053	American Medical Association	Grant Award ID# 40877
1a(1)	64,141	American Medical Association	Grant Award ID# 43417
1a(1)	39,165	American Medical Association	Grant Award ID# 43899
1a(1)	8,052	Medical Society of New Jersey	Grant Award ID# 40470
1a(1)	95,887	Medical Society of New Jersey	Grant Award ID# 35112
1a(1)	8,092	Medical Society of New Jersey	Grant Award ID# 35505
1a(1)	23,006	Medical Society of New Jersey	Grant Award ID# 37619
1a(1)	29,839	Medical & Chirurgical Faculty of MD	Grant Award ID# 41355
1a(1)	198,080	Medical & Chirurgical Faculty of MD	Grant Award ID# 41539
1a(1)	187,663	The Infectious Diseases Society of America	Grant Award ID# 36607
1a(1)	1,066,729	The Infectious Diseases Society of America	Grant Award ID# 38351
1a(1)	734,672	Mississippi Primary Health Care Association Inc	Grant Award ID# 39541
1a(1)	11,234	The Medical Society of Sedgwick County	Grant Award ID# 38276
1a(1)	15,000	New Mexico Hospitals & Health Systems Association	Grant Award ID# 38286
1a(1)	180,000	North Dakota Medical Association	Grant Award ID# 41900
1a(1)	280,000	American Association of Retired Persons	Grant Award ID# 38964
1a(1)	44,998	The Society of Thoracic Surgeons	Grant Award ID# 39403
1a(1)	37,500	Maine Medical Association, Inc	Grant Award ID# 41466
1a(1)	274,084	Medical Society of New Jersey	Grant Award ID# 41523
1a(1)	48,632	American Board of Hospice & Palliative Medicine	Grant Award ID# 39835
1a(1)	4,990	American Medical Womens Association	Grant Award ID# 30375
1a(1)	23,595	Connecticut State Medical Association	Grant Award ID# 42001
1a(1)	11,165	Lancaster County Medical Society	Grant Award ID# 42799
1a(1)	124,856	Washington State Hospital Association	Grant Award ID# 43183
1a(1)	42,121	Monroe Plan for Medical Care, Inc	Grant Award ID# 43516
1a(1)	94,022	American Association of Retired Persons	Grant Award ID# 42913
	<u>4,969,813</u>		

THE ROBERT WOOD JOHNSON FOUNDATION
FORM 990-PF 2001

Part IV, Line 1

	<u>Sales Price</u>	<u>Cost</u>	<u>Gain(Loss)</u>
Net Short Term Capital Gains			
State Street Bank Custodian Report			
Mortgage Backed Security Paydown Report	9,829,802	9,909,660	(79,858)
Equity Trades, as adjusted (P 756)	464,419,868	532,739,963	(68,320,095)
Fixed Income Trades (P 964)	1,075,483,437	1,067,406,330	8,077,107
Cash Equivalent Securities (P 972)	6,133,012	6,126,220	6,792
Capital Gains Reported from Pass-Through Entities, not reported above	1,432,469		1,432,469
Foreign Currency Gains(Losses)		3,555,153	(3,555,153)
Reclassifications		37,394,340	(37,394,340)
Total	<u>1,557,298,588</u>	<u>1,657,131,666</u>	<u>(99,833,078)</u>

Net Long Term Capital Gains

State Street Bank Custodian Report:			
Mortgage Backed Security Paydown Report	16,365,859	16,222,631	143,228
Equity Trades, as adjusted (P 756)	555,260,612	570,004,523	(14,743,911)
Fixed Income Trades (P. 964)	130,539,683	138,269,948	(7,730,265)
Capital Losses Reported from Pass-Through Entities, not reported above		34,713,190	(34,713,190)
Foreign Currency & Contract Settlement Gains		6,483,267	(6,483,267)
Reclassifications	37,394,340		37,394,340
Unlocated Difference	3,775,770		3,775,770
Total	<u>743,336,264</u>	<u>765,693,559</u>	<u>(22,357,295)</u>

THIS IS A COMPOSITE REPORT FOR:

JF1A RWJF-FIXED INCOME FUND
 JF1D FND CLSD 08/00-RWJF-JP MRCN
 JF1E FND CLSD 08/00-RWJF-JP MORGAN
 JF1F RWJF-MAS
 JF1G RWJF-WELLINGTON
 JF1H RWJF-KALMAR
 JF1I RWJF-WESTPORT
 JF1J FUND CLOSED 1/1/01
 JF1L RWJF-HARDING LOEYNER
 JF1M RWJF-MARATHON
 JF1N RWJF-MARTIN CURRIE
 JF1P RWJF-CASH DISBURSEMENT
 JF1Q RWJF-LTD PARTNERSHIPS
 JF1R FUND CLOSED 1/1/01
 JF1S FUND CLOSED ON 11-15-00
 JF1U FUND CLOSED 1/1/01
 JF1V RWJF-CG EMERGING MKTS
 JF1W RWJF-MONTGOMERY
 JF1X RWJF-MESIROW ALTERNATIVE FUND
 JF1Y RWJF-PUTNAM CORE GROWTH EQUITY
 JF1Z RWJF FIDELITY MGMT TRUST CO
 JF2A RWJF - OFFITBANK
 JF2B FND CLSD 8/00-RWJF-AEA ADV INC
 JF2D RWJF-MORG STAN DEAN WITTER
 JF2E RWJF - PACIFIC INVESTMENT MGMT
 JF2F RWJF - SALOMON SMITH BARNEY C
 JF2G RWJF - LINCOLN CAPITAL MGMT

ASSET ID SH SELL/BTC LOCAL	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	RATE NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS
		JF2H	RWJF-EQUINOX CAP MANAGEMENT			
		JF2I	RWJF-ZEVENBERGEN CAP MANAGEMNT			
		JF2J	RWJF DECHSLE INTL ADVISORS			
		JF2M	RWJF-SPRUCEGROVE INTL MGMT			
		JF2N	RWJF - HARVIN AND PALMER			
		JF2P	RWJF-AQR CAPITAL MGMT			
		JF2Q	ROBERT WOOD JOHNSON FOUNDATION			
		JF2R	RWJF-BLACKSTONE			
		JF2S	RWJF - PEQUOT CAPITAL			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT					NET AMOUNT	SEC GN/LS
** US DOLLAR **											
01877KAB9 ** JF2G **	ALLIANCE PIPELINE LP SR NT 144		6 994	4 994	31DEC19			1 000000			
	1,947 19	120,000 00		4,163 54	975660083	6,110 73	30DEC01	1,963 12	30DEC01	-15 93	-15 93
04541GAW2 ** JF2E **	ASSET BACKED SECS CO SER 2000		1 000		21AUG50			1 000000			
	9,080 44	700,000 00		4,154 49	950546500	13,235 13	22JAN01	9,080 44	22JAN01	00	00
** JF2E ** CXL		00		00			22JAN01	-9,080 44		00	00
** JF2E **		700,000 00		2,973 01	923546800	11,508 52	22MAR01	8,535 51	22MAR01	00	00
** JF2E **	8,535 51	700,000 00		2,973 01	906244071	15,217 18	22APR01	12,111 91	22APR01	00	00
** JF2E **	12,111 91	700,000 00		3,105 27	888450014	14,814 90	22MAY01	12,455 84	22MAY01	00	00
** JF2E **	12,455 84	700,000 00		2,359 06	864406028	19,157 03	22JUN01	16,830 79	22JUN01	00	00
** JF2E **	16,830 79	700,000 00		2,526 24	839599842	19,574 90	22JUL01	17,364 33	22JUL01	00	00
** JF2E **	17,364 33	700,000 00		2,210 57						00	00
** JF2E **		700,000 00			810761428		22AUG01		22AUG01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT					NET AMOUNT	SEC GN/LS
	20,186 89			1,926 90	22,113 79			20,186 89		00	00
** JF2E **		700,000 00		1,886 41	770483314	30,081 09	22SEP01	28,194 68	22SEP01	00	00
** JF2E **	28,194 68	700,000 00		1,886 41	740225671	22,537 06	22OCT01	21,180 35	22OCT01	00	00
** JF2E **	21,180 35	700,000 00		1,356 71	708417342	23,441 40	22NOV01	22,265 83	22NOV01	00	00
** JF2E **	22,265 83	700,000 00		1,175 57	436742301	22,643 25	22DEC01	19,800 14	22DEC01	00	21DEC01
060506EZ1 ** JF2E **	BANK AMER MTC SECS 1 MTG CTF S		6 250		25JUL14			1 000000			
	7,017 78	1,850,000 00		00	7,017 78		01JAN01	6,899 36	25JAN01	118 42	118 42
** JF2E ** CXL		00		00			01JAN01	-6,899 36		-118 42	-118 42
** JF2E **		1,850,000 00		9,017 99	932128172	16,035 74	01JAN01	6,899 35	25JAN01	118 42	118 42
** JF2E **	7,017 77	1,850,000 00		8,981 44	928328827	16,010 23	01FEB01	6,910 18	25FEB01	118 61	118 61
** JF2E **	7,028 79	1,850,000 00		8,944 85	924496562	16,034 52	01MAR01	6,970 05	25MAR01	119 64	119 64
** JF2E **	7,089 69	1,850,000 00		8,944 85						119 64	119 64

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		NET AMOUNT					NET SEC	GN/LS
	PRINCIPAL	INTEREST		NET AMOUNT			SEC	BASE	CURR	GN/LS
** JF2E **							1 000000			
	7,139 05	1,850,000 00		920637614		01APR01	25APR01	120 47		120 47
** JF2E **							1 000000			
	7,202 29	1,850,000 00		916744484		01MAY01	25MAY01	121 54		121 54
** JF2E **							1 000000			
	7,251 78	1,850,000 00		912824605		01JUN01	25JUN01	122 37		122 37
** JF2E **							1 000000			
	7,317 98	1,850,000 00		908868940		01JUL01	25JUL01	123 49		123 49
** JF2E **							1 000000			
	7,322 30	1,850,000 00				01AUG01	25AUG01	123 54		123 54
** JF2E **							1 000000			
	-7,322 30	00		-7,322 30		01AUG01		-123 54		-123 54
** JF2E **							1 000000			
	7,322 30	1,850,000 00		904910940		01AUG01	25AUG01	123 54		123 54
** JF2E **							1 000000			
	7,399 22	1,850,000 00		900911362		01SEP01	25SEP01	124 86		124 86
** JF2E **							1 000000			
	7,475 34	1,850,000 00		896870637		01OCT01	25OCT01	126 15		126 15
** JF2E **							1 000000			
		1,850,000 00		892804254		01NOV01	25NOV01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		NET AMOUNT					NET SEC	GN/LS
	PRINCIPAL	INTEREST		NET AMOUNT			SEC	BASE	CURR	GN/LS
** JF2E **							1 000000			
	7,522 81	0,641 72		16,164 53		7,395 86		126 95		126 95
** JF2E **							1 000000			
	7,587 30	1,850,000 00		888703010		01DEC01	25DEC01	128 04		128 04
07384HAL6							1 000000			
** JF2E **							1 000000			
	21,568 77	1,000,000 00		948726280		01FEB01	25FEB01	7 58		7 58
** JF2E **							1 000000			
	66,621 09	1,000,000 00		902105190		01MAR01	25MAR01	23 42		23 42
** JF2E **							1 000000			
	89,275 28	1,000,000 00				01APR01	25APR01	31 39		31 39
** JF2E **							1 000000			
	-89,275 28	00		-89,275 28		01APR01		-31 39		-31 39
** JF2E **							1 000000			
	89,275 26	1,000,000 00		812829930		01APR01	25APR01	31 39		31 39
** JF2E **							1 000000			
	83,210 04	1,000,000 00				01MAY01	25MAY01	29 25		29 25
** JF2E **							1 000000			
	-83,210 04	00		-83,210 04		01MAY01		-29 25		-29 25
** JF2E **							1 000000			
	83,210 02	1,000,000 00		729619910		01MAY01	25MAY01	29 25		29 25

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC	NET SEC
** JF2E **		1,000,000 00								1 000000			
	92,132 00		00		92,132 00		01JUN01		92,099 61	25JUN01	32 39		32 39
** JF2E **	CXL		00							1 000000			
	-92,132 00		00		-92,132 00		01JUN01		-92,099 61		-32 39		-32 39
** JF2E **		1,000,000 00								1 000000			
	92,131 98		4,555 03		437487930 96,687 01		01JUN01		92,099 59	25JUN01	32 39		32 39
** JF2E **		1,000,000 00								1 000000			
	70,488 37		3,977 54		566999560 74,465 91		01JUL01		70,463 59	25JUL01	24 78		24 78
** JF2E **		1,000,000 00								1 000000			
	68,253 68		3,537 62		498745880 71,791 30		01AUG01		68,229 48	25AUG01	24 00		24 00
** JF2E **		1,000,000 00								1 000000			
	56,176 28		3,109 64		442569600 59,285 92		01SEP01		56,156 53	25SEP01	19 75		19 75
** JF2E **		1,000,000 00								1 000000			
	42,060 62		2,758 48		400508980 44,819 10		01OCT01		42,045 83	25OCT01	14 79		14 79
** JF2E **		1,000,000 00								1 000000			
	56,590 37		2,495 77		343918610 59,086 14		01NOV01		56,570 48	25NOV01	19 89		19 89
** JF2E **		1,000,000 00								1 000000			
	44,793 77		00		44,793 77		01DEC01		44,778 02	25DEC01	15 75		15 75
** JF2E **	CXL		00							1 000000			
							01DEC01						

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC	NET SEC
			00										
	-44,793 77		00		-44,793 77				-44,778 02		-15 75		-15 75
** JF2E **		1,000,000 00								1 000000			
	44,793 72		2,143 00		299124890 46,936 72		01DEC01		44,777 97	25DEC01	15 75		15 75
07384NAC4		BEAR STEARNS HOME LN NT CL A I			5 930		15JUN19			1 000000			
** JF2G **		1,400,000 00								1 000000			
	19,297 50		1,383 66		986216071 20,681 16		15MAR01		19,294 34	15MAR01	3 16		3 16
** JF2G **	CXL		00							1 000000			
	-19,297 50		00		-19,297 50		15MAR01		-19,294 34		-3 16		-3 16
** JF2G **		1,400,000 00								1 000000			
	32,244 22		6,918 33		963184485 39,162 55		15APR01		32,238 94	15APR01	5 28		5 28
** JF2G **	CXL		00							1 000000			
	-32,244 22		00		-32,244 22		15APR01		-32,238 94		-5 28		-5 28
** JF2G **		1,400,000 00								1 000000			
	102,678 75		6,918 33		889842521 109,597 08		15MAY01		102,661 95	15MAY01	16 80		16 80
** JF2G **	CXL		00							1 000000			
	-102,678 75		00		-102,678 75		15MAY01		-102,661 95		-16 80		-16 80
07384YAC0		BEAR STEARNS ASSET B 2001 2 AS			1 000		25OCT34			1 000000			
** JF2E **		2,000,000 00								1 000000			
	55,134 77		00		55,134 77		25AUG01		55,134 77	25AUG01	00		00
** JF2E **	CXL		00							1 000000			
	-55,134 77		00		-55,134 77		25AUG01		-55,134 77		00		00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC GN/LS	NET SEC NET SEC BASE CURR
** JFZE **									1 000000			
	55,474 31	2,000,000 00		938873965	62,962 91	25AUG01	25AUG01	55,474 31		00		00
** JFZE **									1 000000			
	47,784 73	2,000,000 00		904981620	73,483 98	25SEP01	25SEP01	47,784 73		00		00
** JFZE **									1 000000			
	28,837 51	2,000,000 00		890562845	33,334 13	25OCT01	25OCT01	28,837 51		00		00
** JFZE **									1 000000			
	25,418 02	2,000,000 00		877853855	29,756 05	25NOV01	25NOV01	25,418 02		00		00
** JFZE **									1 000000			
	51,260 36	2,000,000 00		852223675	54,801 03	25DEC01	25DEC01	51,260 36		00		00
12504PAA4	CDC SECURITIZATION C 1999 FL1		1 000			14DEC07			1 000000			
** JFZE **									1 000000			
	820,297 79	2,000,000 00				14JAN01	14JAN01	820,297 79		00		00
** JFZE **									1 000000			
CXL	-820,297 79					14JAN01	14JAN01	-820,297 79		00		00
** JFZE **									1 000000			
	836,320 93	2,000,000 00				14JAN01	14JAN01	836,320 93		00		00
** JFZE **									1 000000			
CXL	-836,320 93					14JAN01	14JAN01	-836,320 93		00		00
** JFZE **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC GN/LS	NET SEC NET SEC BASE CURR
	836,861 06	2,000,000 00		520962993	849,194 32	14JAN01	14JAN01	836,861 06		00		00
** JFZE **									1 000000			
	802,018 26	2,000,000 00		180560340	808,360 84	14FEB01	14FEB01	802,018 26		00		00
** JFZE **									1 000000			
	24,867 23	2,000,000 00		168126725	26,621 85	14APR01	14APR01	24,867 23		00		00
** JFZE **									1 000000			
	01	2,000,000 00		168126720	1,244 15	14JUL01	14JUL01	01		00		00
** JFZE **									1 000000			
CXL	- 01					14JUL01	14JUL01	- 01		00		00
** JFZE **									1 000000			
	01	2,000,000 00		168126720	861 42	14NOV01	14NOV01	01		00		00
** JFZE **									1 000000			
	313,420 09	2,000,000 00		011416675	314,131 83	14DEC01	14DEC01	313,420 09		00		00
13972QAA7	CAPITAL ASSET RESH F TAX LIEN		5 905			15DEC05			1 000000			
** JFZE **									1 000000			
	27,015 17	1,100,000 00		252283343	31,510 74	15MAR01	15MAR01	26,981 40		33 77		33 77
** JFZE **									1 000000			
	28,536 52	1,100,000 00				15JUN01	15JUN01	28,500 85		35 47		35 47
** JFZE **									1 000000			
CXL	-28,536 52					15JUN01	15JUN01	-28,500 85		-35 47		-35 47

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT					NET SEC BASE	NET SEC CURR	GN/LS GN/LS
	-266 00	00	00		-266 00		01APR01	-269 57		3 49		3 49
** JF2G **									1 000000			
	266 07	55,000 00	201 11	699476909	467 18		01APR01	269 56	15APR01	-3 49		-3 49
** JF2G **									1 000000			
	1,516 10	55,000 00	199 72	671911454	1,715 82		01MAY01	1,536 00	15MAY01	-19 90		-19 90
** JF2G **									1 000000			
	269 75	55,000 00	191 84	667006909	461 59		01JUN01	273 29	15JUN01	-3 54		-3 54
** JF2G **									1 000000			
	312 31	55,000 00	190 46	661328545	502 77		01JUL01	316 41	15JUL01	-4 10		-4 10
** JF2G **									1 000000			
	273 44	55,000 00	188 83	656356909	462 27		01AUG01	277 03	15AUG01	-3 59		-3 59
** JF2G **									1 000000			
	275 18	55,000 00	187 41	651353636	462 59		01SEP01	278 79	15SEP01	-3 61		-3 61
** JF2G **									1 000000			
	317 65	55,000 00	185 99	645578181	503 64		01OCT01	321 82	15OCT01	-4 17		-4 17
** JF2G **									1 000000			
	278 97	55,000 00	184 33	640506000	463 30		01NOV01	282 63	15NOV01	-3 66		-3 66
** JF2G **									1 000000			
	321 35	55,000 00	182 89	634663272	504 24		01DEC01	325 57	15DEC01	-4 22		-4 22

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT					NET SEC BASE	NET SEC CURR	GN/LS GN/LS
20846QHK7 ** JF2G **	CONSECO FIN SECURITY 200103 MF		1 000			01MAY33			1 000000			
	8,562 31	180,000 00	462 81	952431611	9,025 12		01OCT01	8,562 31	01OCT01	00		00
** JF2G **									1 000000			
	5,586 38	180,000 00	408 74	921396166	5,995 12		01NOV01	5,586 38	01NOV01	00		00
** JF2G **									1 000000			
	5,586 38	180,000 00	00		5,586 38		01NOV01	5,586 38	01NOV01	00		00
** JF2G ** CXL									1 000000			
	-5,586 38	00	00		-5,586 38		01NOV01	-5,586 38		00		00
** JF2G **									1 000000			
	8,733 74	180,000 00	361 18	872875388	9,094 92		01DEC01	8,733 74	01DEC01	00		00
210805BD8 ** JF2D **	CONTINENTAL AIRLS PA 7 461PC 1		7 461			01APR15			1 000000			
	3,637 40	160,000 00	5,495 67	897999187	9,133 07		01APR01	3,050 12	01APR01	-212 72		-212 72
22540APJ1 ** JF2E **	CREDIT SUISSE FIRST WASH MUT		6 608			19OCT39			1 000000			
	2,006 50	2,000,000 00	00		2,006 50		01JUL01	2,024 06	19JUL01	-17 56		-17 56
** JF2E ** CXL									1 000000			
	-2,006 50	00	00		-2,006 50		01JUL01	-2,024 06		17 56		17 56
** JF2E **									1 000000			
	2 006 50	2,000,000 00	10 806 66	979371990	12,813 16		01JUL01	2 024 06	19JUL01	-17 56		-17 56

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
				NET AMOUNT NET AMOUNT						NET SEC BASE	GN/LS CURR GN/LS
** JF2E **									1 000000		
	2,023 07	2,000,000 00	00		2,023 07		01AUG01	2,040 77	19AUG01	-17 70	-17 70
** JF2E ** CXL	-2,023 07	00	00		-2,023 07		01AUG01	-2,040 77		17 70	17 70
** JF2E **									1 000000		
	2,023 07	2,000,000 00	10,791 27	978360455	12,814 34		01AUG01	2,040 77	19AUG01	-17 70	-17 70
** JF2E **									1 000000		
	2,023 83	2,000,000 00	00		2,023 83		01SEP01	2,041 54	19SEP01	-17 71	-17 71
** JF2E ** CXL	-2,023 83	00	00		-2,023 83		01SEP01	-2,041 54		17 71	17 71
** JF2E **									1 000000		
	2,023 83	2,000,000 00	10,780 56	981064615	12,804 39		01SEP01	2,041 54	19SEP01	-17 71	-17 71
** JF2E **									1 000000		
	2,053 03	2,000,000 00	10,767 58	978023315	12,820 61		01OCT01	2,070 99	19OCT01	-17 96	-17 96
** JF2E **									1 000000		
	2,039 85	2,000,000 00	10,754 92	977003390	12,794 77		01NOV01	2,057 70	19NOV01	-17 85	-17 85
** JF2E **									1 000000		
	2,025 31	2,000,000 00	10,733 05	975990735	12,758 36		01DEC01	2,043 03	19DEC01	-17 72	-17 72

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
				NET AMOUNT NET AMOUNT						NET SEC BASE	GN/LS CURR GN/LS
22540ASSB ** JF2E **	CREDIT SUISSE FIRST WASH MT B		1 000			26JUL03			1 000000		
	77,901 26	2,000,000 00	8,434 22	697504720	86,535 48		26JAN01	77,879 96	26JAN01	21 30	21 30
23321PV94 ** JF2E **	DLJ MTG ACCEP CORP SER 1999		4 500			19MAY29			1 000000		
	1,329 56	1,433,227 00	00		1,329 56		01NOV01	1,224 34	19NOV01	105 22	105 22
** JF2E ** CXL	-1,329 56	00	00		-1,329 56		01NOV01	-1,224 34		-105 22	-105 22
** JF2E **									1 000000		
	1,329 56	1,433,227 00	7,759 96	998641303	9,089 52		01NOV01	1,224 34	19NOV01	105 22	105 22
247367ANS ** JF2E **	DELTA AIR LINES INC SER 2000		7 379			18MAY10			1 000000		
	89,389 87	1,544,000 00	54,700 14	902331541	144,090 01		18NOV01	89,389 87	18NOV01	00	00
271790AB3 ** JF2E **	EAST COAST PWR L L C SR SECD N		6 737			31MAR08			1 000000		
	22,200 00	2,000,000 00	30,319 87	889800035	52,519 87		30DEC00	22,200 00	30DEC00	00	00
** JF2E **									1 000000		
	33,400 00	2,000,000 00	29,945 96	872300035	63,345 96		30MAR01	33,400 00	30MAR01	00	00
** JF2E **									1 000000		
	34,000 00	2,000,000 00	29,383 43	855300035	63,383 43		30JUN01	34,000 00	30JUN01	00	00
** JF2E **									1 000000		
		2,000,000 00		837980040			30SEP01		30SEP01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	34,639 99	28,810 78		43,450 77		34,639 99	00	00
** JF2E **						1 000000		
	348,709 46	5,036 99		453425310 373,746 45	13DEC01	13DEC01	00	00
30253WAAB	FNF FDG X LLC		ASSET BKO	5 650	20JAN07		1 000000	
** JF2E **								
	23,206 11	2,040 27		974793890 25,246 38	20JUN01	20JUN01	00	00
** JF2E **						1 000000		
	27,231 81	4,599 07		949562080 31,830 88	20JUL01	20JUL01	00	00
** JF2E **						1 000000		
	31,583 53	4,470 85		917978550 36,054 38	20AUG01	20AUG01	00	00
** JF2E **						1 000000		
	31,550 92	4,322 14		886427630 35,873 06	20SEP01	20SEP01	00	00
** JF2E **						1 000000		
	28,658 71	4,173 59		857788920 32,812 30	20OCT01	20OCT01	00	00
** JF2E **						1 000000		
	28,394 32	4,038 75		829394600 32,433 07	20NOV01	20NOV01	00	00
** JF2E **						1 000000		
	29,095 37	3,905 06		800299230 33,000 43	20DEC01	20DEC01	00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
3128CHYJ4	E81613 FED HM LN PC		E81613	7 000	01OCT15		1 000000	
** JF2G **								
	21,240 86	2,041 47		909878904 23,282 33	01JUL01	15JUL01	-477 92	-477 92
** JF2G **						1 000000		
	1,394 45	1,917 56		906019198 3,312 01	01AUG01	15AUG01	-31 38	-31 38
** JF2G **						1 000000		
	59,824 40	1,909 43		740430907 61,733 83	01SEP01	15SEP01	-1,346 05	-1,346 05
** JF2G **						1 000000		
	1,347 16	1,560 45		736702895 2,907 61	01OCT01	15OCT01	-30 31	-30 31
** JF2G **						1 000000		
	1,170 20	1,552 59		733463092 2,722 79	01NOV01	15NOV01	-26 33	-26 33
** JF2G **						1 000000		
	52,995 16	1,545 77		586777493 54,540 93	01DEC01	15DEC01	-1,192 39	-1,192 39
3128GJOM2	E82240 FED HM LN PC		E82240	7 000	01JAN16		1 000000	
** JF2G **								
	2,236 33	670 90		977531896 2,907 23	01MAR01	15MAR01	-43 33	-43 33
** JF2G **						1 000000		
	2,032 00	657 86		959917740 2,689 86	01APR01	15APR01	-39 37	-39 37
** JF2G **						1 000000		
	4,146 69	645 99		923974273 4,792 68	01MAY01	15MAY01	-80 34	-80 34

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
** JF2G **		115,367 00			891527559		01JUN01			1 000000			
	3,743 28		421 81		4,345 09			3,815 81		15JUN01	-72 53		-72 53
** JF2G **		115,367 00			854002617		01JUL01			1 000000			
	4,329 14		599 99		4,929 13			4,413 02		15JUL01	-83 88		-83 88
** JF2G **		115,367 00			834289094		01AUG01			1 000000			
	2,274 29		574 72		2,849 01			2,318 35		15AUG01	-44 04		-44 06
** JF2G **		115,367 00			802759107		01SEP01			1 000000			
	3,637 52		561 46		4,198 98			3,708 00		15SEP01	-70 48		-70 48
** JF2G **		115,367 00			783578059		01OCT01			1 000000			
	2,212 84		540 23		2,753 09			2,255 73		15OCT01	-42 87		-42 87
** JF2G **		115,367 00			751626981		01NOV01			1 000000			
	3,486 10		527 33		4,213 43			3,757 52		15NOV01	-71 42		-71 42
** JF2G **		115,367 00			685673806		01DEC01			1 000000			
	7,608 82		505 83		8,114 45			7,754 24		15DEC01	-147 42		-147 42
31280KZA2	E65237	FED HM LN PC	E65237	7 500			01SEP11			1 000000			
** JF2G **		365,825 00			238670703		01JAN01			1 000000			
	617 29		549 56		1,166 85			635 42		15JAN01	-18 13		-18 13
** JF2G **		365,825 00			225761497		01FEB01			1 000000			
	4,722 51		545 70		5,268 21			4,861 23		15FEB01	-138 72		-138 72
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
	496 46	365,825 00	514 18		224404401		01MAR01		511 04	15MAR01	-14 58		-14 58
** JF2G **										1 000000			
	4,434 58	365,825 00	513 08		212276799		01APR01		4,546 90	15APR01	-130 32		-130 32
** JF2G **										1 000000			
	617 40	365,825 00	485 35		210589104		01MAY01		635 54	15MAY01	-18 14		-18 14
** JF2G **										1 000000			
	5,735 99	365,825 00	481 49		194909505		01JUN01		5,904 48	15JUN01	-168 49		-168 49
** JF2G **										1 000000			
	502 17	365,825 00	445 44		193536800		01JUL01		516 92	15JUL01	-14 75		-14 75
** JF2G **										1 000000			
	2,504 58	365,825 00	442 50		186690412		01AUG01		2,578 15	15AUG01	-73 57		-73 57
** JF2G **										1 000000			
	509 93	365,825 00	426 84		185296494		01SEP01		524 91	15SEP01	-14 98		-14 98
** JF2G **										1 000000			
	500 52	365,825 00	423 66		183928299		01OCT01		515 22	15OCT01	-14 70		-14 70
** JF2G **										1 000000			
	1,672 30	365,825 00	420 53		179356987		01NOV01		1,721 42	15NOV01	-49 12		-49 12
** JF2G **										1 000000			
	498 87	365,825 00	410 89		177993302		01DEC01		513 52	15DEC01	-14 65		-14 65

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT				SEC	GN/LS
31280R2H3 ** JF2G **	E65276 FED HM LN PC		E65276	7 500		01SEP11	1 000000			
	255 50	413,564 00	303 33	116734701	558 03	01JAN01	15JAN01	-7 51		-7 51
** JF2G **							1 000000			
	257 15	413,564 00	301 73	116112911	558 88	01FEB01	15FEB01	-7 55		-7 55
** JF2G **							1 000000			
	278 17	413,564 00	300 12	115440294	578 29	01MAR01	15MAR01	-8 17		-8 17
** JF2G **							1 000000			
	259 22	413,564 00	298 39	114813499	557 61	01APR01	15APR01	-7 61		-7 61
** JF2G **							1 000000			
	261 08	413,564 00	296 77	114182206	557 85	01MAY01	15MAY01	-7 67		-7 67
** JF2G **							1 000000			
	287 02	413,564 00	295 13	113488190	582 15	01JUN01	15JUN01	-8 43		-8 43
** JF2G **							1 000000			
	287 80	413,564 00	293 34	112792286	581 14	01JUL01	15JUL01	-8 45		-8 45
** JF2G **							1 000000			
	266 79	413,564 00	291 54	112147188	558 33	01AUG01	15AUG01	-7 84		-7 84
** JF2G **							1 000000			
	291 76	413,564 00	289 89	111441711	581 65	01SEP01	15SEP01	-8 57		-8 57
** JF2G **							1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT				SEC	GN/LS
	291 28	413,564 00	288 84	110737394	579 32	01OCT01	15OCT01	-8 56		-8 56
** JF2G **							1 000000			
	293 75	413,564 00	286 23	110027105	579 98	01NOV01	15NOV01	-8 63		-8 63
** JF2G **							1 000000			
	15,786 07	413,564 00	284 48	071856302	16,078 47	01DEC01	15DEC01	-463 71		-463 71
31280K3S8 ** JF2G **	E65309 FED HM LN PC		E65309	7 500		01SEP11	1 000000			
	736 94	275,708 00	563 35	324254501	1,300 29	01JAN01	15JAN01	-21 65		-21 65
** JF2G **							1 000000			
	9,627 59	275,708 00	558 75	289334984	10,186 34	01FEB01	15FEB01	-282 81		-282 81
** JF2G **							1 000000			
	708 34	275,708 00	498 58	286765817	1,286 92	01MAR01	15MAR01	-20 81		-20 81
** JF2G **							1 000000			
	748 41	275,708 00	494 15	284051315	1,242 56	01APR01	15APR01	-21 98		-21 98
** JF2G **							1 000000			
	715 08	275,708 00	489 47	281457701	1,204 55	01MAY01	15MAY01	-21 01		-21 01
** JF2G **							1 000000			
	807 14	275,708 00	485 00	278530184	1,292 14	01JUN01	15JUN01	-23 71		-23 71
** JF2G **							1 000000			
		275,708 00		275864501		01JUL01	15JUL01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	734 95		479 94		1,214 91				754 54		-21 59	-21 59
** JF2G **										1 000000		
	777 55	275,708 00	475 34		273044307 1,252 91		01AUG01		800 39	15AUG01	-22 84	-22 84
** JF2G **										1 000000		
	1,947 81	275,708 00	470 50		265907010 2,438 31		01SEP01		2,025 41	15SEP01	-57 80	-57 80
** JF2G **										1 000000		
	752 82	275,708 00	458 20		243179414 1,210 22		01OCT01		774 11	15OCT01	-22 09	-22 09
** JF2G **										1 000000		
	2,113 75	275,708 00	453 49		255512788 2,547 24		01NOV01		2,175 84	15NOV01	-42 09	-42 09
** JF2G **										1 000000		
	4,389 74	275,708 00	440 29		239591089 4,830 03		01DEC01		4,518 49	15DEC01	-128 95	-128 95
31280LC98	E65494	FED HM LN PC	E65494	7 500			01NOV11					
** JF2G **										1 000000		
	4,517 14	344,294 00	640 48		284524301 5,157 62		01JAN01		4,649 83	15JAN01	-132 49	-132 49
** JF2G **										1 000000		
	688 35	344,294 00	612 25		282524993 1,300 60		01FEB01		708 57	15FEB01	-20 22	-20 22
** JF2G **										1 000000		
	682 88	344,294 00	607 95		280543895 1,290 03		01MAR01		702 12	15MAR01	-20 04	-20 04
** JF2G **										1 000000		
	795 87	344,294 00	603 68		278232295 1,399 55		01APR01		819 25	15APR01	-23 38	-23 38

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **										1 000000		
	5,187 17	344,294 00	598 71		243166189 5,785 88		01MAY01		5,339 54	15MAY01	-152 37	-152 37
** JF2G **										1 000000		
	3,579 66	344,294 00	566 29		252769086 4,145 95		01JUN01		3,684 81	15JUN01	-105 15	-105 15
** JF2G **										1 000000		
	3,416 91	344,294 00	543 92		242263791 4,160 83		01JUL01		3,723 16	15JUL01	-106 25	-106 25
** JF2G **										1 000000		
	2,823 46	344,294 00	521 31		234062487 3,344 97		01AUG01		2,906 41	15AUG01	-82 95	-82 95
** JF2G **										1 000000		
	786 67	344,294 00	503 67		231777408 1,290 34		01SEP01		809 78	15SEP01	-23 11	-23 11
** JF2G **										1 000000		
	2,096 55	344,294 00	498 74		225688190 2,595 29		01OCT01		2,158 14	15OCT01	-41 59	-41 59
** JF2G **										1 000000		
	5,318 86	344,294 00	485 64		210239591 5,804 50		01NOV01		5,475 10	15NOV01	-156 24	-156 24
** JF2G **										1 000000		
	1,924 64	344,294 00	452 40		204649485 2,377.04		01DEC01		1,981 18	15DEC01	-56 54	-56 54
31280LGZ6	E65616	FED HML LN PC	E65616	7 500			01NOV11					
** JF2G **										1 000000		
	8,367 19	426,371 00	1,252 58		458418391 9,619 77		01JAN01		8,612 98	15JAN01	-245 79	-245 79
** JF2G **										1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	GN/LS CURR	GN/LS GN/LS
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT								
.. JF2G ..	1,442 08	426,371 00		446567097	2,842 34		01FEB01	1,490 32	15FEB01	-48 24			-48 24
.. JF2G ..	1,064 90	426,371 00		444069507	2,254 92		01MAR01	1,094 18	15MAR01	-31 28			-31 28
.. JF2G ..	1,553 02	426,371 00		440427092	2,736 37		01APR01	1,598 64	15APR01	-45 62			-45 62
.. JF2G ..	1,440 94	426,371 00		437047500	2,614 62		01MAY01	1,483 29	15MAY01	-42 33			-42 33
.. JF2G ..	32,457 28	426,371 00		360922998	33,621 93		01JUN01	33,410 71	15JUN01	-953 43			-953 43
.. JF2G ..	1,119 99	426,371 00		358296202	2,081 78		01JUL01	1,152 89	15JUL01	-32 90			-32 90
.. JF2G ..	13,593 26	426,371 00		324414904	14,548 05		01AUG01	13,992 56	15AUG01	-399 30			-399 30
.. JF2G ..	1,087 97	426,371 00		323843208	1,957 81		01SEP01	1,119 93	15SEP01	-31 94			-31 94
.. JF2G ..	1,172 48	426,371 00		321113302	2,035 52		01OCT01	1,206 92	15OCT01	-34 44			-34 44
.. JF2G ..	13,567 21	426,371 00		289293103	14,422 92		01NOV01	13,965 75	15NOV01	-398 54			-398 54

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	GN/LS CURR	GN/LS GN/LS
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT								
.. JF2G ..	1,005 30	426,371 00		286935298	1,776 21		01DEC01	1,034 83	15DEC01	-29 53			-29 53
31280LMD8 .. JF2G ..	E65756	FED HM LM PC	E65756	7 500		01NOV11							
.. JF2G ..	868 50	359,122 00		449128513	1,882 00		01JAN01	894 01	15JAN01	-25 51			-25 51
.. JF2G ..	875 40	359,122 00		446490901	1,883 47		01FEB01	901 11	15FEB01	-25 71			-25 71
.. JF2G ..	877 01	359,122 00		444248804	1,879 61		01MAR01	902 77	15MAR01	-25 76			-25 76
.. JF2G ..	888 61	359,122 00		441774410	1,885 73		01APR01	914 71	15APR01	-26 10			-26 10
.. JF2G ..	828 57	359,122 00		439467200	1,820 14		01MAY01	852 91	15MAY01	-24 34			-24 34
.. JF2G ..	847 56	359,122 00		437107111	1,833 95		01JUN01	872 46	15JUN01	-24 90			-24 90
.. JF2G ..	852 49	359,122 00		434733293	1,833 57		01JUL01	877 53	15JUL01	-25 04			-25 04
.. JF2G ..	852 37	359,122 00		432359810	1,828 14		01AUG01	877 41	15AUG01	-25 04			-25 04

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	884 16	359,122 00	970 44	429897806 1,854 60		01SEP01	910 13	15SEP01	-25 97	-25 97
** JF2G **								1 000000		
	42,490 63	359,122 00	964 91	311579713 43,455 54		01OCT01	43,738 79	15OCT01	-1,248 16	-1,248 16
** JF2G **								1 000000		
	31,806 97	359,122 00	699 34	223011010 32,506 31		01NOV01	32,741 30	15NOV01	-934 33	-934 33
** JF2G **								1 000000		
	497 67	359,122 00	500 55	221625213 998 22		01DEC01	512 29	15DEC01	-14 62	-14 62
31280LWV7 ** JF2G **	E66060 FED HM LN PC		E66060	7 500		01JAN12		1 000000		
	3,312 41	802,114 00	3,091 50	612540898 6,403 91		01JAN01	3,409 71	15JAN01	-97 30	-97 30
** JF2G **								1 000000		
	2,914 16	802,114 00	3,070 80	608907798 5,984 96		01FEB01	2,999 76	15FEB01	-85 60	-85 60
** JF2G **								1 000000		
	56,540 93	802,114 00	3,052 59	538417905 59,593 52		01MAR01	58,201 82	15MAR01	-1,660 89	-1,660 89
** JF2G **								1 000000		
	2,410 04	802,114 00	2,699 19	535413295 5,109 23		01APR01	2,480 84	15APR01	-70 80	-70 80
** JF2G **								1 000000		
	2,607 03	802,114 00	2,684 14	532163096 5,291 17		01MAY01	2,685 61	15MAY01	-76 58	-76 58
** JF2G **								1 000000		
	2,412 11	802,114 00	2,667 86	529155905 5,879 97		01JUN01	2,482 97	15JUN01	-70 86	-70 86

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **								1 000000		
	3,910 15	802,114 00	2,652 77	524281099 6,562 92		01JUL01	4,025 01	15JUL01	-114 86	-114 86
** JF2G **								1 000000		
	61,709 92	802,114 00	2,628 33	447346998 64,338 25		01AUG01	63,522 65	15AUG01	-1,812 73	-1,812 73
** JF2G **								1 000000		
	2,983 94	802,114 00	2,242 65	443626903 5,226 59		01SEP01	3,071 59	15SEP01	-87 65	-87 65
** JF2G **								1 000000		
	2,667 35	802,114 00	2,224 00	440301503 4,891 35		01OCT01	2,745 70	15OCT01	-78 35	-78 35
** JF2G **								1 000000		
	2,617 70	802,114 00	2,207 32	437038002 4,825 02		01NOV01	2,694 60	15NOV01	-76 90	-76 90
** JF2G **								1 000000		
	2,571 74	802,114 00	2,190 96	433831799 4,762 70		01DEC01	2,647 28	15DEC01	-75 54	-75 54
31280MBA4 ** JF2G **	E66333 FED HM LN PC E66333			7 500		01FEB12		1 000000		
	538 24	247,500 00	751 04	483348606 1,289 28		01JAN01	554 05	15JAN01	-15 81	-15 81
** JF2G **								1 000000		
	547 64	247,500 00	747 68	481135919 1,295 32		01FEB01	563 73	15FEB01	-16 09	-16 09
** JF2G **								1 000000		
	946 20	247,500 00	744 25	477312888 1,690 45		01MAR01	973 99	15MAR01	-27 79	-27 79
** JF2G **								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL	ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
					NET AMOUNT	NET AMOUNT						BASE	CURR	GN/LS
** JF2G **	622 68	247,500 00	738 35	474797018	1,361 03		01APR01		640 97	15APR01	-18 29			-18 29
** JF2G **	723 74	247,500 00	734 45	471872808	1,458 19		01MAY01		745 00	15MAY01	-21 26			-21 26
** JF2G **	632 04	247,500 00	729 93	469319111	1,361 97		01JUN01		650 61	15JUN01	-18 57			-18 57
** JF2G **	10,463 26	247,500 00	725 98	427043313	11,189 24		01JUL01	10,770 62		15JUL01	-307 36			-307 36
** JF2G **	37,353 59	247,500 00	660 58	276119717	38,014 17		01AUG01	38,450 85		15AUG01	-1,097 26			-1,097 26
** JF2G **	188 85	247,500 00	427 11	275356684	615 96		01SEP01	194 40		15SEP01	-5 55			-5 55
** JF2G **	4,729 55	247,500 00	425 94	256247393	5,155 49		01OCT01	4,868 48		15OCT01	-138 93			-138 93
** JF2G **	333 50	247,500 00	396 39	254899919	729 89		01NOV01	343 30		15NOV01	-9 80			-9 80
** JF2G **	10,283 38	247,500 00	394 30	213350909	10,677 68		01DEC01	10,585 45		15DEC01	-302 07			-302 07

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL	ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
					NET AMOUNT	NET AMOUNT						BASE	CURR	GN/LS
31280MY0 ** JF2G **	E66931 FED HM LN PC		E66931	7 500			01MAY12			1 000000				
** JF2G **	766 19	350,627 00	748 02	339153801	1,514 21		01JAN01	788 70		15JAN01	-22 51			-22 51
** JF2G **	1,027 41	350,627 00	743 23	336223593	1,770 64		01FEB01	1,057 59		15FEB01	-30 18			-30 18
** JF2G **	906 40	350,627 00	736 82	333638510	1,643 22		01MAR01	933 03		15MAR01	-26 63			-26 63
** JF2G **	876 88	350,627 00	731 14	331139900	1,407 22		01APR01	901 81		15APR01	-25 73			-25 73
** JF2G **	5,244 99	350,627 00	725 67	316181012	5,970 66		01MAY01	5,399 06		15MAY01	-154 07			-154 07
** JF2G **	6,927 41	350,627 00	692 88	296423806	7,628 29		01JUN01	7,130 90		15JUN01	-203 49			-203 49
** JF2G **	815 17	350,627 00	649 59	294098914	1,464 76		01JUL01	839 12		15JUL01	-23 95			-23 95
** JF2G **	824 22	350,627 00	644 49	291748211	1,468 71		01AUG01	848 43		15AUG01	-24 21			-24 21
** JF2G **	833 06	350,627 00	639 33	289372295	1,472 39		01SEP01	857 53		15SEP01	-24 47			-24 47

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	874 40	350,427 00	634 14	286877907	1,508 74		01OCT01		900 29	15OCT01		-25 69	-25 69
** JF2G **										1 000000			
	2,766 59	350,427 00	628 67	278987499	3,395 26		01NOV01		2,847 86	15NOV01		-81 27	-81 27
** JF2G **										1 000000			
	932 88	350,427 00	611 38	276326894	1,544 26		01DEC01		960 28	15DEC01		-27 40	-27 40
31280MZY7 ** JF2G **	E67054	FED HM LN PC		E67054	7 500		01JUN12			1 000000			
	140 87	82,180 00	164 53	318612801	305 40		01JAN01		145 01	15JAN01		-4 14	-4 14
** JF2G **										1 000000			
	141 20	82,180 00	163 65	316894621	304 85		01FEB01		145 35	15FEB01		-4 15	-4 15
** JF2G **										1 000000			
	143 39	82,180 00	162 76	315149793	306 15		01MAR01		147 60	15MAR01		-4 21	-4 21
** JF2G **										1 000000			
	145 99	82,180 00	141 87	313373326	307 86		01APR01		150 28	15APR01		-4 29	-4 29
** JF2G **										1 000000			
	152 08	82,180 00	160 96	311522754	313 04		01MAY01		156 55	15MAY01		-4 47	-4 47
** JF2G **										1 000000			
	2,799 11	82,180 00	160 01	277462034	2,959 12		01JUN01		2,881 33	15JUN01		-82 22	-82 22
** JF2G **										1 000000			
		82,180 00		276027257			01JUL01			15JUL01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	117.91		142 50		260 41				121 37			-3 46	-3 46
** JF2G **										1 000000			
	137 42	82,180 00	141 77	274355074	279 19		01AUG01		141 46	15AUG01		-4 04	-4 04
** JF2G **										1 000000			
	138 08	82,180 00	140 93	272674860	279 01		01SEP01		142 14	15SEP01		-4 06	-4 06
** JF2G **										1 000000			
	140 25	82,180 00	140 05	270968240	280 30		01OCT01		144 37	15OCT01		-4 12	-4 12
** JF2G **										1 000000			
	140 41	82,180 00	139 18	269257240	279 79		01NOV01		144 74	15NOV01		-4 13	-4 13
** JF2G **										1 000000			
	141 53	82,180 00	138 30	267535045	279 83		01DEC01		145 69	15DEC01		-4 16	-4 16
31283HHC3 ** JF2G **	G01131	FED HM LN PC		G01131	7 500		01SEP30			1 000000			
	35,366 60	562,916 00	3,250 32	861025605	38,616 92		01APR01		36,154 06	15APR01		-787 46	-787 46
** JF2G **										1 000000			
	33,882 31	562,916 00	3,029 28	800834902	36,911 59		01MAY01		34,636 72	15MAY01		-754 41	-754 41
** JF2G **										1 000000			
	34,786 69	562,916 00	2,817 52	739037600	37,604 21		01JUN01		35,561 24	15JUN01		-774 55	-774 55
** JF2G **										1 000000			
	36,079 54	562,916 00	2,600 10	674943597	38,679 64		01JUL01		36,882 87	15JUL01		-803 33	-803 33

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS		
** JF2G **										1 000000			
	20,435 37	542,914 00	2,374 60		638640898	22,809 97	01AUG01	20,890 38		15AUG01	-455 01		-455 01
** JF2G **										1 000000			
	22,806 88	542,914 00	2,246 88		598125297	25,053 76	01SEP01	23,314 69		15SEP01	-507 81		-507 81
31289VNJ3	M98493	FED HM LN PC		N98493	5 500		01AUG06			1 000000			
** JF2G **										1 000000			
	10,917 42	525,351 00	2,144 26		878058903	13,081 68	01JAN01	10,415 90		15JAN01	501 52		501 52
** JF2G **										1 000000			
	439 56	525,351 00	2,114 22		876833507	2,753 78	01FEB01	410 18		15FEB01	29 38		29 38
** JF2G **										1 000000			
	13,347 12	525,351 00	2,111 29		851427407	15,458 41	01MAR01	12,733 99		15MAR01	413 13		413 13
** JF2G **										1 000000			
	8,102 91	525,351 00	2,050 12		836003605	10,153 03	01APR01	7,730 68		15APR01	372 23		372 23
31289VPV4	M98536	FED HM LN PC		N98536	5 500		01AUG06			1 000000			
** JF2G **										1 000000			
	3,018 81	202,731 00	882 60		934972599	3,901 41	01JAN01	2,881 08		15JAN01	137 73		137 73
** JF2G **										1 000000			
	344 24	202,731 00	848 74		933274585	1,213 00	01FEB01	328 53		15FEB01	15 71		15 71
** JF2G **										1 000000			
	2,185 88	202,731 00	867 19		922492416	3,053 07	01MAR01	2,084 15		15MAR01	99 73		99 73
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS		
	3,329 60	202,731 00	857 15		906068682	4,186 75	01APR01	3,177 69		15APR01	151 91		151 91
31289VP93	M98548	FED HM LN PC		N98548	5 500		01AUG06			1 000000			
** JF2G **										1 000000			
	1,021 81	694,500 00	3,071 51		963460806	4,093 32	01JAN01	975 19		15JAN01	46 62		46 62
** JF2G **										1 000000			
	998 70	694,500 00	3,066 81		962022793	4,065 51	01FEB01	953 13		15FEB01	45 57		45 57
** JF2G **										1 000000			
	1,142 59	694,500 00	3,062 24		960377595	4,204 83	01MAR01	1,090 46		15MAR01	52 13		52 13
** JF2G **										1 000000			
	1,066 19	694,500 00	3,057 01		958842404	4,123 20	01APR01	1,017 55		15APR01	48 64		48 64
31292G266	C00765	FED HM LN PC		C00765	7 000		01MAY29			1 000000			
** JF2F **										1 000000			
	42,773 79	3,450,000 00	17,268 71		845674400	40,042 50	01MAR01	43,201 53		15MAR01	-427 74		-427 74
** JF2F **										1 000000			
	56,176 35	3,450,000 00	17,019 20		829391400	73,195 55	01APR01	56,738 11		15APR01	-561 76		-561 76
** JF2F **										1 000000			
	59,751 93	3,450,000 00	16,491 50		812872000	76,443 43	01MAY01	60,349 45		15MAY01	-597 52		-597 52
** JF2F **										1 000000			
	70,942 69	3,450,000 00	16,342 96		791508901	87,285 65	01JUN01	71,652 12		15JUN01	-709 43		-709 43
** JF2F **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	70.397 60	3,450.000 00 15,929 12		771103800 86,326 72	01JUL01	15JUL01	-703 98 -703 98
.. JF2F ..						1 000000	
	56.762 16	3,450.000 00 15,518 46		754651000 72,280 62	01AUG01	15AUG01	-567 62 -567 62
31293AHE1 .. JF2G ..	C14729 FED HM LN PC		C14729	6 000	01SEP28	1 000000	
	48 37	42,999 00 191 77		890860485 240 14	01JAN01	15JAN01	4 50 4 50
.. JF2G ..						1 000000	
	43 48	42,999 00 191 53		889849298 235 01	01FEB01	15FEB01	4 04 4 04
31293ASD1 .. JF2G ..	C15016 FED HM LN PC		C15016	6 000	01SEP28	1 000000	
	315 70	25,981 00 111 97		849753666 427 67	01JAN01	15JAN01	29 35 29 35
.. JF2G ..						1 000000	
	31 83	25,981 00 110 39		848528540 142 22	01FEB01	15FEB01	2 96 2 96
31293BAJ5 .. JF2G ..	C15409 FED HM LN PC		C15409	6 000	01SEP28	1 000000	
	64 99	70,850 00 304 61		859205703 369 60	01JAN01	15JAN01	6 04 6 04
.. JF2G ..						1 000000	
	99 12	70,850 00 304 29		857806296 403 41	01FEB01	15FEB01	9 22 9 22

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31293CH80 .. JF2G ..	C16555 FED HM LN PC		C16555	6 000	01OCT28	1 000000	
	352 33	53,350 00 236 79		881484723 569 12	01JAN01	15JAN01	30 90 30 90
.. JF2G ..						1 000000	
	317 63	53,350 00 235 13		875531021 552 76	01FEB01	15FEB01	29 53 29 53
31293CNC4 .. JF2G ..	C16687 FED HM LN PC C16687			6 000	01MOV28	1 000000	
	73 95	55,711 00 247 02		918432723 320 97	01JAN01	15JAN01	6 88 6 88
.. JF2G ..						1 000000	
	211 03	55,711 00 246 65		914503732 457 68	01FEB01	15FEB01	19 62 19 62
31293MXGZ .. JF2G ..	C24279 FED HM LN PC C2427279			6 500	01APR29	1 000000	
	4,932 10	144,050 00 666 74		820262200 5,598 04	01JAN01	15JAN01	241 98 241 98
.. JF2G ..						1 000000	
	104 22	144,050 00 640 03		819538701 744 25	01FEB01	15FEB01	5 11 5 11
31293Q2Y8 .. JF2G ..	C27091 FED HM LN PC		C27091	6 500	01JUN29	1 000000	
	3,967 23	384,142 00 1,925 22		914916098 5,892 45	01JAN01	15JAN01	156 83 156 83
.. JF2G ..						1 000000	
	895 78	384,142 00 1,903 73		912584200 2,799 51	01FEB01	15FEB01	35 41 35 41

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
31293SK99 ** JF2G **	C28420	FED HM LN PC	C28420	6	500		01JUL29			1	000000		
	477 61	450,017 00	2,201 75				902192294 2,679 36	01JAN01	463 43	15JAN01	14 18	14 18	
31293SV55 ** JF2G **	C28736	FED HM LN PC	C28736	6	500		01JUL29			1	000000		
	8,337 15	945,096 00	4,872 38				942953399 13,209 53	01JAN01	8,076 61	15JAN01	260 54	260 54	
31294FUF1 ** JF2G **	C38682	FED HM LN PC	C38682	6	500		01JUN50			1	000000		
	504 16	583,525 00	3,142 07				993219707 3,646 23	01JAN01	479 42	15JAN01	24 74	24 74	
** JF2G **										1	000000		
	461 46	583,525 00	3,139 32				992428893 3,600 78	01FEB01	438 82	15FEB01	22 64	22 64	
** JF2G **										1	000000		
	500 43	583,525 00	3,136 83				991571295 3,637 26	01MAR01	475 88	15MAR01	24 55	24 55	
** JF2G **										1	000000		
	478 37	583,525 00	3,134 12				990751501 3,612 49	01APR01	454 90	15APR01	23 47	23 47	
** JF2G **										1	000000		
	45,510 63	583,525 00	3,131 53				912758904 48,642 16	01MAY01	43,277 76	15MAY01	2,232 87	2,232 87	
** JF2G **										1	000000		
	472 02	583,525 00	2,885 00				911949993 3,357 02	01JUN01	498 86	15JUN01	23 16	23 16	
** JF2G **										1	000000		
	554 34	583,525 00	2,882 47				911000008 3,436 81	01JUL01	527 14	15JUL01	27 20	27 20	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2G **										1	000000		
	509 60	583,525 00	2,879 44				910126695 3,389 04	01AUG01	484 60	15AUG01	25 00	25 00	
** JF2G **										1	000000		
	516 45	583,525 00	2,876 69				909241300 3,393 34	01SEP01	491 30	15SEP01	25 35	25 35	
** JF2G **										1	000000		
	22,981 84	583,525 00	2,875 89				869856801 25,855 73	01OCT01	21,854 29	15OCT01	1,127 55	1,127 55	
** JF2G **										1	000000		
	572 54	583,525 00	2,749 40				868875592 3,321 96	01NOV01	544 47	15NOV01	28 09	28 09	
31295W5D6 ** JF2G **	A01744	FED HM LN PC	A01744	9	000		01JUL20			1	000000		
	3,080 26	394,910 00	1,098 80				363185890 4,179 06	01JAN01	3,268 93	15JAN01	-188 67	-188 67	
** JF2G **										1	000000		
	3,164 73	394,910 00	1,075 69				355172889 4,240 42	01FEB01	3,358 57	15FEB01	-193 84	-193 84	
** JF2G **										1	000000		
	2,257 34	394,910 00	1,051 97				349456802 3,309 31	01MAR01	2,395 60	15MAR01	-138 26	-138 26	
** JF2G **										1	000000		
	2,548 55	394,910 00	1,035 03				343802506 3,583 58	01APR01	2,704 65	15APR01	-156 10	-156 10	
** JF2G **										1	000000		
	3,585 83	394,910 00	1,015 90				333922387 4,601 73	01MAY01	3,805 46	15MAY01	-219 63	-219 63	
** JF2G **										1	000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	3,209 67	394,910 00	989 02		325794788	4,198 69		01JUN01	3,406 26	15JUN01		-196 59	-196 59
** JF2G **										1 000000			
	3,285 25	394,910 00	964 96		317475804	4,250 21		01JUL01	3,486 47	15JUL01		-201 22	-201 22
** JF2G **										1 000000			
	3,103 56	394,910 00	940 31		309616900	4,043 87		01AUG01	3,293 65	15AUG01		-190 09	-190 09
** JF2G **										1 000000			
	3,118 49	394,910 00	917 03		301720189	4,035 52		01SEP01	3,309 50	15SEP01		-191 01	-191 01
** JF2G **										1 000000			
	2,469 41	394,910 00	893 64		295467093	3,363 05		01OCT01	2,620 66	15OCT01		-151 25	-151 25
** JF2G **										1 000000			
	3,670 21	394,910 00	875 12		286173305	4,545 33		01NOV01	3,895 01	15NOV01		-224 80	-224 80
** JF2G **										1 000000			
	3,192 26	394,910 00	847 59		278089792	4,039 85		01DEC01	3,387 79	15DEC01		-195 53	-195 53
** JF2G **										1 000000			
31297YQ47		C41375 FED HM LN PC	C41375	7 000				01AUG30					
** JF2G **										1 000000			
	202 27	284,972 00	1,656 37		995499507	1,858 64		01JAN01	195 57	15JAN01		6 70	6 70
3133TSQH9		FEDERAL HOME LN MTG PREASSIGN		1 000				25MAR21					
** JF2G **										1 000000			
	9,644 30	1,000,000 00	3,658 22		990355700	13,302 52		25MAY01	9,644 30	25MAY01		00	00
** JF2G **										1 000000			
		1,000,000 00			980017700			25JUN01		25JUN01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	10,338 00		3,546 60			13,884 60			10,338 00			00	00
** JF2G **										1 000000			
	16,651 50	1,000,000 00	3,164 64		963346200	19,816 14		25JUL01	16,651 50	25JUL01		00	00
** JF2G **										1 000000			
	19,224 40	1,000,000 00	3,410 91		944141800	22,635 31		25AUG01	19,224 40	25AUG01		00	00
** JF2G **										1 000000			
	23,556 60	1,000,000 00	2,776 03		920585200	26,332 63		25SEP01	23,556 60	25SEP01		00	00
** JF2G **										1 000000			
	25,793 40	1,000,000 00	2,095 29		894791800	27,888 69		25OCT01	25,793 40	25OCT01		00	00
** JF2G **										1 000000			
	52,955 60	1,000,000 00	1,980 44		841836200	54,936 04		25NOV01	52,955 60	25NOV01		00	00
** JF2G **										1 000000			
	39,334 10	1,000,000 00	1,522 32		802502100	40,856 42		25DEC01	39,334 10	25DEC01		00	00
3133T6KZ3		FEDERAL HOME LN MTG SER C007		7 000				17SEP31					
** JF2E **										1 000000			
	12,295 04	4,899,595 00	68,116 67		791919801	80,411 71		01MAR01	12,502 52	17MAR01		-207 48	-207 48
** JF2E **										1 000000			
	54,811 77	4,899,595 00	67,901 51		780732801	122,713 28		01JUN01	55,736 72	17JUN01		-924 95	-924 95
** JF2E **										1 000000			
	89,857 59	4,899,595 00	66,942 30		762393001	156,799 89		01SEP01	91,373 94	17SEP01		-1,516 35	-1,516 35

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	4,899,595 00 87,783 59	65,369 80	744474502 153,153 39	01DEC01 09,244 94	1 000000 17DEC01 -1,481 35 -1,481 35
313398VT3 ** JF2G **	FEDERAL HOME LN MTG SERIES T	1 000	25SEP31	1 000000	
** JF2G **	380,000 00 1,096 75	1,135 43	994394184 2,232 38	25SEP01 1,096 75	25SEP01 00 00
** JF2G **	380,000 00 1,371 57	882 08	998784789 2,253 65	25OCT01 1,371 57	25OCT01 00 00
** JF2G **	380,000 00 4,612 52	856 72	978646578 5,469 24	25NOV01 4,612 52	25NOV01 00 00
** JF2G **	380,000 00 2,993 56	694 19	970768789 3,687 75	25DEC01 2,993 56	25DEC01 00 00
313398ST2 ** JF2G **	FEDERAL HOME LN MTG SER T 34	1 000	25JUL31	1 000000	
** JF2G **	595,000 00 1,629 48	2,488 03	997261042 4,109 71	25AUG01 1,629 48	25AUG01 00 00
** JF2G **	595,000 00 2,154 92	1,768 57	993639327 3,923 49	25SEP01 2,154 92	25SEP01 00 00
** JF2G **	595,000 00 3,048 05	1,370 26	988514554 4,418 51	25OCT01 3,048 05	25OCT01 00 00
** JF2G **	595,000 00 3,637 23	1,327 95	982403563 4,965 18	25NOV01 3,637 23	25NOV01 00 00
** JF2G **				1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31359PD94 ** JF2E **	595,000 00 3,430 98	1,081 38	778378470 4,512 34	25DEC01 3,430 98	25DEC01 00 00
** JF2E **	4,000,000 00 245,545 32	20,819 83	830887050 264,385 15	01NOV01 252,471 84	18NOV01 -6,906 52 -6,906 52
** JF2E **	4,000,000 00 305,779 84	19,387 34	754442090 325,147 20	01DEC01 314,379 90	18DEC01 -8,600 04 -8,600 04
31359XUT4 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN	1 000	17JAN13	1 000000	
** JF2G **	140,000 00 576 74	825 44	956052357 1,402 18	01JAN01 572 91	17JAN01 3 83 3 83
** JF2G **	140,000 00 580 32	821 89	951907214 1,402 21	01FEB01 574 47	17FEB01 3 85 3 85
** JF2G **	140,000 00 583 92	818 33	947736357 1,402 25	01MAR01 588 04	17MAR01 3 88 3 88
** JF2G **	140,000 00 587 55	814 75	943539571 1,402 30	01APR01 583 65	17APR01 3 90 3 90
** JF2G **	140,000 00 2,954 43	00	2,954 43	01MAY01 2,936 80	17MAY01 19 63 19 63
** JF2G **	CXL -2,954 43	00 00	-2,954 43	01MAY01 -2,936 80	-19 63 -19 63
** JF2G **				1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						NET SEC BASE	GN/LS GN/LS
	2,956 43	140,000 00		922422214	3,767 58		01MAY01	17MAY01	2,936 80	19 63		19 63
** JF2G **								1 000000				
	594 03	140,000 00		918179142	1,387 38		01JUN01	17JUN01	590 09	3 94		3 94
** JF2G **								1 000000				
	597 72	140,000 00		913909714	1,387 42		01JUL01	17JUL01	593 75	3 97		3 97
** JF2G **								1 000000				
	601 43	140,000 00		909613785	1,387 46		01AUG01	17AUG01	597 44	3 99		3 99
** JF2G **								1 000000				
	605 17	140,000 00		905291142	1,387 50		01SEP01	17SEP01	601 15	4 02		4 02
** JF2G **								1 000000				
	608 93	140,000 00		900941642	1,387 55		01OCT01	17OCT01	604 89	4 04		4 04
** JF2G **								1 000000				
	612 72	140,000 00		896565071	1,386 33		01NOV01	17NOV01	608 45	4 07		4 07
** JF2G **								1 000000				
	616 52	140,000 00		892161357	1,387 64		01DEC01	17DEC01	612 43	4 09		4 09
31360CX49	002499 FNMA POOL		002499	10 000			01MAR16					
** JF2F **								1 000000				
	10,636 45	24,076,913 00		058795990	22,521 98		01JAN01	25JAN01	11,342 78	-706 33		-706 33
** JF2F **								1 000000				
	13,945 11	24,076,913 00		058216800	25,741 99		01FEB01	25FEB01	14,871 15	-926 04		-926 04

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						NET SEC BASE	GN/LS GN/LS
** JF2F **								1 000000				
	14,991 49	24,076,913 00		057594150	26,672 16		01MAR01	25MAR01	15,987 02	-995 53		-995 53
** JF2F **								1 000000				
	24,650 91	24,076,913 00		056570309	36,206 65		01APR01	25APR01	26,287 88	-1,636 97		-1,636 97
** JF2F **								1 000000				
	9,822 66	24,076,913 00		056162339	21,172 98		01MAY01	25MAY01	10,474 95	-652 29		-652 29
** JF2F **								1 000000				
	47,211.93	24,076,913 00		054201460	58,480 40		01JUN01	25JUN01	50,347 10	-3,135 17		-3,135 17
** JF2F **								1 000000				
	19,220 36	24,076,913 00		053403170	30,095 39		01JUL01	25JUL01	20,496 71	-1,276 35		-1,276 35
** JF2F **								1 000000				
	38,638 63	24,076,913 00		051798370	49,353 49		01AUG01	25AUG01	41,204 48	-2,565 85		-2,565 85
** JF2F **								1 000000				
	41,777 06	24,076,913 00		050063219	52,169 93		01SEP01	25SEP01	44,551 32	-2,774 26		-2,774 26
** JF2F **								1 000000				
	27,893 10	24,076,913 00		048904720	37,937 83		01OCT01	25OCT01	29,745 38	-1,852 28		-1,852 28
** JF2F **								1 000000				
	20,409 04	24,076,913 00		048057059	30,221 33		01NOV01	25NOV01	21,764 33	-1,355 29		-1,355 29
** JF2F **								1 000000				
		24,076,913 00		047428620			01DEC01	25DEC01				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT NET AMOUNT						NET SEC BASE	SEC CURR	GN/LS GN/LS
	15,130 89	9,642 22		24,773 11				16,135 68		-1,004 79		-1,004 79
31361W6L6	044075 FNMA POOL		044075	9 000		01JUN18			1 000000			
** JF2G **												
	10,179,743 00	2,554 58		033380200		01JAN01		864 09	25JAN01	-55 82		-55 82
** JF2G **									1 000000			
	10,179,743 00	2,548 51		033293420		01FEB01		942 23	25FEB01	-60 87		-60 87
** JF2G **									1 000000			
	10,179,743 00	2,541 79		033206869		01MAR01		944 09	25MAR01	-60 99		-60 99
** JF2G **									1 000000			
	10,179,743 00	2,535 38		031598729		01APR01		17,501 11	25APR01	-1,130 66		-1,130 66
** JF2G **									1 000000			
	10,179,743 00	2,412 50		031522459		01MAY01		830 03	25MAY01	-53 62		-53 62
** JF2G **									1 000000			
	10,179,743 00	2,406 48		028621039		01JUN01		31,575 65	25JUN01	-2,039 94		-2,039 94
** JF2G **									1 000000			
	10,179,743 00	2,185 06		028538499		01JUL01		896 09	25JUL01	-57 89		-57 89
** JF2G **									1 000000			
	10,179,743 00	2,178 87		027603180		01AUG01		10,181 10	25AUG01	-657 75		-657 75
** JF2G **									1 000000			
	10,179,743 00	2,107 45		024651840		01SEP01		10,353 05	25SEP01	-668 86		-668 86

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT NET AMOUNT						NET SEC BASE	SEC CURR	GN/LS GN/LS
** JF2G **									1 000000			
	10,179,743 00	2,034 81		024733499		01OCT01		20,877 19	25OCT01	-1,348 77		-1,348 77
** JF2G **									1 000000			
	10,179,743 00	1,888 36		022888929		01NOV01		20,074 13	25NOV01	-1,294 88		-1,294 88
** JF2G **									1 000000			
	10,179,743 00	1,747 54		021792820		01DEC01		11,928 76	25DEC01	-770 65		-770 65
31361SRZ1	050904 FNMA POOL		050904	6 000		01OCT08			1 000000			
** JF2G **												
	245,000 00	432 34		346991061		01JAN01		1,445 55	25JAN01	11 61		11 61
** JF2G **									1 000000			
	245,000 00	425 06		341295387		01FEB01		1,384 32	25FEB01	11 12		11 12
** JF2G **									1 000000			
	245,000 00	418 10		334936775		01MAR01		1,545 45	25MAR01	12 41		12 41
** JF2G **									1 000000			
	245,000 00	410 30		328245918		01APR01		1,626 20	25APR01	13 06		13 06
** JF2G **									1 000000			
	245,000 00	402 10		321740938		01MAY01		1,581 02	25MAY01	12 70		12 70
** JF2G **									1 000000			
	245,000 00	394 13		314507432		01JUN01		1,758 04	25JUN01	14 12		14 12
** JF2G **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	1,563 29	245,000 00	385 24	308126857	1,948 55		01JUL01		25JUL01	12 46	12 46	
** JF2G **	1,829 60	245,000 00	377 46	300459102	2,207 06		01AUG01	1,815 02	25AUG01	14 58	14 58	
** JF2G **	1,739 39	245,000 00	368 30	293559551	2,107 69		01SEP01	1,725 53	25SEP01	13 86	13 86	
** JF2G **	1,732 77	245,000 00	359 61	286487020	2,092 38		01OCT01	1,718 96	25OCT01	13 81	13 81	
** JF2G **	2,034 22	245,000 00	350 96	278184081	2,385 18		01NOV01	2,018 01	25NOV01	16 21	16 21	
** JF2G **	2,001 09	245,000 00	340 77	270016367	2,341 86		01DEC01	1,985 14	25DEC01	15 95	15 95	
31366RMHS ** JF2G **	156160	FNMA POOL	156160	9 500			01MAR21			1 000000		
** JF2G **	1,379 46	16,181,405 00	2,808 69	022464520	4,268 15		01JAN01	1,451 88	25JAN01	-72 42	-72 42	
** JF2G **	50,418 84	16,181,405 00	2,877 76	019336309	53,496 60		01FEB01	53,276 33	25FEB01	-2,657 49	-2,657 49	
** JF2G **	1,175 41	16,181,405 00	2,477 05	019263670	3,652 46		01MAR01	1,237 12	25MAR01	-61 71	-61 71	
** JF2G **	1,291 77	16,181,405 00	2,467 72	019183839	3,759 49		01APR01	1,359 59	25APR01	-67 82	-67 82	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	1,202 60	16,181,405 00	2,457 50	019109519	3,660 10		01MAY01	1,265 74	25MAY01	-63 14	-63 14	
** JF2G **	1,307 46	16,181,405 00	2,447 82	019028719	3,755 28		01JUN01	1,376 10	25JUN01	-68 64	-68 64	
** JF2G **	1,318 29	16,181,405 00	2,437 64	018947250	3,755 93		01JUL01	1,387 50	25JUL01	-69 21	-69 21	
** JF2G **	1,442 09	16,181,405 00	2,427 20	018858130	3,869 29		01AUG01	1,517 80	25AUG01	-75 71	-75 71	
** JF2G **	1,240 95	16,181,405 00	2,415 62	018781440	3,456 57		01SEP01	1,306 10	25SEP01	-65 15	-65 15	
** JF2G **	1,275 26	16,181,405 00	2,405 95	018702629	3,681 21		01OCT01	1,342 21	25OCT01	-66 95	-66 95	
** JF2G **	1,564 74	16,181,405 00	2,395 86	018605930	3,960 60		01NOV01	1,646 89	25NOV01	-82 15	-82 15	
** JF2G **	1,274 23	16,181,405 00	2,383 47	018527059	3,659 70		01DEC01	1,343 23	25DEC01	-67 00	-67 00	
31348HFQ1 ** JF2G **	190175	FNMA POOL	190175	6 000			01NOV08			1 000000		
** JF2G **	6,335 08	1,044,971 00	1,857 91	349527451	8,192 99		01JAN01	6,284 59	25JAN01	50 49	50 49	
** JF2G **										1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	5.492 03 1,044,971 00 1,826 23	344271774 7,318 24	01FEB01	25FEB01	43 76 1 000000 43 76
** JF2G **	6.098 67 1,044,971 00 1,798 77	338435564 7,897 44	01MAR01	25MAR01	48 60 1 000000 48 60
** JF2G **	7.542 06 1,044,971 00 1,768 28	331218081 9,310 34	01APR01	25APR01	60 10 1 000000 60 10
** JF2G **	7.411 17 1,044,971 00 1,730 54	324125856 9,141 73	01MAY01	25MAY01	59 06 1 000000 59 06
** JF2G **	5.608 34 1,044,971 00 1,693 52	318758874 7,301 86	01JUN01	25JUN01	44 70 1 000000 44 70
** JF2G **	7.206 34 1,044,971 00 1,665 47	311862664 8,871 81	01JUL01	25JUL01	57 42 1 000000 57 42
** JF2G **	8.314 62 1,044,971 00 1,629 43	303905869 9,944 05	01AUG01	25AUG01	66 26 1 000000 66 26
** JF2G **	7.834 83 1,044,971 00 1,587 86	296408214 9,422 69	01SEP01	25SEP01	62 43 1 000000 62 43
** JF2G **	7.000 99 1,044,971 00 1,548 69	289708518 8,549 68	01OCT01	25OCT01	55 79 1 000000 55 79
** JF2G **	8.091 15 1,044,971 00 1,513 69	281965576 9,604 84	01NOV01	25NOV01	64 47 1 000000 64 47

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	7.125 54 1,044,971 00 1,473 23	275146688 8,598 77	01DEC01	25DEC01	56 78 1 000000 56 78
31370QUU1 ** JF2G **	238295 FNMA POOL 238295	6 000	01SEP08		1 000000
** JF2G **	1.776 84 772,142 00 979 28	251351357 2,756 12	01JAN01	25JAN01	14 16 1 000000 14 16
** JF2G **	1.771 99 772,142 00 970 40	249056455 2,742 39	01FEB01	25FEB01	14 12 1 000000 14 12
** JF2G **	1.794 43 772,142 00 961 53	246729902 2,757 96	01MAR01	25MAR01	14 32 1 000000 14 32
** JF2G **	1.806 35 772,142 00 952 55	244390500 2,758 90	01APR01	25APR01	14 39 1 000000 14 39
** JF2G **	1.831 36 772,142 00 943 52	242018708 2,774 88	01MAY01	25MAY01	14 59 1 000000 14 59
** JF2G **	1.813 79 772,142 00 934 36	239669672 2,748 15	01JUN01	25JUN01	14 45 1 000000 14 45
** JF2G **	1.836 50 772,142 00 925 29	237291223 2,761 79	01JUL01	25JUL01	14 63 1 000000 14 63
** JF2G **	1.846 58 772,142 00 916 11	234899720 2,762 69	01AUG01	25AUG01	14 72 1 000000 14 72

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/L5					NET SEC GN/L5 NET SEC GN/L5 BASE CURR GN/L5	
	14,686 03	772,142 00	906 88	215879864	15,592 91		01SEP01	14,549 00	25SEP01	117 03	117 03	
** JF2G **									1 000000			
	1,746 53	772,142 00	833 45	213417935	2,579 98		01OCT01	1,732 61	25OCT01	13 92	13 92	
** JF2G **									1 000000			
	20,023 19	772,142 00	824 71	187485930	20,847 90		01NOV01	19,863 63	25NOV01	159 56	159 56	
** JF2G **									1 000000			
	1,582 23	772,142 00	724 60	185434787	2,306 83		01DEC01	1,549 62	25DEC01	12 61	12 61	
31370Q6LB ** JF2E **	238575	FNMA POOL	238575	1 000			01MAR33		1 000000			
	20,621 60	2,807,876 00	5,163 30	348796830	25,784 90		01SEP01	20,802 04	25SEP01	-180 44	-180 44	
** JF2E **									1 000000			
	20 781 01	2,807,876 00	4,892 81	341395859	25,673 82		01OCT01	20,942 81	25OCT01	-181 80	-181 80	
** JF2E **									1 000000			
	17,020 81	2,807,876 00	4,591 68	335334049	21,612 49		01NOV01	17,149 74	25NOV01	-148 93	-148 93	
** JF2E **									1 000000			
	23,643 38	2,807,876 00	4,334 39	324913670	27,977 77		01DEC01	23,850 26	25DEC01	-206 88	-206 88	
31371FQW5 ** JF2F **	250769	FNMA POOL	250769	7 000			01DEC11		1 000000			
	30,531 79	4,816,058 00	12,875 50	451968389	43,407 29		01JAN01	31,128 11	25JAN01	-596 32	-596 32	
** JF2F **									1 000000			
		4,816,058 00		447114760			01FEB01		25FEB01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/L5					NET SEC GN/L5 NET SEC GN/L5 BASE CURR GN/L5	
	23,375 36		12,697 50		36,072 84			23,831 91		-456 55	-456 55	
** JF2F **									1 000000			
	44,048 78	4,816,058 00	12,541 09	437948529	56,609 87		01MAR01	44,909 11	25MAR01	-860 33	-860 33	
** JF2F **									1 000000			
	38,982 76	4,816,058 00	12,304 09	429874280	51,286 85		01APR01	39,744 14	25APR01	-761 38	-761 38	
** JF2F **									1 000000			
	85,632 30	4,816,058 00	12,076 79	412093420	97,709 09		01MAY01	87,304 81	25MAY01	-1,672 51	-1,672 51	
** JF2F **									1 000000			
	62,185 72	4,816,058 00	11,577 21	399181459	73,742 93		01JUN01	63,400 28	25JUN01	-1,214 56	-1,214 56	
** JF2F **									1 000000			
	45,108 59	4,816,058 00	11,214 43	389815170	54,323 02		01JUL01	45,989 62	25JUL01	-881 03	-881 03	
** JF2F **									1 000000			
	53,752 07	4,816,058 00	10,951 34	378654160	64,703 41		01AUG01	54,801 91	25AUG01	-1,049 84	-1,049 84	
** JF2F **									1 000000			
	32,923 83	4,816,058 00	10,637 83	371817899	43,561 66		01SEP01	33,566 87	25SEP01	-643 04	-643 04	
** JF2F **									1 000000			
	43,938 29	4,816,058 00	10,445 73	362694410	54,384 02		01OCT01	44,796 46	25OCT01	-858 17	-858 17	
** JF2F **									1 000000			
	76,967 40	4,816,058 00	10,189 42	344713199	87,156 82		01NOV01	78,470 67	25NOV01	-1,503 27	-1,503 27	
** JF2F **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS		
					NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC	GN/LS NET SEC BASE CURR	
		4,816,058 00	9,740 45	332302459				01DEC01	25DEC01					
		69,402 00				79,142 45				70,757 51		-1,355 51		-1,355 51
31371GX54	251900 FNMA POOL 251900			6 000			01AUG13				1 000000			
.. JF2G ..		115 58	19,000 00	776963157		189 97		01JAN01	25JAN01	109 46		6 12		6 12
.. JF2G ..											1 000000			
.. JF2G ..		122 50	19,000 00	770535789		196 31		01FEB01	25FEB01	116 01		6 49		6 49
.. JF2G ..											1 000000			
.. JF2G ..		173 70	19,000 00	761393684		246 90		01MAR01	25MAR01	164 50		9 20		9 20
.. JF2G ..											1 000000			
.. JF2G ..		159 25	19,000 00	753012105		231 59		01APR01	25APR01	150 01		8 44		8 44
.. JF2G ..											1 000000			
31371HM21	252477 FNMA POOL 252477			6 500			01APR29				1 000000			
.. JF2F ..		5,731 71	1,518,037 00	896349641		13,133 17		01JAN01	25JAN01	5,704 84		26 87		26 87
.. JF2F ..											1 000000			
.. JF2F ..		4,753 28	1,518,037 00	893218439		12,123 69		01FEB01	25FEB01	4,731 00		22 28		22 28
.. JF2F ..											1 000000			
.. JF2F ..		10,940 10	1,518,037 00	886011698		18,284 77		01MAR01	25MAR01	10,888 82		51 28		51 28
.. JF2F ..											1 000000			
.. JF2F ..		9,826 83	1,518,037 00	879538518		17,112 24		01APR01	25APR01	9,780 77		46 06		46 06
.. JF2F ..											1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS		
					NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC	GN/LS NET SEC BASE CURR	
		1,518,037 00	7,232 18	871590870		19,296 70		01MAY01	25MAY01	12,007 97		56 55		56 55
.. JF2F ..											1 000000			
.. JF2F ..		20,781 49	1,518,037 00	857901157		27,948 33		01JUN01	25JUN01	20,684 08		97 41		97 41
.. JF2F ..											1 000000			
.. JF2F ..		13,657 50	1,518,037 00	848904341		20,711 75		01JUL01	25JUL01	13,593 48		64 02		64 02
.. JF2F ..											1 000000			
.. JF2F ..		9,910 51	1,518,037 00	842370568		16,898 81		01AUG01	25AUG01	9,872 02		46 49		46 49
.. JF2F ..											1 000000			
.. JF2F ..		10,590 72	1,518,037 00	835393979		17,517 28		01SEP01	25SEP01	10,541 08		49 44		49 44
.. JF2F ..											1 000000			
.. JF2F ..		9,253 10	1,518,037 00	829298541		16,122 29		01OCT01	25OCT01	9,209 73		43 37		43 37
.. JF2F ..											1 000000			
.. JF2F ..		7,241 62	1,518,037 00	824528157		14,060 70		01NOV01	25NOV01	7,207 67		33 95		33 95
.. JF2F ..											1 000000			
.. JF2F ..		14,514 52	1,518,037 00	814966782		21,294 36		01DEC01	25DEC01	14,446 48		68 04		68 04
.. JF2G ..											1 000000			
31371JL9	253267 FNMA POOL 253267			8 500			01MAY30				1 000000			
.. JF2G ..		4,355 50	160,016 00	784365813		5,275 39		01JAN01	25JAN01	4,446 69		-91 19		-91 19

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31371R3R5 ** JF2G **	260108 FNMA POOL		260108	6 000	01DEC08	1 000000	
	2,209 34	506,709 00	931 95	363487603 3,141 29	01JAN01	2,191 73	25JAN01 17 61 17 61
** JF2G **						1 000000	
	2,305 35	506,709 00	920 91	358937950 3,226 26	01FEB01	2,286 98	25FEB01 18 37 18 37
** JF2G **						1 000000	
	2,169 20	506,709 00	909 40	354656992 3,078 60	01MAR01	2,151 91	25MAR01 17 29 17 29
** JF2G **						1 000000	
	2,405 42	506,709 00	898 55	349909849 3,303 97	01APR01	2,386 25	25APR01 19 17 19 17
** JF2G **						1 000000	
	17,498 92	506,709 00	886 50	314980689 18,585 42	01MAY01	17,557 88	25MAY01 141 04 141 04
** JF2G **						1 000000	
	2,003 57	506,709 00	798 02	311026605 2,801 59	01JUN01	1,987 60	25JUN01 15 97 15 97
** JF2G **						1 000000	
	2,323 19	506,709 00	788 00	306441744 3,111 19	01JUL01	2,304 68	25JUL01 18 51 18 51
** JF2G **						1 000000	
	2,200 11	506,709 00	776 39	302099785 2,976 50	01AUG01	2,182 58	25AUG01 17 53 17 53
** JF2G **						1 000000	
	2,275 07	506,709 00	765 37	297609890 3,040 44	01SEP01	2,256 94	25SEP01 18 13 18 13
** JF2G **						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	1,966 40	506,709 00	754 02	293729142 2,720 42	01OCT01	1,950 73	25OCT01 15 67 15 67
** JF2G **						1 000000	
	2,377 47	506,709 00	744 18	289037179 3,121 65	01NOV01	2,358 52	25NOV01 18 95 18 95
** JF2G **						1 000000	
	2,372 38	506,709 00	732 29	284355241 3,104 67	01DEC01	2,353 48	25DEC01 18 90 18 90
31371SYR9 ** JF2G **	260920 FNMA POOL		260920	6 000	01DEC08	1 000000	
** JF2G **						1 000000	
	1,383 63	505,239 00	679 81	266365165 2,063 44	01JAN01	1,372 60	25JAN01 11 03 11 03
** JF2G **						1 000000	
	1,390 97	505,239 00	672 90	263412072 2,063 87	01FEB01	1,379 89	25FEB01 11 08 11 08
** JF2G **						1 000000	
	1,398 36	505,239 00	665 94	260844352 2,064 30	01MAR01	1,387 22	25MAR01 11 14 11 14
** JF2G **						1 000000	
	1,405 78	505,239 00	658 94	258061946 2,064 72	01APR01	1,394 58	25APR01 11 20 11 20
** JF2G **						1 000000	
	1,413 24	505,239 00	651 91	255264775 2,065 15	01MAY01	1,401 98	25MAY01 11 26 11 26
** JF2G **						1 000000	
	1,420 75	505,239 00	644 85	252452740 2,065 60	01JUN01	1,409 43	25JUN01 11 32 11 32
** JF2G **						1 000000	
		505,239 00		249625800	01JUL01		25JUL01

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC BASE	NET SEC CURR
	1,428 28		437 74		2,046 02				1,416 90	11 38		11 38	
** JF2G **									1 000000				
	1,435 86	505,239 00	630 60		246783858 2,066 46		01AUG01		1,424 42	25AUG01	11 44	11 44	
** JF2G **									1 000000				
	1,443 48	505,239 00	423 42		243926834 2,066 90		01SEP01		1,431 98	25SEP01	11 50	11 50	
** JF2G **									1 000000				
	1,451 14	505,239 00	616 21		241054649 2,067 35		01OCT01		1,439 58	25OCT01	11 56	11 56	
** JF2G **									1 000000				
	1,458 85	505,239 00	608 95		238167204 2,067 80		01NOV01		1,447 22	25NOV01	11 63	11 63	
** JF2G **									1 000000				
	1,466 60	505,239 00	601 46		235264419 2,068 26		01DEC01		1,454 91	25DEC01	11 69	11 69	
31371TD33 ** JF2G **	261222	FNMA POOL	261222	6 000			01DEC08						
	4,511 60	1,524,213 00	2,340 70		304174529 6,852 30		01JAN01		4,475 63	25JAN01	35 97	35 97	
** JF2G **									1 000000				
	4,379 81	1,524,213 00	2,318 14		301303039 6,697 95		01FEB01		4,344 91	25FEB01	34 90	34 90	
** JF2G **									1 000000				
	4,957 73	1,524,213 00	2,296 27		298050390 7,254 00		01MAR01		4,918 23	25MAR01	39 50	39 50	
** JF2G **									1 000000				
	4,506 66	1,524,213 00	2,271 44		295093677 6,778 10		01APR01		4,470 75	25APR01	35 91	35 91	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC BASE	NET SEC CURR
** JF2G **									1 000000				
	4,380 16	1,524,213 00	2,248 93		292219958 6,629 09		01MAY01		4,345 26	25MAY01	34 90	34 90	
** JF2G **									1 000000				
	14,513 19	1,524,213 00	2,227 03		282498199 16,740 22		01JUN01		14,397 54	25JUN01	115 65	115 65	
** JF2G **									1 000000				
	4,443 85	1,524,213 00	2,154 46		279651479 6,798 31		01JUL01		4,406 84	25JUL01	37 01	37 01	
** JF2G **									1 000000				
	4,401 21	1,524,213 00	2,131 24		274763949 6,532 45		01AUG01		4,366 14	25AUG01	35 07	35 07	
** JF2G **									1 000000				
	15,650 39	1,524,213 00	2,109 24		264496099 17,759 63		01SEP01		15,525 67	25SEP01	124 72	124 72	
** JF2G **									1 000000				
	4,473 17	1,524,213 00	2,030 94		263561359 6,504 13		01OCT01		4,437 53	25OCT01	35 64	35 64	
** JF2G **									1 000000				
	4,345 04	1,524,213 00	2,008 42		260710681 6,353 66		01NOV01		4,310 41	25NOV01	34 63	34 63	
** JF2G **									1 000000				
	4,391 38	1,524,213 00	1,984 89		257829601 6,378 27		01DEC01		4,354 39	25DEC01	34 99	34 99	
31371WRE7 ** JF2G **	264285	FNMA POOL	264285	6 000			01DEC08						
	1,938 22	529,993 00	987 32		368922570 2,925 54		01JAN01		1,922 77	25JAN01	15 45	15 45	
** JF2G **									1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
.. JF2G ..	1,950 60	529,993 00	977 64	365242144	2,928 24	01FEB01		1,935 06	25FEB01	15 54		15 54	
.. JF2G ..	1,957 60	529,993 00	967 87	361548511	2,925 47	01MAR01		1,942 00	25MAR01	15 60		15 60	
.. JF2G ..	7,711 55	529,993 00	958 10	346998224	8,469 65	01APR01		7,650 10	25APR01	41 45		41 45	
.. JF2G ..	1,999 84	529,993 00	919 53	343224891	2,919 37	01MAY01		1,983 90	25MAY01	15 94		15 94	
.. JF2G ..	10,454 25	529,993 00	909 52	323499431	11,363 77	01JUN01		10,370 94	25JUN01	83 31		83 31	
.. JF2G ..	1,744 04	529,993 00	857 27	320208946	2,601 31	01JUL01		1,730 14	25JUL01	13 90		13 90	
.. JF2G ..	1,717 55	529,993 00	848 53	316968242	2,566 08	01AUG01		1,703 86	25AUG01	13 69		13 69	
.. JF2G ..	1,726 57	529,993 00	839 95	313710520	2,566 52	01SEP01		1,712 81	25SEP01	13 76		13 76	
.. JF2G ..	1,735 91	529,993 00	831 32	310435175	2,567 23	01OCT01		1,722 08	25OCT01	13 83		13 83	
.. JF2G ..	1,745 50	529,993 00	822 63	307141735	2,568 13	01NOV01		1,731 59	25NOV01	13 91		13 91	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
.. JF2G ..										1 000000			
31574GUU9	5,481 34	529,993 00	813 91	296799448	6,295 25	01DEC01		5,437 64	25DEC01	43 68		43 68	
.. JF2G ..				313895	6 500	01DEC12				1 000000			
.. JF2G ..	3,295 85	416,110 00	1,347 03	589713537	4,642 88	01JAN01		3,346 32	25JAN01	-50 47		-50 47	
.. JF2G ..	3,210 29	416,110 00	1,329 17	581998534	4,539 46	01FEB01		3,259 45	25FEB01	-49 16		-49 16	
.. JF2G ..	4,084 78	416,110 00	1,311 78	572181947	5,396 56	01MAR01		4,147 33	25MAR01	-62 55		-62 55	
.. JF2G ..	5,340 70	416,110 00	1,289 66	559299055	6,650 36	01APR01		5,442 79	25APR01	-82 09		-82 09	
.. JF2G ..	5,134 37	416,110 00	1,260 62	546960082	6,394 99	01MAY01		5,212 99	25MAY01	-78 62		-78 62	
.. JF2G ..	5,461 48	416,110 00	1,232 80	533834995	6,694 28	01JUN01		5,545 11	25JUN01	-83 63		-83 63	
.. JF2G ..	6,151 31	416,110 00	1,203 24	519052101	7,354 55	01JUL01		6,245 50	25JUL01	-94 19		-94 19	
.. JF2G ..	4,805 41	416,110 00	1,169 91	507503688	5,975 32	01AUG01		4,878 99	25AUG01	-73 58		-73 58	
.. JF2G ..										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
					NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
		5,115 68	416,110 00	1,143 08	495209632	6,259 54		01SEP01	25SEP01	5,194 01	-78 33	-78 33	
** JF2G **									1 000000				
		4,718 76	416,110 00	1,114 17	483869457	5,834 93		01OCT01	25OCT01	4,791 02	-72 26	-72 26	
** JF2G **									1 000000				
		6,432 14	416,110 00	1,090 61	468411669	7,522 75		01NOV01	25NOV01	6,530 63	-98 49	-98 49	
** JF2G **									1 000000				
		8,578 69	416,110 00	1,055 77	447795270	9,634 46		01DEC01	25DEC01	8,710 05	-131 36	-131 36	
31374TG78	323422 FNMA POOL			323422	6 500			01DEC28					
** JF2G **									1 000000				
		2,107 47	318,729 00	1,401 24	805021538	3,508 71		01JAN01	25JAN01	1,992 88	114 59	114 59	
** JF2G **									1 000000				
		2,068 76	318,729 00	1,389 83	798538883	3,458 59		01FEB01	25FEB01	1,956 27	112 49	112 49	
** JF2G **									1 000000				
		2,544 85	318,729 00	1,378 62	790546514	3,923 47		01MAR01	25MAR01	2,406 47	138 38	138 38	
** JF2G **									1 000000				
		3,976 02	318,729 00	1,364 85	778071904	5,340 87		01APR01	25APR01	3,759 82	216 20	216 20	
** JF2G **									1 000000				
		3,727 05	318,729 00	1,343 30	746378428	5,070 35		01MAY01	25MAY01	3,524 39	202 66	202 66	
** JF2G **									1 000000				
		4,947 90	318,729 00	1,323 12	750854581	6,271 02		01JUN01	25JUN01	4,678 86	269 04	269 04	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
					NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
** JF2G **									1 000000				
		4,129 04	318,729 00	1,296 30	737899877	5,425 34		01JUL01	25JUL01	3,904 52	224 52	224 52	
** JF2G **									1 000000				
		4,421 22	318,729 00	1,273 95	724028469	5,695 17		01AUG01	25AUG01	4,188 82	248 40	248 40	
** JF2G **									1 000000				
		4,280 05	318,729 00	1,250 00	710599974	5,530 05		01SEP01	25SEP01	4,047 32	232 73	232 73	
** JF2G **									1 000000				
		3,301 62	318,729 00	1,226 81	700241270	4,528 43		01OCT01	25OCT01	3,122 09	179 53	179 53	
** JF2G **									1 000000				
		5,907 00	318,729 00	1,208 93	681708285	7,115 93		01NOV01	25NOV01	5,585 81	321 19	321 19	
** JF2G **									1 000000				
		7,591 84	318,729 00	1,176 93	657889178	8,748 77		01DEC01	25DEC01	7,179 03	412 81	412 81	
31374THA0	323425 FNMA POOL			323425	6 000			01DEC28					
** JF2G **									1 000000				
		158 81	37,427 00	165 24	874071278	324 05		01JAN01	25JAN01	147 07	11 74	11 74	
** JF2G **									1 000000				
		190 80	37,427 00	164 44	869000451	355 24		01FEB01	25FEB01	174 70	14 18	14 18	
** JF2G **									1 000000				
		228 16	37,427 00	163 49	862936720	391.65		01MAR01	25MAR01	211 30	16 86	16 86	
** JF2G **									1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
331 23	37,627 00	142 36	854133733	493 59	01APR01	306 75	25APR01	24 48
** JF2G **							1 000000	24 48
375 16	37,627 00	160 69	844163233	535 85	01MAY01	347 43	25MAY01	27 73
** JF2G **							1 000000	27 73
416 08	37,627 00	158 82	833105216	574 90	01JUN01	385 33	25JUN01	30 75
** JF2G **							1 000000	30 75
424 49	37,627 00	156 74	821823690	581 23	01JUL01	393 12	25JUL01	31 37
** JF2G **							1 000000	31 37
396 56	37,627 00	154 61	811284449	551 17	01AUG01	367 25	25AUG01	29 31
** JF2G **							1 000000	29 31
424 52	37,627 00	152 63	800002126	577 15	01SEP01	393 15	25SEP01	31 37
** JF2G **							1 000000	31 37
278 33	37,627 00	150 51	792605044	428 84	01OCT01	257 76	25OCT01	20 57
** JF2G **							1 000000	20 57
455 51	37,627 00	149 12	780499109	604 63	01NOV01	421 84	25NOV01	33 67
** JF2G **							1 000000	33 67
596 27	37,627 00	146 85	764652244	743 12	01DEC01	552 20	25DEC01	44 07
** JF2G **							1 000000	44 07

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31374TH85	323455 FNMA POOL		323455	6 000	01DEC28		1 000000	
** JF2G **								
1,549 75	339,377 00	1,496 17	877143029	3,045 92	01JAN01	1,441 27	25JAN01	108 48
** JF2G **							1 000000	108 48
1,923 87	339,377 00	1,488 41	871474201	3,412 28	01FEB01	1,789 20	25FEB01	134 67
** JF2G **							1 000000	134 67
1,325 39	339,377 00	1,478 79	867548839	2,804 18	01MAR01	1,232 61	25MAR01	92 78
** JF2G **							1 000000	92 78
2,392 82	339,377 00	1,472 14	860518214	3,864 98	01APR01	2,225 32	25APR01	167 50
** JF2G **							1 000000	167 50
3,819 10	339,377 00	1,460 20	849264947	5,279 30	01MAY01	3,551 76	25MAY01	267 34
** JF2G **							1 000000	267 34
3,359 74	339,377 00	1,441 10	839365219	4,800 84	01JUN01	3,124 56	25JUN01	235 18
** JF2G **							1 000000	235 18
2,830 13	339,377 00	1,424 30	831026027	4,254 43	01JUL01	2,632 02	25JUL01	198 11
** JF2G **							1 000000	198 11
4,225 78	339,377 00	1,410 17	818574444	5,635 95	01AUG01	3,929 98	25AUG01	295 80
** JF2G **							1 000000	295 80
2,785 81	339,377 00	1,389 03	810365846	4,174 84	01SEP01	2,590 80	25SEP01	195 01
** JF2G **							1 000000	195 01

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	2,242 59	339,377 00 1,375 10		803757885 3,617 69		01OCT01	25OCT01	156 98
** JF2G **							1 000000	
	3,929 71	339,377 00 1,363 88		792178698 5,293 59		01NOV01	25NOV01	275 08
** JF2G **							1 000000	
	3,716 29	339,377 00 1,344 24		781228368 5,060 53		01DEC01	25DEC01	260 14
31374TV48	323835 FNMA POOL		323835	6 500		01MAY29		1 000000
** JF2G **								
	32,840 54	4,430,577 00 21,091 36		871432758 53,931 90		01JAN01	25JAN01	2,471 33
** JF2G **							1 000000	
	24,025 74	4,430,577 00 20,913 48		865558630 46,939 22		01FEB01	25FEB01	1,958 51
** JF2G **							1 000000	
	38,796 70	4,430,577 00 20,772 51		856802050 59,569 21		01MAR01	25MAR01	2,919 55
** JF2G **							1 000000	
	51,777 06	4,430,577 00 20,562 35		845115749 72,339 41		01APR01	25APR01	3,896 36
** JF2G **							1 000000	
	54,184 00	4,430,577 00 20,281 91		832886190 74,465 91		01MAY01	25MAY01	4,077 50
** JF2G **							1 000000	
	65,297 71	4,430,577 00 19,988 40		818148220 85,286 11		01JUN01	25JUN01	4,913 83
** JF2G **							1 000000	
		4,430,577 00		805000350		01JUL01	25JUL01	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	58,252 65	19,634 71		77,887 36				4,383 67
** JF2G **							1 000000	
	59,554 71	4,430,577 00 19,319 17		791558600 78,873 88		01AUG01	25AUG01	4,481 66
** JF2G **							1 000000	
	58,264 97	4,430,577 00 18,996 62		778407950 77,261 59		01SEP01	25SEP01	4,384 60
** JF2G **							1 000000	
	54,036 91	4,430,577 00 18,680 94		746211590 72,717 85		01OCT01	25OCT01	4,066 42
** JF2G **							1 000000	
	73,126 68	4,430,577 00 18,388 32		749784589 91,515 00		01NOV01	25NOV01	5,502 98
** JF2G **							1 000000	
	91,347 59	4,430,577 00 17,992 19		729089050 109,339 78		01DEC01	25DEC01	6,874 15
31374TXQ7	323887 FNMA POOL		323887	6 000		01DEC13		1 000000
** JF2G **								
	1,341 89	160,691 00 679 84		837797200 2,021 73		01JAN01	25JAN01	49 90
** JF2G **							1 000000	
	1,345 83	160,691 00 673 13		829421934 2,018 96		01FEB01	25FEB01	50 05
** JF2G **							1 000000	
	1,401 36	160,691 00 666 40		820781097 2,067 76		01MAR01	25MAR01	52 11
** JF2G **							1 000000	
	1,942 55	160,691 00 659 40		808612367 2,601 95		01APR01	25APR01	72 24

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31374T2X6 ** JF2G **	323990 FNMA POOL	323990	6 000	01OCT29	1 000000		
	3,122 57	274,491 00 1,210 42	870569271	4,332 99	01AUG01	3,015 23	25AUG01 107 34 107 34
** JF2G **					1 000000		
	2,687 99	274,491 00 1,194 83	860776637	3,882 82	01SEP01	2,595 59	25SEP01 92 40 92 40
** JF2G **					1 000000		
	2,074 31	274,491 00 1,181 38	853219704	3,255 69	01OCT01	2,003 01	25OCT01 71 30 71 30
** JF2G **					1 000000		
	2,917 26	274,491 00 1,171 00	842591815	4,088 26	01NOV01	2,816 98	25NOV01 100 28 100 28
** JF2G **					1 000000		
	3,382 34	274,491 00 1,156 43	830269589	4,538 77	01DEC01	3,266 07	25DEC01 116 27 116 27
31374VMT8 ** JF2G **	325370 FNMA POOL	325370	7 000	01JAN26	1 000000		
	104 56	376,860 00 553 62	251559120	658 18	01JAN01	102 80	25JAN01 1 76 1 76
** JF2G **					1 000000		
	118 70	376,860 00 553 01	251244149	671 71	01FEB01	116 70	25FEB01 2 00 2 00
** JF2G **					1 000000		
	105 28	376,860 00 552 32	250964787	657 60	01MAR01	103 50	25MAR01 1 78 1 78
** JF2G **					1 000000		
	115 89	376,860 00 551 72	250657273	667 61	01APR01	113 93	25APR01 1 96 1 96

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1 000000	
	19,460 95	376,860 00 551 03	199017539	20,011 98	01MAY01	19,132 55	25MAY01 328 40 328 40
** JF2G **						1 000000	
	85 69	376,860 00 437 51	198790160	523 20	01JUN01	84 24	25JUN01 1 45 1 45
** JF2G **						1 000000	
	13,470 07	376,860 00 437 01	163047258	13,907 08	01JUL01	13,242 74	25JUL01 227 31 227 31
** JF2G **						1 000000	
	79 28	376,860 00 358 43	162836889	437 71	01AUG01	77 94	25AUG01 1 34 1 34
** JF2G **						1 000000	
	86 59	376,860 00 357 98	162607122	444 57	01SEP01	85 13	25SEP01 1 46 1 46
** JF2G **						1 000000	
	11,939 17	376,860 00 357 47	130926471	12,296 64	01OCT01	11,737 70	25OCT01 201 47 201 47
** JF2G **						1 000000	
	67 50	376,860 00 287 81	130747359	355 31	01NOV01	66 34	25NOV01 1 14 1 14
** JF2G **						1 000000	
	68 54	376,860 00 287 44	130565435	356 00	01DEC01	67 40	25DEC01 1 16 1 16
31375AQB8 ** JF2G **	329050 FNMA POOL	329050	7 000	01NOV25	1 000000		
	438 74	556,000 00 1,391 41	428154654	1,830 17	01JAN01	446 30	25JAN01 -7 54 -7 54
** JF2G **						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
	1.720 71	556,000 00		425060297	3,109 56		01FEB01	1,750 20	25FEB01	-29 57		-29 57
** JF2G **									1 000000			
	5.255 49	556,000 00		415408977	6,634 49		01MAR01	5,346 02	25MAR01	-90 33		-90 33
** JF2G **									1 000000			
	7.727 35	556,000 00		401712865	9,075 49		01APR01	7,860 17	25APR01	-132 82		-132 82
** JF2G **									1 000000			
	7.708 26	556,000 00		387851082	9,011 34		01MAY01	7,840 75	25MAY01	-132 49		-132 49
** JF2G **									1 000000			
	6.869 49	556,000 00		375497302	8,127 80		01JUN01	6,987 76	25JUN01	-118 07		-118 07
** JF2G **									1 000000			
	2.345 84	556,000 00		371278772	3,563 89		01JUL01	2,386 16	25JUL01	-40 32		-40 32
** JF2G **									1 000000			
	4.080 11	556,000 00		363941501	5,284 45		01AUG01	4,150 24	25AUG01	-70 13		-70 13
** JF2G **									1 000000			
	3.539 04	556,000 00		357577237	4,719 59		01SEP01	3,599 87	25SEP01	-60 83		-60 83
** JF2G **									1 000000			
	10.090 92	556,000 00		339430711	11,250 83		01OCT01	10,264 36	25OCT01	-173 44		-173 44
** JF2G **									1 000000			
	10.750 78	556,000 00		320097557	11,051 83		01NOV01	10,935 54	25NOV01	-184 78		-184 78

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
** JF2G **									1 000000			
	9.973 53	556,000 00		302162134	11,011 85		01DEC01	10,144 95	25DEC01	-171 42		-171 42
31375DL27	331645 FNMA POOL		331645	6 500		01JAN11			1 000000			
** JF2G **									1 000000			
	159 50	40,000 00		500873750	268 89		01JAN01	160 50	25JAN01	-1 00		-1 00
** JF2G **									1 000000			
	145 35	40,000 00		497240000	253 87		01FEB01	146 26	25FEB01	- 91		- 91
** JF2G **									1 000000			
	655 71	40,000 00		480847250	763 44		01MAR01	459 81	25MAR01	-4 10		-4 10
** JF2G **									1 000000			
	497 13	40,000 00		468419000	601 32		01APR01	500 24	25APR01	-3 11		-3 11
** JF2G **									1 000000			
	1,060 34	40,000 00		441910500	1,161 83		01MAY01	1,066 97	25MAY01	-6 63		-6 63
** JF2G **									1 000000			
	1,159 42	40,000 00		412925000	1,255 17		01JUN01	1,164 67	25JUN01	-7 25		-7 25
** JF2G **									1 000000			
	1,136 84	40,000 00		384523500	1,225 54		01JUL01	1,143 16	25JUL01	-7 10		-7 10
** JF2G **									1 000000			
	1,027 99	40,000 00		358023750	1,111 30		01AUG01	1,034 41	25AUG01	-6 42		-6 42
** JF2G **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	174 96	40,000 00	77 75	354449750	252 71		01SEP01		176 05	25SEP01		-1 09	-1 09
** JF2G **										1 000000			
	121 21	40,000 00	76 80	351419500	198 01		01OCT01		121 97	25OCT01		- 74	- 74
** JF2G **										1 000000			
	112 91	40,000 00	76 14	348596750	189 05		01NOV01		113 62	25NOV01		- 71	- 71
** JF2G **										1 000000			
	113 49	40,000 00	75 53	345759500	189 02		01DEC01		114 20	25DEC01		- 71	- 71
31377DLB5	373922	FNMA POOL	373922	8 000			01DEC24						
** JF2G **										1 000000			
	7,793 39	1,689,469 00	3,632 63	317911249	11,426 02		01JAN01		8,053 98	25JAN01		-260 59	-260 59
** JF2G **										1 000000			
	9,409 28	1,689,469 00	3,580 67	312341877	12,989 95		01FEB01		9,723 90	25FEB01		-314 62	-314 62
** JF2G **										1 000000			
	8,172 72	1,689,469 00	3,517 95	307504428	11,690 67		01MAR01		8,446 00	25MAR01		-273 28	-273 28
** JF2G **										1 000000			
	9,244 20	1,689,469 00	3,463 46	302032768	12,707 66		01APR01		9,553 30	25APR01		-309 10	-309 10
** JF2G **										1 000000			
	6,892 71	1,689,469 00	3,401 83	297952960	10,294 54		01MAY01		7,123 19	25MAY01		-230 48	-230 48
** JF2G **										1 000000			
	2,573 53	1,689,469 00	3,355 88	296429682	5,929 41		01JUN01		2,659 58	25JUN01		-86 05	-86 05

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **										1 000000			
	8,300 24	1,689,469 00	3,338 73	291516742	11,638 99		01JUL01		8,577 80	25JUL01		-277 54	-277 54
** JF2G **										1 000000			
	9,086 97	1,689,469 00	3,283 40	286138147	12,370 37		01AUG01		9,390 82	25AUG01		-303 85	-303 85
** JF2G **										1 000000			
	15,475 80	1,689,469 00	3,222 82	276977991	18,698 62		01SEP01		15,993 27	25SEP01		-517 47	-517 47
** JF2G **										1 000000			
	17,368 74	1,689,469 00	3,119 64	266697400	20,488 38		01OCT01		17,949 51	25OCT01		-580 77	-580 77
** JF2G **										1 000000			
	16,849 78	1,689,469 00	3,003 85	256723982	19,853 63		01NOV01		17,413 19	25NOV01		-563 41	-563 41
** JF2G **										1 000000			
	15,692 13	1,689,469 00	2,891 51	247435780	18,583 64		01DEC01		16,216 84	25DEC01		-524 71	-524 71
31377NNK1	382094	FNMA POOL 382094		7 264			01DEC09						
** JF2E **										1 000000			
	1,080 34	2,000,000 00	12,016 58	992018540	13,096 92		01JAN01		1,083 72	25JAN01		-3 38	-3 38
** JF2E **										1 000000			
	1,087 56	2,000,000 00	12,010 04	991474760	13,097 60		01FEB01		1,090 96	25FEB01		-3 40	-3 40
** JF2E **										1 000000			
	2,375 46	2,000,000 00	10,841 78	990287030	13,217 24		01MAR01		2,382 88	25MAR01		-7 42	-7 42
** JF2E **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
.. JF2E ..	2,000,000 00	1,110 66	11,989 07	989731700	13,099 73	01APR01	25APR01	-3 47	-3 47
.. JF2E ..	2,000,000 00	1,546 20	11,596 38	988959600	13,140 58	01MAY01	25MAY01	-4 83	-4 83
.. JF2E ..	2,000,000 00	1,128 38	11,973 00	988595410	13,101 38	01JUN01	25JUN01	-3 53	-3 53
.. JF2E ..	2,000,000 00	1,561.48	11,580 70	987614670	13,142 18	01JUL01	25JUL01	-4 88	-4 88
.. JF2E ..	2,000,000 00	1,146 34	11,956 72	987041500	13,103 06	01AUG01	25AUG01	-3 58	-3 58
.. JF2E ..	2,000,000 00	1,153 98	11,949 78	986464510	13,103 76	01SEP01	25SEP01	-3 61	-3 61
.. JF2E ..	2,000,000 00	1,586 42	11,558 08	985671300	13,144 50	01OCT01	25OCT01	-4 96	-4 96
.. JF2E ..	2,000,000 00	1,172 28	11,933 19	985085160	13,105 47	01NOV01	25NOV01	-3 64	-3 64
.. JF2E ..	2,000,000 00	1,604 20	11,541 93	984285860	13,146 13	01DEC01	25DEC01	-5 01	-5 01

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
31378CZU9 .. JF2G ..	395055 FNMA POOL			395055	6 000	01MAR13	1 000000		
.. JF2G ..	319,695 00	1,985 88	1,149 18	712712022	3,135 06	01JAN01	25JAN01	27 00	27 00
.. JF2G ..	319,695 00	3,282 89	1,139 24	702443203	4,422 13	01FEB01	25FEB01	44 63	44 63
.. JF2G ..	319,695 00	2,932 79	1,122 84	693269491	4,055 63	01MAR01	25MAR01	39 87	39 87
.. JF2G ..	319,695 00	4,571 02	1,108 17	678971425	5,679 19	01APR01	25APR01	62 14	62 14
31378L3G5 .. JF2G ..	402299 FNMA POOL 402299			6 000		01APR13	1 000000		
.. JF2G ..	334,070 00	1,104 74	1,060 37	631509174	2,165 11	01JAN01	25JAN01	15 02	15 02
.. JF2G ..	334,070 00	2,616 13	1,054 84	625678091	3,670 97	01FEB01	25FEB01	35 56	35 56
.. JF2G ..	334,070 00	3,249 87	1,041 76	613949980	4,291 63	01MAR01	25MAR01	44 18	44 18
.. JF2G ..	334,070 00	3,493 98	1,025 51	603491154	4,519 49	01APR01	25APR01	47 50	47 50

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
31378TCF0 ** JF2F **	407870 FNMA POOL 407870		6 000	01MAR18				1 000000		
	22,010 63	4,988,235 00 14,823 88	589940720	36,834 51	01JAN01	21,522 27	25JAN01	488 36	488 36	
** JF2F **								1 000000		
	23,097 33	4,988,235 00 14,713 80	585310359	37,811 13	01FEB01	22,584 86	25FEB01	512 47	512 47	
** JF2F **								1 000000		
	158,121 61	4,988,235 00 14,598 33	553611449	172,719 94	01MAR01	154,613 29	25MAR01	3,508 32	3,508 32	
** JF2F **								1 000000		
	26,053 00	4,988,235 00 13,807 72	548388560	39,860 72	01APR01	25,474 95	25APR01	578 05	578 05	
** JF2F **								1 000000		
	23,783 21	4,988,235 00 13,677 46	543620699	37,460 67	01MAY01	23,255 52	25MAY01	527 69	527 69	
** JF2F **								1 000000		
	86,581 44	4,988,235 00 13,558 49	526243570	100,139 93	01JUN01	84,660 41	25JUN01	1,921 03	1,921 03	
** JF2F **								1 000000		
	64,952 11	4,988,235 00 13,125 63	-513242509	78,077 74	01JUL01	63,510 99	25JUL01	1,441 12	1,441 12	
** JF2F **								1 000000		
	20,057 94	4,988,235 00 12,800 87	509221460	32,858 81	01AUG01	19,612 90	25AUG01	445 04	445 04	
** JF2F **								1 000000		
	105,973 91	4,988,235 00 12,700 63	487976689	118,674 54	01SEP01	103,622 61	25SEP01	2,351 30	2,351 30	
** JF2F **								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2F **	17,396 07	4,988,235 00 12,170 66	484489269	29,566 73	01OCT01	17,010 09	25OCT01	385 98	385 98	
** JF2F **								1 000000		
	126,820 13	4,988,235 00 12,083 74	459065420	138,903 87	01NOV01	124,006 31	25NOV01	2,813 82	2,813.82	
** JF2F **								1 000000		
	17,159 73	4,988,235 00 11,449 68	455625380	28,609 41	01DEC01	16,779 00	25DEC01	380 73	380 73	
31378YS07 ** JF2G **	412816 FNMA POOL 412816		6 000	01MAR13				1 000000		
** JF2G **	1,132 80	207,900 00 749 59	715654016	1,882 39	01JAN01	1,117 40	25JAN01	15 40	15 40	
** JF2G **								1 000000		
	1,117 06	207,900 00 743 92	710280952	1,860 98	01FEB01	1,101 88	25FEB01	15 18	15 18	
** JF2G **								1 000000		
	882 78	207,900 00 738 34	706034776	1,621 12	01MAR01	870 78	25MAR01	12 00	12 00	
** JF2G **								1 000000		
	882 53	207,900 00 733 93	701789802	1,616 46	01APR01	870 53	25APR01	12 00	12 00	
** JF2G **								1 000000		
	3,131 17	207,900 00 729 51	686728860	3,860 68	01MAY01	3,088 61	25MAY01	42 56	42 56	
** JF2G **								1 000000		
	5,395 22	207,900 00 713 84	660777825	6,109 06	01JUN01	5,321 88	25JUN01	73 34	73 34	
** JF2G **								1 000000		
		207,900 00	628564742		01JUL01		25JUL01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT						NET SEC	NET SEC	GN/LS
	6,697 10	486 88		7.383 98				6,606 06		91 04			91 04
** JF2G **									1 000000				
	3,320 85	207,900 00		612591438	3,974 24		01AUG01	3,275 71	25AUG01	45 14			45 14
** JF2G **									1 000000				
	977 75	207,900 00		607808455	1,614 54		01SEP01	964 46	25SEP01	13 29			13 29
** JF2G **									1 000000				
	886 24	207,900 00		603625637	1,518 14		01OCT01	874 19	25OCT01	12 05			12 05
** JF2G **									1 000000				
	949 36	207,900 00		599059211	1,576 83		01NOV01	934 45	25NOV01	12 91			12 91
** JF2G **									1 000000				
	6,141 39	207,900 00		569519095	6,764 11		01DEC01	6,057 91	25DEC01	83 48			83 48
31579CQT1	415466 FMMA POOL		415466	6 000			01FEB28						
** JF2G **									1 000000				
	196 24	187,599 00		764754874	914 57		01JAN01	191 12	25JAN01	5 12			5 12
** JF2G **									1 000000				
	602 62	187,599 00		761542598	1,319 95		01FEB01	586 90	25FEB01	15 72			15 72
** JF2G **									1 000000				
	407 69	187,599 00		759369399	1,122 01		01MAR01	397 05	25MAR01	10 64			10 64
** JF2G **									1 000000				
	202 73	187,599 00		758288743	915 01		01APR01	197 44	25APR01	5 29			5 29

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT						NET SEC	NET SEC	GN/LS
** JF2G **									1 000000				
	7,258 34	187,599 00		719598025	7,969 61		01MAY01	7,068 94	25MAY01	189 40			189 40
** JF2G **									1 000000				
	196 13	187,599 00		718552550	871 11		01JUN01	191 01	25JUN01	5 12			5 12
** JF2G **									1 000000				
	796 97	187,599 00		714304287	1,470 97		01JUL01	774 17	25JUL01	20 80			20 80
** JF2G **									1 000000				
	199 89	187,599 00		713238769	869 90		01AUG01	194 67	25AUG01	5 22			5 22
** JF2G **									1 000000				
	204 51	187,599 00		712148625	873 51		01SEP01	199 17	25SEP01	5 34			5 34
** JF2G **									1 000000				
	607 40	187,599 00		708909802	1,275 60		01OCT01	591 75	25OCT01	15 85			15 85
** JF2G **									1 000000				
	8,438 97	187,599 00		663925713	9,103 92		01NOV01	8,218 76	25NOV01	220 21			220 21
** JF2G **									1 000000				
	201 02	187,599 00		662854172	823 78		01DEC01	195 77	25DEC01	5 25			5 25
31579C2H3	415776 FMMA POOL		415776	6 500			01MAY13						
** JF2G **									1 000000				
	437 17	106,881 00		729634137	861 95		01JAN01	419 96	25JAN01	17 21			17 21
** JF2G **									1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	1,344 98	106,881 00	422 41	717052235 1,767 39		01FEB01	1,292 02	25FEB01	52 96	52 96
** JF2G **	445 17	106,881 00	415 13	712887136 860 30		01MAR01	427 64	25MAR01	17 53	17 53
** JF2G **	1,185 24	106,881 00	412 72	701797793 1,597 96		01APR01	1,138 57	25APR01	46 67	46 67
** JF2G **	1,247 73	106,881 00	406 31	690123782 1,654 04		01MAY01	1,198 60	25MAY01	49 13	49 13
** JF2G **	452 15	106,881 00	399 54	685893376 851 69		01JUN01	434 35	25JUN01	17 80	17 80
** JF2G **	3,040 15	106,881 00	397 08	657449125 3,437 23		01JUL01	2,920 44	25JUL01	119 71	119 71
** JF2G **	1,421 14	106,881 00	380 63	644152655 1,801 77		01AUG01	1,365 18	25AUG01	55 96	55 96
** JF2G **	1,330 55	106,881 00	372 92	631703763 1,703 47		01SEP01	1,278 16	25SEP01	52 39	52 39
** JF2G **	1,033 37	106,881 00	365 71	622035347 1,399 08		01OCT01	992 68	25OCT01	40 69	40 69
** JF2G **	1,161 16	106,881 00	360 12	611171302 1,521 28		01NOV01	1,115 44	25NOV01	45 72	45 72

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	1,137 94	106,881 00	353 83	600524508 1,491 77		01DEC01	1,093 13	25DEC01	44 81	44 81
31379J5H5 ** JF2G **	421248 FNMA POOL 421248		6 000			01MAR13		1 000000		
** JF2G **	6,931 27	336,235 00	1,110 81	640119648 8,042 08		01JAN01	6,837 05	25JAN01	94 22	94 22
** JF2G **	2,538 39	336,235 00	1,076 15	632570196 3,614 54		01FEB01	2,503 88	25FEB01	34 51	34 51
** JF2G **	3,058 68	336,235 00	1,063 46	623473344 4,122 14		01MAR01	3,017 10	25MAR01	41 58	41 58
** JF2G **	4,357 41	336,235 00	1,048 17	610513926 5,405 58		01APR01	4,298 18	25APR01	59 23	59 23
31379T5XB ** JF2G **	429362 FNMA POOL	429362	6 000			01AUG29		1 000000		
** JF2G **	5,148 45	681,963 00	2,942 57	855422405 8,891 02		01OCT01	5,068 01	25OCT01	80 44	80 44
** JF2G **	7,132 55	681,963 00	2,916 84	844963553 10,049 39		01NOV01	7,021 10	25NOV01	111 45	111 45
** JF2G **	14,250 17	681,963 00	2,881 16	824067742 17,131 33		01DEC01	14,027 51	25DEC01	222 66	222 66

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST				SEC	CN/LS CN/LS BASE CURR
31379WKH9 ** JF2G **	431496 FNMA POOL	431496			6 000		01JUL28	1 000000			
	159 82	93,411 00	415 68	888301591	575 50		01JAN01	25JAN01	15 11		15 11
** JF2G **								1 000000			
	127 31	93,411 00	414 90	884938690	542 21		01FEB01	25FEB01	12 03		12 03
** JF2G **								1 000000			
	777 64	93,411 00	414 24	878613760	1,191 88		01MAR01	25MAR01	73 51		73 51
** JF2G **								1 000000			
	1,600 52	93,411 00	410 36	861479590	2,010 88		01APR01	25APR01	151 30		151 30
** JF2G **								1 000000			
	811 42	93,411 00	402 56	852793032	1,215 78		01MAY01	25MAY01	76 70		76 70
** JF2G **								1 000000			
	140 28	93,411 00	398 30	851077175	558 58		01JUN01	25JUN01	15 15		15 15
** JF2G **								1 000000			
	838 87	93,411 00	397 50	842096755	1,236 37		01JUL01	25JUL01	79 30		79 30
** JF2G **								1 000000			
	1,997 23	93,411 00	393 32	820715654	2,390 55		01AUG01	25AUG01	188 80		188 80
** JF2G **								1 000000			
	578 08	93,411 00	383 31	814527089	961 39		01SEP01	25SEP01	54 65		54 65
** JF2G **								1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST				SEC	CN/LS CN/LS BASE CURR
	1,682 56	93,411 00	380 43	796514650	2,042 99		01OCT01	25OCT01	159 05		159 05
** JF2G **								1 000000			
	127 70	93,411 00	372 02	795147573	499 72		01NOV01	25NOV01	12 07		12 07
** JF2G **								1 000000			
	1,746 44	93,411 00	371 38	776451274	2,117 82		01DEC01	25DEC01	165 09		165 09
31380BNX4 ** JF2G **	435206 FNMA POOL		435206	6 500			01JUL13	1 000000			
	674 02	183,566 00	789 31	790135264	1,465 33		01JAN01	25JAN01	12 57		12 57
** JF2G **								1 000000			
	739 53	183,566 00	785 64	786106577	1,525 17		01FEB01	25FEB01	13 75		13 75
** JF2G **								1 000000			
	680 10	183,566 00	781 64	782401643	1,461 74		01MAR01	25MAR01	12 65		12 65
** JF2G **								1 000000			
	5,662 26	183,566 00	777 94	751555734	6,440 20		01APR01	25APR01	105 28		105 28
** JF2G **								1 000000			
	1,941 39	183,566 00	747 29	740979756	2,688 68		01MAY01	25MAY01	36 10		36 10
** JF2G **								1 000000			
	690 60	183,566 00	736 77	737217621	1,427 37		01JUN01	25JUN01	12 84		12 84
** JF2G **								1 000000			
		183,566 00		698805879			01JUL01	25JUL01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	7,051 09	733 03		7,784 12		6,919 98		131 11 131 11
** JF2G **							1 000000	
	3,766 31	183,566 00 694 83		678288408 4,461 14	01AUG01	3,696 28	25AUG01	70 03 70 03
** JF2G **							1 000000	
	937 09	183,566 00 674 43		673183487 1,611 52	01SEP01	919 47	25SEP01	17 42 17 42
** JF2G **							1 000000	
	702 41	183,566 00 669 36		669357016 1,371 77	01OCT01	689 35	25OCT01	13 06 13 06
** JF2G **							1 000000	
	3,766 78	183,566 00 665 55		648836985 4,432 33	01NOV01	3,696 74	25NOV01	70 04 70 04
** JF2G **							1 000000	
	3,174 38	183,566 00 645 15		631544131 3,819 53	01DEC01	3,115 36	25DEC01	59 02 59 02
31380D4S2 ** JF2G **	437433 FNMA POOL 437433			6 000	01SEP28		1 000000	
	96 69	27,727 00 120 76		867658960 217 45	01JAN01	89 54	25JAN01	7 15 7 15
** JF2G **							1 000000	
	113 00	27,727 00 120 30		863583510 233 30	01FEB01	104 65	25FEB01	8 35 8 35
31380ELT9 ** JF2G **	437838 FNMA POOL	437838		6 000	01SEP28		1 000000	
	39 86	36,275 00 166 89		919043969 206 75	01JAN01	36 91	25JAN01	2 95 2 95
** JF2G **							1 000000	
	40 07	36,275 00 166 70		917939352 206 77	01FEB01	37 11	25FEB01	2 96 2 96

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
51380FPA3 ** JF2G **	438817 FNMA POOL		438817	6 500	01FEB13		1 000000	
	7,700 98	969,211 00 2,513 76		470876785 10,214 74	01JAN01	7,799 45	25JAN01	-98 67 -98 67
** JF2G **							1 000000	
	6,113 04	969,211 00 2,472 06		464569551 8,585 10	01FEB01	6,191 36	25FEB01	-78 32 -78 32
** JF2G **							1 000000	
	7,622 75	969,211 00 2,438 94		456704649 10,061 69	01MAR01	7,720 42	25MAR01	-97 67 -97 67
** JF2G **							1 000000	
	6,467 37	969,211 00 2,397 66		450031830 8,865 03	01APR01	6,550 23	25APR01	-82 86 -82 86
** JF2G **							1 000000	
	6,567 42	969,211 00 2,362 62		443255782 8,930 04	01MAY01	6,651 56	25MAY01	-84 14 -84 14
** JF2G **							1 000000	
	38,892 69	969,211 00 2,327 03		403127585 41,219 72	01JUN01	39,391 00	25JUN01	-498 31 -498 31
** JF2G **							1 000000	
	5,658 44	969,211 00 2,116 40		397289393 7,774 84	01JUL01	5,730 94	25JUL01	-72 50 -72 50
** JF2G **							1 000000	
	5,797 02	969,211 00 2,085 73		391308218 7,882 75	01AUG01	5,871 29	25AUG01	-74 27 -74 27
** JF2G **							1 000000	
	6,018 67	969,211 00 2,054 33		385098353 8,073 00	01SEP01	6,095 78	25SEP01	-77 11 -77 11
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL	INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	CM/LS CURR
					NET AMOUNT NET AMOUNT						
	969,211 00	5,883 13	2,021 73	379028333	7,904 86		01OCT01	25OCT01			-75 38
** JF2G **								1 000000			
	969,211 00	5,910 77	1,989 84	372929795	7,900 61		01NOV01	25NOV01			-75 73
** JF2G **								1 000000			
	969,211 00	5,944 95	1,957 85	346795991	7,902 80		01DEC01	25DEC01			-74 17
31380HSS7	440740 FNMA POOL		440740	6 000			01DEC20				
** JF2G **								1 000000			
	169,136 00	842 15	743 38	874049640	1,585 53		01JAN01	25JAN01			55 66
** JF2G **								1 000000			
	169,136 00	337 10	739 17	872056569	1,076 27		01FEB01	25FEB01			22 28
31380HTJ6	440753 FNMA POOL		440753	5 500			01DEC13				
** JF2F **								1 000000			
	3,434,000 00	40,795 27	12,883 80	806702460	53,679 07		01JAN01	25JAN01			414 33
** JF2F **								1 000000			
	3,434,000 00	33,146 89	12,694 82	797049900	45,843 71		01FEB01	25FEB01			336 65
** JF2F **								1 000000			
	3,434,000 00	27,778 90	12,544 90	788960529	40,323 80		01MAR01	25MAR01			282 13
** JF2F **								1 000000			
	3,434,000 00	29,870 99	12,417 58	780261930	42,288 57		01APR01	25APR01			303 38
** JF2F **								1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL	INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	CM/LS CURR
					NET AMOUNT NET AMOUNT						
	3,434,000 00	45,573 37	12,280 67	766998710	57,854 04		01MAY01	25MAY01			462 85
** JF2F **								1 000000			
	3,434,000 00	41,679 49	12,071 82	754853410	53,751 31		01JUN01	25JUN01			423 31
** JF2F **								1 000000			
	3,434,000 00	66,703 66	11,880 73	735428931	78,584 39		01JUL01	25JUL01			677 46
** JF2F **								1 000000			
	3,434,000 00	45,639 38	11,575 07	722138408	57,214 45		01AUG01	25AUG01			463 53
** JF2F **								1 000000			
	3,434,000 00	29,640 60	11,365 87	713506980	41,006 47		01SEP01	25SEP01			301 04
** JF2F **								1 000000			
	3,434,000 00	60,075 15	11,229 98	696012760	71,305 13		01OCT01	25OCT01			610 14
** JF2F **								1 000000			
	3,434,000 00	45,482 65	10,954 65	682767958	56,437 30		01NOV01	25NOV01			461 93
** JF2F **								1 000000			
	3,434,000 00	51,545 50	10,746 21	667757620	62,291 71		01DEC01	25DEC01			523 51
31380LX94	443604 FNMA POOL 443604			6 000			01OCT28				
** JF2G **								1 000000			
	32,983 00	134 70	143 64	866901737	278 34		01JAN01	25JAN01			9 96
** JF2G **								1 000000			
	32,983 00			865790255	179 64		01FEB01	25FEB01			2 71

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
					NET AMOUNT	NET AMOUNT					NET SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
** JF2G **		32,983 00								1 000000		
		38 54	142 78	864627232		181 14	01MAR01		35 52	25MAR01	2 84	2 84
** JF2G **		32,983 00								1 000000		
		445 21	142 59	851129066		587 80	01APR01		412 31	25APR01	32 90	32 90
** JF2G **		32,983 00								1 000000		
		124 90	140 36	847342247		265 26	01MAY01		115 67	25MAY01	9 23	9 23
** JF2G **		32,983 00								1 000000		
		401 22	139 74	835177818		540 96	01JUN01		371 57	25JUN01	29 65	29 65
** JF2G **		32,983 00								1 000000		
		845 85	137 72	809532789		983 57	01JUL01		783 34	25JUL01	62 51	62 51
** JF2G **		32,983 00								1 000000		
		563 05	133 51	792461874		696 56	01AUG01		521 44	25AUG01	41 61	41 61
** JF2G **		32,983 00								1 000000		
		203 68	130 68	786286571		334 36	01SEP01		188 63	25SEP01	15 05	15 05
** JF2G **		32,983 00								1 000000		
		368 99	129 67	775099293		498 66	01OCT01		341 72	25OCT01	27 27	27 27
** JF2G **		32,983 00								1 000000		
		673 15	127 83	754690295		800 98	01NOV01		623 40	25NOV01	49 75	49 75
** JF2G **		32,983 00								1 000000		
				741589000			01DEC01			25DEC01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
					NET AMOUNT	NET AMOUNT					NET SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
		432 12	124 46			556 58			400 18		31 94	31 94
31380NK88 ** JF2G **	444119 FNMA POOL			444119		6 000	01DEC28			1 000000		
** JF2G **		48 84	208 44			895114469	01JAN01		45 61	25JAN01	3 23	3 23
** JF2G **		51 81	208 21			894000730	01FEB01		48 39	25FEB01	3 42	3 42
31380N6P6 ** JF2G **	444678 FNMA POOL			444678		6 000	01SEP28			1 000000		
** JF2G **		492 88	378 13			856812179	01JAN01		446 29	25JAN01	46 59	46 59
** JF2G **		302 61	375 67			853361272	01FEB01		274 00	25FEB01	28 61	28 61
31380NKP8 ** JF2G **	445002 FNMA POOL			445002		6 500	01OCT13			1 000000		
** JF2G **		105 36	130 49			792897616	01JAN01		103 40	25JAN01	1 96	1 96
** JF2G **		107 26	129 92			789351714	01FEB01		105 27	25FEB01	1 99	1 99
** JF2G **		738 00	129 34			764954213	01MAR01		724 28	25MAR01	13 72	13 72
** JF2G **		111 15	125 33			761279711	01APR01		109 08	25APR01	2 07	2 07
** JF2G **		30,249 00				757625706	01MAY01			25MAY01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	SEC GN/LS	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
	110 53	124 73		235 24			2 06		2 06
** JF2G **						1 000000			
	350 04	30,249 00	124 14	746053753 474 18	01JUN01	25JUN01	6 51		6 51
** JF2G **						1 000000			
	110 28	30,249 00	122 24	742408013 232 52	01JUL01	25JUL01	2 05		2 05
** JF2G **						1 000000			
	117 48	30,249 00	121 64	738524248 239 12	01AUG01	25AUG01	2 18		2 18
** JF2G **						1 000000			
	114 91	30,249 00	121 02	734725445 235 93	01SEP01	25SEP01	2 14		2 14
** JF2G **						1 000000			
	110 12	30,249 00	120 37	731084994 230 49	01OCT01	25OCT01	2 05		2 05
** JF2G **						1 000000			
	113 11	30,249 00	119 79	727345697 232 90	01NOV01	25NOV01	2 10		2 10
** JF2G **						1 000000			
	116 42	30,249 00	119 18	723494975 235 40	01DEC01	25DEC01	2 16		2 16
31380PBC2 ** JF2G **	445435 FNMA POOL	445435		6 000	01NOV28				
	54 41	41,149 00	187 41	909555274 241 82	01JAN01	25JAN01	4 02		4 02
** JF2G **						1 000000			
	52 84	41,149 00	187 14	908271160 239 98	01FEB01	25FEB01	3 91		3 91

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	SEC GN/LS	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **						1 000000			
	288 45	41,149 00	186 87	901261270 475 32	01MAR01	25MAR01	21 32		21 32
** JF2G **						1 000000			
	53 05	41,149 00	185 43	899972052 238 48	01APR01	25APR01	3 92		3 92
** JF2G **						1 000000			
	816 45	41,149 00	185 16	880130744 1,001 61	01MAY01	25MAY01	60 34		60 34
** JF2G **						1 000000			
	442 99	41,149 00	181 08	869365233 624 07	01JUN01	25JUN01	32 74		32 74
** JF2G **						1 000000			
	199 35	41,149 00	178 87	864520644 378 22	01JUL01	25JUL01	14 73		14 73
** JF2G **						1 000000			
	283 40	41,149 00	177 86	857633478 461 24	01AUG01	25AUG01	20 94		20 94
** JF2G **						1 000000			
	61 48	41,149 00	176 46	856141348 237 84	01SEP01	25SEP01	4 54		4 54
** JF2G **						1 000000			
	986 76	41,149 00	176 15	832161170 1,162 91	01OCT01	25OCT01	72 93		72 93
** JF2G **						1 000000			
	366 15	41,149 00	171 21	823263019 537 34	01NOV01	25NOV01	27 06		27 06
** JF2G **						1 000000			
		41,149 00		812399572	01DEC01	25DEC01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT					NET SEC	NET SEC	GN/LS
	447 02	169 39		616 41				413 98		33 04		33 04
31380PSN0 ** JF2G **	446125 FNMA POOL 446125			6 000		01DEC28			1 000000			
	362 09 35,512 00	150 53		837403063 512 62		01JAN01		338 16		23 93		23 93
** JF2G **									1 000000			
	41 36 35,512 00	148 73		836438387 190 09		01FEB01		38 63		2 73		2 73
31380SZDB ** JF2G **	449040 FNMA POOL	449040		6 000		01DEC28			1 000000			
	33 86 29,996 00	129 47		862143619 163 33		01JAN01		31 36		2 50		2 50
** JF2G **									1 000000			
	32 85 29,996 00	129 30		861048473 162 15		01FEB01		30 42		2 43		2 43
31380S7G2 ** JF2G **	449195 FNMA POOL	449195		6 000		01DEC28			1 000000			
	1,490 40 102,264 00	448 80		863152233 1,939 20		01JAN01		1,380 25		110 15		110 15
** JF2G **									1 000000			
	650 06 102,264 00	441 35		856795548 1,091 41		01FEB01		602 02		48 04		48 04
31380U2M9 ** JF2G **	450880 FNMA POOL	450880		6 000		01DEC28			1 000000			
	30 27 25,565 00	120 50		941529043 150 77		01JAN01		28 27		2 00		2 00
** JF2G **									1 000000			
	32 61 25,565 00	120 35		940253471 152 96		01FEB01		30 45		2 16		2 16

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
				NET AMOUNT	NET AMOUNT					NET SEC	NET SEC	GN/LS
31380WKD5 ** JF2G **	452192 FNMA POOL	452192		6 000		01DEC28			1 000000			
	292 82 31,008 00	133 72		852966653 426 54		01JAN01		273 47		19 35		19 35
** JF2G **									1 000000			
	45 40 31,008 00	132 24		851502515 177 64		01FEB01		42 40		3 00		3 00
31380WNH3 ** JF2G **	452292 FNMA POOL	452292		6 500		01FEB29			1 000000			
	195 51 158,076 00	756 18		881901047 951 69		01JAN01		184 67		10 84		10 84
** JF2G **									1 000000			
	3,684 69 158,076 00	755 12		858591437 4,439 81		01FEB01		3,480 30		204 39		204 39
** JF2G **									1 000000			
	4,016 46 158,076 00	735 16		833183025 4,751 62		01MAR01		3,793 67		222 79		222 79
** JF2G **									1 000000			
	1,312 10 158,076 00	713 42		824882588 2,025 52		01APR01		1,239 32		72 78		72 78
** JF2G **									1 000000			
	212 40 158,076 00	706 30		823538930 918 70		01MAY01		200 62		11 78		11 78
** JF2G **									1 000000			
	169 32 158,076 00	705 14		822467800 874 46		01JUN01		159 93		9 39		9 39
** JF2G **									1 000000			
	1,411 02 158,076 00	704 23		813541587 2,115 25		01JUL01		1,332 75		78 27		78 27

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC BASE	SEC GN/LS
** JF2G **		90.073 00								1 000000			
	415 92		387 42	855621995	803 34		01MAR01	385 18		25MAR01	30 74		30 74
** JF2G **		90.073 00								1 000000			
	281 54		385 34	852496308	666 88		01APR01	260 73		25APR01	20 81		20 81
** JF2G **		90.073 00								1 000000			
	558 28		383 93	846298224	942 21		01MAY01	517 02		25MAY01	41 26		41 26
** JF2G **		90.073 00								1 000000			
	1,395 36		381 14	830804790	1,776 50		01JUN01	1,292 23		25JUN01	103 13		103 13
** JF2G **		90.073 00								1 000000			
	831 74		374 17	821572724	1,205 91		01JUL01	770 27		25JUL01	61 47		61 47
** JF2G **		90.073 00								1 000000			
	653 11		370 01	814321827	1,023 12		01AUG01	604 84		25AUG01	48 27		48 27
** JF2G **		90.073 00								1 000000			
	999 21		366 74	803228492	1,365 95		01SEP01	925 36		25SEP01	73 85		73 85
** JF2G **		90.073 00								1 000000			
	452 88		361 74	798200570	814 62		01OCT01	419 41		25OCT01	33 47		33 47
** JF2G **		90.073 00								1 000000			
	1,438 46		359 48	782230635	1,797 94		01NOV01	1,332 15		25NOV01	106 31		106 31
** JF2G **		90.073 00								1 000000			
				770254571			01DEC01			25DEC01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC BASE	SEC GN/LS
	1,078 72		352 29		1,431 01			999 00			79 72		79 72
31380XAB8 ** JF2G **	452802	FNMA POOL	452802	5 500			01JAN14			1 000000			
** JF2G **	1,817 43	443,034 00	1,734 28	849982371	3,551 91		01JAN01	1,796 05		25JAN01	21 58		21 58
** JF2G **	4,951 99	443,034 00	1,725 95	838804922	6,677 94		01FEB01	4,693 19		25FEB01	58 80		58 80
** JF2G **	7,073 03	443,034 00	1,703 26	822839940	8,776 29		01MAR01	6,989 04		25MAR01	83 99		83 99
** JF2G **	1,833 62	443,034 00	1,670 84	818701160	3,504 46		01APR01	1,811 85		25APR01	21 77		21 77
** JF2G **	3,457 14	443,034 00	1,662 42	810446399	5,319 56		01MAY01	3,613 71		25MAY01	43 43		43 43
** JF2G **	1,863 25	443,034 00	1,645 47	806240739	3,508 92		01JUN01	1,841 12		25JUN01	22 13		22 13
31380XGL0 ** JF2G **	453003	FNMA POOL 453003		6 000			01NOV28			1 000000			
** JF2G **	1,348 76	27,570 00	120 89	828060935	1,469 65		01JAN01	1,249 08		25JAN01	99 68		99 68
** JF2G **	535 99	27,570 00	114 15	808619876	650 14		01FEB01	496 38		25FEB01	39 61		39 61

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				SEC	NET SEC BASE CURR
31380XG45 ** JF2G **	453021 FNMA POOL		453021	6 000		01DEC28	1 000000			
	818 74	27,374 00	121 71	859554862	940 45	01JAN01	25JAN01	60 51		60 51
** JF2G **							1 000000			
	35 28	27,374 00	117 62	858066048	152 90	01FEB01	25FEB01	2 41		2 41
31380XLD2 ** JF2G **	453124 FNMA POOL		453124	6 000		01DEC13	1 000000			
	230 30	57,933 00	250 43	860588438	480 73	01JAN01	25JAN01	6 98		6 98
** JF2G **							1 000000			
	231 24	57,933 00	249 28	856596938	480 52	01FEB01	25FEB01	7 01		7 01
** JF2G **							1 000000			
	692 04	57,933 00	248 13	844651407	940 17	01MAR01	25MAR01	20 98		20 98
** JF2G **							1 000000			
	233 05	57,933 00	244 67	840628657	477 72	01APR01	25APR01	7 06		7 06
31380XXF4 ** JF2G **	453478 FNMA POOL		453478	6 000		01NOV28	1 000000			
	57 44	51,746 00	220 79	852243871	278 23	01JAN01	25JAN01	4 25		4 25
** JF2G **							1 000000			
	1,045 15	51,746 00	220 50	832045375	1,265 45	01FEB01	25FEB01	77 24		77 24

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				SEC	NET SEC BASE CURR
31380X4T6 ** JF2G **	453634 FNMA POOL		453634	6 000		01DEC28	1 000000			
	1,166 46	94,065 00	410 75	860941370	1,577 21	01JAN01	25JAN01	77 10		77 10
** JF2G **							1 000000			
	699 15	94,065 00	404 93	853508743	1,104 08	01FEB01	25FEB01	46 21		46 21
31380YFC9 ** JF2G **	453863 FNMA POOL 453863			6 000		01DEC28	1 000000			
	240 32	28,741.00	124 61	858750565	364 93	01JAN01	25JAN01	15 88		15 88
** JF2G **							1 000000			
	31 80	28,741 00	123 41	857671966	154 41	01FEB01	25FEB01	2 05		2 05
31380YJH3 ** JF2G **	453968 FNMA POOL 453968			6 000		01DEC28	1 000000			
	242 87	30,919 00	138 37	887192341	380 44	01JAN01	25JAN01	16 00		16 00
** JF2G **							1 000000			
	182 40	30,919 00	137 16	881293856	319 56	01FEB01	25FEB01	12 06		12 06
31380YTV2 ** JF2G **	454264 FNMA POOL 454264			6.000		01JAN29	1 000000			
	427 12	48,851 00	217 66	882356758	644 78	01JAN01	25JAN01	31 57		31 57
** JF2G **							1 000000			
	62 48	48,851 00	215 52	881077767	278 80	01FEB01	25FEB01	4 62		4 62

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				SEC	NET SEC NET SEC BASE CURR
31381BY22 ** JF2G **	456133 FNMA POOL		456133	6 000		01DEC28	1 000000			
	253 22	143,349 00	607 51	845820549	860 73	01JAN01	25JAN01	16 74		16 74
** JF2G **							1 000000			
	262 05	143,349 00	606 24	843992493	868 29	01FEB01	25FEB01	17 32		17 32
31381DEG4 ** JF2G **	457435 FNMA POOL		457435	6 000		01DEC28	1 000000			
	55 34	51,106 00	223 96	875331467	279 30	01JAN01	25JAN01	4 09		4 09
** JF2G **							1 000000			
	58 67	51,106 00	223 67	874183461	282 34	01FEB01	25FEB01	4 34		4 34
31381FEY2 ** JF2G **	459251 FNMA POOL		459251	6 000		01FEB29	1 000000			
	1,003 93	966,699 00	4,456 88	921043044	5,460 81	01JAN01	25JAN01	19 45		19 45
** JF2G **							1 000000			
	827 66	776,697 00	3,569 92	918194894	4,397 58	01MAR01	25MAR01	16 04		16 04
** JF2G **							1 000000			
	18,063 32	776,697 00	3,565 80	894938309	21,629 12	01APR01	25APR01	349 98		349 98
** JF2G **							1 000000			
	826 87	776,697 00	3,475 48	893873711	4,302 35	01MAY01	25MAY01	16 02		16 02
** JF2G **							1 000000			
	840 39	776,697 00	3,471 35	892791706	4,311 74	01JUN01	25JUN01	16 28		16 28

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				SEC	NET SEC NET SEC BASE CURR
** JF2G **							1 000000			
	854 95	776,697 00	3,467 13	891690955	4,322 08	01JUL01	25JUL01	16 56		16 56
** JF2G **							1 000000			
	7,993 30	776,697 00	3,462 88	881399554	11,456 18	01AUG01	25AUG01	154 87		154 87
** JF2G **							1 000000			
	845 52	776,697 00	3,422 90	880310944	4,268 42	01SEP01	25SEP01	16 38		16 38
** JF2G **							1 000000			
	833 03	776,697 00	3,418 47	879238416	4,251 70	01OCT01	25OCT01	16 14		16 14
** JF2G **							1 000000			
	8,772 28	776,697 00	3,414 52	867944076	12,186 80	01NOV01	25NOV01	169 96		169 96
** JF2G **							1 000000			
	7,338 70	776,697 00	3,370 65	858495475	10,709 35	01DEC01	25DEC01	142 19		142 19
31382DM86 ** JF2G **	479286 FNMA POOL		479286	6 000		01JAN29	1 000000			
	1,249 49	37,841 00	181 48	927250865	1,431 17	01JAN01	25JAN01	92 34		92 34
** JF2G **							1 000000			
	45 10	37,841 00	175 45	924059036	220 55	01FEB01	25FEB01	3 33		3 33

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
31382DV92 ** JF2G **	479540 FNMA POOL		479540	6 000	01JUL29		1 000000		
	844 20	402,815 00	1,807 43	895301843	2,651 63	01OCT01	25OCT01	13 19	13 19
** JF2G **	840 58	402,815 00	1,803 20	893145448	2,663 78	01NOV01	25NOV01	13 45	13 45
** JF2G **	741 83	402,815 00	1,798 91	891323833	2,540 74	01DEC01	25DEC01	11 59	11 59
31382GAY3 ** JF2G **	481623 FNMA POOL 481623			6 000	01JAN29		1 000000		
** JF2G **	153 28	79,415 00	358 55	880901970	503 83	01JAN01	25JAN01	11 33	11 33
** JF2G **	423 93	79,415 00	349 78	875543810	773 71	01FEB01	25FEB01	31 33	31 33
** JF2G **	568 08	79,415 00	347 66		915 74	01MAR01	25MAR01	41 98	41 98
31382LA63 ** JF2G **	485229 FNMA POOL		485229	6 000	01FEB29		1 000000		
** JF2G **	413 91	173,549 00	784 12	901244144	1,198 03	01JAN01	25JAN01	4 27	4 27
** JF2G **	1,540 33	173,549 00	782 05	892368668	2,322 38	01FEB01	25FEB01	15 88	15 88
** JF2G **	1,588 49	173,549 00	774 35	883215691	2,362 84	01MAR01	25MAR01	16 38	16 38

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **							1 000000		
** JF2G **	1,297 02	173,549 00	766 41	875742182	2,063 43	01APR01	25APR01	13 38	13 38
** JF2G **	1,771 49	173,549 00	759 91	865534748	2,531 40	01MAY01	25MAY01	18 27	18 27
** JF2G **	1,112 79	173,549 00	751 86	859122783	1,863 85	01JUN01	25JUN01	11 48	11 48
** JF2G **	1,717 10	173,549 00	745 50	849228748	2,462 60	01JUL01	25JUL01	17 71	17 71
** JF2G **	2,150 12	173,549 00	736 91	836839624	2,887 03	01AUG01	25AUG01	22 17	22 17
** JF2G **	1,875 16	173,549 00	726 16	826034837	2,401 32	01SEP01	25SEP01	19 34	19 34
** JF2G **	1,043 55	173,549 00	716 79	828021838	1,760 34	01OCT01	25OCT01	10 76	10 76
** JF2G **	4,989 17	173,549 00	711 58	791734899	5,620 75	01NOV01	25NOV01	50 63	50 63
** JF2G **	2,046 62	173,549 00	687 02	779942148	2,733 64	01DEC01	25DEC01	21 11	21 11

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
31382LHT6 ** JF2G **	485442	FMMA POOL 485442		6	500		01FEB29			1	000000		
	1,428	166,654 00	753 88	825362127	2,382	51	01JAN01	1,536	77	25	JAN01	91	86
** JF2G **				818885055	1,824	49	01FEB01	1,018	54	25	FEB01	60	89
** JF2G **	1,079	166,654 00	745 06	812014773	1,884	18	01MAR01	1,080	38	25	MAR01	64	58
** JF2G **	1,144	166,654 00	739 22	805866345	1,757	67	01APR01	966	86	25	APR01	57	80
** JF2G **	1,024	166,654 00	733 01	772671583	4,259	50	01MAY01	5,220	00	25	MAY01	312	04
** JF2G **	5,532	166,654 00	727 46	771685648	861	82	01JUN01	155	04	25	JUN01	9	27
** JF2G **	164	166,654 00	697 51	750243738	4,269	99	01JUL01	3,371	82	25	JUL01	201	56
** JF2G **	3,573	166,654 00	696 61	726086922	4,703	23	01AUG01	3,798	89	25	AUG01	227	09
** JF2G **	4,025	166,654 00	677 25	708653797	3,560	59	01SEP01	2,741	28	25	SEP01	163	87
** JF2G **	2,905	166,654 00	655 44							1	000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
	1,201	166,654 00	639 71	701442029	1,841	58	01OCT01	1,134	08	25	OCT01	67	79
** JF2G **				693384137	1,976	08	01NOV01	1,267	13	25	NOV01	75	75
** JF2G **	1,342	166,654 00	633 20	669487381	4,408	41	01DEC01	3,757	85	22	DEC01	224	64
** JF2G **	3,982	166,654 00	625 92	901867453	341	11	01JAN01	172	88	25	JAN01	2	08
** JF2G **	174	40,001 00	166 15	897500562	340	03	01FEB01	172	61	25	FEB01	2	07
** JF2G **	174	40,001 00	165 35	893170920	337	74	01MAR01	171	13	25	MAR01	2	06
** JF2G **	173	40,001 00	164 55	888769780	339	80	01APR01	173	96	25	APR01	2	09
** JF2G **	176	40,001 00	163 75	884224144	344	78	01MAY01	179	67	25	MAY01	2	16
** JF2G **	181	40,001 00	162 95	879627509	345	99	01JUN01	181	69	25	JUN01	2	18
** JF2G **	183	40,001 00	162 12	854711882			01JUL01			25	JUL01		
** JF2G **		40,001 00								1	000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE CURR	GN/LS GN/LS
	994 65		161 27		1.157 92				984 81		11 84		11 84
** JF2G **										1 000000			
	173 17	40,001 00	156 70		850382740		01AUG01		171 11	25AUG01	2 06		2 04
** JF2G **										1 000000			
	174 95	40,001 00	155 90		846009899		01SEP01		172 87	25SEP01	2 00		2 08
** JF2G **										1 000000			
	175 43	40,001 00	155 12		841623459		01OCT01		173 35	25OCT01	2 08		2 08
** JF2G **										1 000000			
	180 30	40,001 00	154 29		837116072		01NOV01		178 16	25NOV01	2 14		2 14
** JF2G **										1 000000			
	1,833 22	40,001 00	153 48		791286717		01DEC01		1,811 45	25DEC01	21 77		21 77
31383EXJ5 ** JF2F **	501181	FNMA POOL 501181		6 500			01JUN29						
	21,032 63	4,110,496 00	20,498 11		915518049		01JAN01		20,145 32	25JAN01	887 31		887 31
** JF2F **										1 000000			
	26,320 20	4,110,496 00	20,384 18		909114888		01FEB01		25,209 82	25FEB01	1,110 38		1,110 38
** JF2F **										1 000000			
	21,574 60	4,110,496 00	20,241 61		903866219		01MAR01		20,644 42	25MAR01	910 18		910 18
** JF2F **										1 000000			
	37,302 26	4,110,496 00	20,124 75		894791339		01APR01		35,728 57	25APR01	1,573 69		1,573 69

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE CURR	GN/LS GN/LS
** JF2F **										1 000000			
	44,785 17	4,110,496 00	19,922 70		883896818		01MAY01		42,895 80	25MAY01	1,889 37		1,889 37
** JF2F **										1 000000			
	56,879 60	4,110,496 00	19,680 11		870058370		01JUN01		54,479 99	25JUN01	2,399 61		2,399 61
** JF2F **										1 000000			
	47,643 44	4,110,496 00	19,371 97		858467691		01JUL01		45,633 48	25JUL01	2,009 96		2,009 96
** JF2F **										1 000000			
	59,914 68	4,110,496 00	19,113 97		843891669		01AUG01		57,387 03	25AUG01	2,527 65		2,527 65
** JF2F **										1 000000			
	86,152 15	4,110,496 00	18,789 42		822937470		01SEP01		82,498 45	25SEP01	3,633 70		3,633 70
31383EYD7 ** JF2G **	501208	FNMA POOL	501208	6 500			01JUN29						
	932 75	108,847 00	566 74		952671088		01JAN01		887 57	25JAN01	45 18		45 18
** JF2G **										1 000000			
	1,545 68	108,847 00	561 68		938471340		01FEB01		1,470 73	25FEB01	74 87		74 87
** JF2G **										1 000000			
	1,509 40	108,847 00	553 32		924602331		01MAR01		1,434 48	25MAR01	73 12		73 12
** JF2G **										1 000000			
	2,171 43	108,847 00	545 13		904652953		01APR01		2,066 25	25APR01	105 18		105 18
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE	MAT DT	TRD DT	COST COST	EX RATE	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT				PAY DT		NET SEC	NET SEC
	752 35	108,847 00	533 37		897740957		01MAY01	715 91	25MAY01	36 44		36 44
** JF2G **									1 000000			
	1,755 14	108,847 00	529 30		881614121		01JUN01	1,670 13	25JUN01	85 01		85 01
** JF2G **									1 000000			
	849 14	108,847 00	519 79		873814894		01JUL01	808 01	25JUL01	41 13		41 13
** JF2G **									1 000000			
	1,113 42	108,847 00	515 19		863585675		01AUG01	1,059 49	25AUG01	53 93		53 93
** JF2G **									1 000000			
	3,318 66	108,847 00	509 16		833096456		01SEP01	3,157 91	25SEP01	160 75		160 75
** JF2G **									1 000000			
	113 06	108,847 00	491 18		832057750		01OCT01	107 58	25OCT01	5 48		5 48
** JF2G **									1 000000			
	4,045 64	108,847 00	490 57		794889415		01NOV01	3,849 68	25NOV01	195 96		195 96
** JF2G **									1 000000			
	2,838 81	108,847 00	468 66		768008878		01DEC01	2,701 30	25DEC01	137 51		137 51
31383H2M5	503980	FNMA POOL	503980	6 000		01JUN29			1 000000			
** JF2G **												
	33 60	28,173 00	138 14		979468995		01JAN01	31 12	25JAN01	2 48		2 48
** JF2G **									1 000000			
	33 79	28,173 00	137 97		978269619		01FEB01	31 29	25FEB01	2 50		2 50

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE	MAT DT	TRD DT	COST COST	EX RATE	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT				PAY DT		NET SEC	NET SEC
** JF2G **									1 000000			
	33 97	28,173 00	137 80		977063855		01MAR01	31 46	25MAR01	2 51		2 51
** JF2G **									1 000000			
	38 69	28,173 00	137 64		975974514		01APR01	28 42	25APR01	2 27		2 27
** JF2G **									1 000000			
	30 87	28,173 00	137 47		974878784		01MAY01	28 59	25MAY01	2 28		2 28
** JF2G **									1 000000			
	36 59	28,173 00	137 34		973580023		01JUN01	33 89	25JUN01	2 70		2 70
** JF2G **									1 000000			
	34 02	28,173 00	137 13		972372484		01JUL01	31 51	25JUL01	2 51		2 51
** JF2G **									1 000000			
	50 02	28,173 00	136 98		970597025		01AUG01	46 32	25AUG01	3 70		3 70
** JF2G **									1 000000			
	31 69	28,173 00	136 72		969472189		01SEP01	29 35	25SEP01	2 34		2 34
** JF2G **									1 000000			
	31 86	28,173 00	136 56		968341319		01OCT01	29 51	25OCT01	2 35		2 35
** JF2G **									1 000000			
	32 03	28,173 00	136 41		967204415		01NOV01	29 66	25NOV01	2 37		2 37
** JF2G **									1 000000			
		28,173 00			966036630		01DEC01		25DEC01			

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				NET AMOUNT NET AMOUNT						SEC	GN/LS GN/LS
	32 90	136 25		169 15				30 47		2 43	2 43
31384ALP1 ** JF2G **	517934 FNMA POOL	517934	7 000	01NOV15			1 000000				
	1,544 19	443,934 00 2,571 18	989362945	4,135 37	01JAN01	1,557 35	25JAN01		6 84	6 84	
** JF2G **			985698594	4,188 80	01FEB01	1,419 61	25FEB01		7 12	7 12	
** JF2G **	1,626 73	443,934 00 2,562 07	906204751	37,842 60	01MAR01	35,135 63	25MAR01		154 39	154 39	
** JF2G **	35,290 02	443,934 00 2,552 58	728317249	81,317 04	01APR01	78,624 81	25APR01		345 50	345 50	
** JF2G **	78,970 31	443,934 00 2,346 73	725431010	3,167 36	01MAY01	1,275 69	25MAY01		5 61	5 61	
** JF2G **	1,281 30	443,934 00 1,886 06	644539841	37,788 93	01JUN01	35,753 23	25JUN01		157 11	157 11	
** JF2G **	35,910 34	443,934 00 1,878 59	641874963	2,852 14	01JUL01	1,177 85	25JUL01		5 18	5 18	
** JF2G **	1,183 03	443,934 00 1,662 20	637942149	3,408 11	01AUG01	1,738 27	25AUG01		7 64	7 64	
** JF2G **	1,745 91	443,934 00 1,652 05	591067478	22,461 29	01SEP01	28,710 22	25SEP01		91 04	91 04	
** JF2G **	20,809 26	443,934 00 1,652 05							91 04	91 04	

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				NET AMOUNT NET AMOUNT						SEC	GN/LS GN/LS
** JF2G **							1 000000				
** JF2G **	0,457 30	443,934 00 1,530 63	571566156	10,187 93	01OCT01	8,619 42	25OCT01		37 88	37 88	
** JF2G **	9,365 75	443,934 00 1,488 14	550468988	10,845 89	01NOV01	9,324 78	25NOV01		40 97	40 97	
** JF2G **	1,081 76	443,934 00 1,425 50	548032250	2,507 26	01DEC01	1,077 03	25DEC01		4 73	4 73	
31384GRD9 ** JF2G **	523484 FNMA POOL	523484	8 000	01JUL30			1 000000				
** JF2G **	5,076 46	96,053 00 600 06	884224126	5,676 52	01APR01	5,223 20	25APR01		-146 74	-146 74	
31384MJE3 ** JF2F **	527761 FNMA POOL	527761	7 500	01FEB30			1 000000				
** JF2F **	29,324 46	3,019,084 00 18,147 03	952011368	47,471 49	01JAN01	28,902 92	25JAN01		421 54	421 54	
** JF2F **	3,945 14	3,019,084 00 17,963 73	950698009	21,928 87	01FEB01	3,908 14	25FEB01		57 00	57 00	
31384VY22 ** JF2G **	535332 FNMA POOL 535332		8 500	01APR30			1 000000				
** JF2G **	1,213 12	52,578 00 316 09	825641113	1,529 21	01JAN01	1,229 80	25JAN01		-16 48	-16 48	
31384VY29 ** JF2G **	535428 FNMA POOL	535428	8 000	01AUG30			1 000000				
** JF2G **	195,409 54	2,646,649 00 14,799 99	744887720	210,409 53	01APR01	201,172 19	25APR01		-5,562 65	-5,562 65	
** JF2G **	102,110 82	1,509,139 00 7,695 46	697226080	189,806 28	01MAY01	105,014 59	25MAY01		-2,903 77	-2,903 77	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **										1 000000			
	2,866 05	220,169 00	1,201 42	922428452	4,068 27		01JUN01	2,808 17		25JUN01	58 68		58 68
31386EV39	561434	FNMA POOL	561434	6 000			01JUL29			1 000000			
** JF2G **													
	365 14	73,715 00	345 67	932892762	710 83		01OCT01	358 24		25OCT01	6 90		6 90
** JF2G **										1 000000			
	93 12	73,715 00	343 84	931629519	436 96		01NOV01	91 34		25NOV01	1 76		1 76
** JF2G **										1 000000			
	401 95	73,715 00	343 38	923443609	945 33		01DEC01	590 57		25DEC01	11 38		11 38
31386F3Y9	562515	FNMA POOL	562515	7 500			01FEB31			1 000000			
** JF2G **													
	7,279 24	621,150 00	3,875 39	986528970	11,154 63		01MAY01	7,440 75		25MAY01	-161 51		161 51
31386GSZ7	563136	FNMA POOL	563136	7 000			01NOV15			1 000000			
** JF2G **													
	2,714 11	425,571 00	2,474 14	990254834	5,188 25		01JAN01	2,702 24		25JAN01	11 87		11 87
** JF2G **										1 000000			
	4,983 88	425,571 00	2,458 31	978543791	7,442 19		01FEB01	4,962 08		25FEB01	21 80		21 80
** JF2G **										1 000000			
	15,037 82	425,571 00	2,429 23	943208160	17,467 05		01MAR01	14,972 03		25MAR01	65 79		65 79
** JF2G **										1 000000			
	3,222 49	425,571 00	2,341 52	935636004	5,544 01		01APR01	3,208 39		25APR01	14 10		14 10

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **										1 000000			
	14,259 01	425,571 00	2,322 71	902130408	16,581 72		01MAY01	14,196 63		25MAY01	62 38		62 38
** JF2G **										1 000000			
	24,293 62	425,571 00	2,239 54	845045644	26,533 16		01JUN01	24,187 33		25JUN01	106 29		106 29
** JF2G **										1 000000			
	6,797 71	425,571 00	2,097 82	829072493	8,895 53		01JUL01	6,767 97		25JUL01	29 74		29 74
** JF2G **										1 000000			
	2,663 85	425,571 00	2,058 17	822813020	4,722 02		01AUG01	2,652 20		25AUG01	11 65		11 65
** JF2G **										1 000000			
	7,571 93	425,571 00	2,042 63	805020619	9,614 56		01SEP01	7,538 80		25SEP01	33 13		33 13
** JF2G **										1 000000			
	18,869 41	425,571 00	1,998 46	760681578	20,867 87		01OCT01	18,786 86		25OCT01	82 55		82 55
** JF2G **										1 000000			
	12,657 23	425,571 00	1,888 39	730939819	14,545 62		01NOV01	12,601 85		25NOV01	55 38		55 38
** JF2G **										1 000000			
	26,556 48	425,571 00	1,814 56	668537823	28,371 04		01DEC01	26,440 29		25DEC01	116 19		116 19
31386LKH4	566496	FNMA POOL	566496	6 000			01FEB31			1 000000			
** JF2G **													
	1,040 43	943,997 00	4,700 47	994762798	5,740 90		01JUN01	1,016 37		25JUN01	24 06		24 06
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC NET SEC	GN/LS GN/LS	BASE BASE
	1,599 41	943,997 00	993068494	6,294 67	01JUL01	1,562 42	25JUL01	36 99			36 99	
** JF2G **							1 000000					
	1,011 59	943,997 00	991996891	5,698 87	01AUG01	988 20	25AUG01	23 39			23 39	
** JF2G **							1 000000					
	8,563 79	943,997 00	982925051	13,246 00	01SEP01	8,365 75	25SEP01	198 04			198 04	
** JF2G **							1 000000					
	1,001 19	943,997 00	981864465	5,640 57	01OCT01	978 84	25OCT01	23 15			23 15	
** JF2G **							1 000000					
	1,021 33	943,997 00	980782544	5,655 72	01NOV01	997 71	25NOV01	23 42			23 42	
** JF2G **							1 000000					
31386TPX7	572938 FNMA POOL		572938	6 000	01APR31				1 000000			
** JF2G **												
	2,307 80	2,007,994 00	994968959	12,308 83	01JUN01	2,254 44	25JUN01	53 36			53 36	
** JF2G **							1 000000					
	2,066 10	1,764,209 00	989947647	10,808 80	01AUG01	2,018 32	25AUG01	47 78			47 78	
** JF2G **							1 000000					
	875 88	804,562 00	987760744	4,853 84	01OCT01	855 63	25OCT01	20 25			20 25	
** JF2G **							1 000000					
	5,880 68	804,562 00	980451574	9,854 24	01NOV01	5,744 69	25NOV01	135 99			135 99	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC NET SEC	GN/LS GN/LS	BASE BASE
31387C3F6	580498 FNMA POOL		580498	5 500	01APR16				1 000000			
** JF2G **												
	961 87	255,025 00	996228330	2,130 73	01MAY01	943 38	25MAY01	18 49			18 49	
** JF2G **							1 000000					
	1,057 59	255,025 00	992081325	2,222 05	01JUN01	1,037 26	25JUN01	20 33			20 33	
** JF2G **							1 000000					
	1,874 07	255,025 00	984732751	3,033 68	01JUL01	1,838 05	25JUL01	36 02			36 02	
** JF2G **							1 000000					
	1,448 81	255,025 00	979051700	2,599 83	01AUG01	1,420 97	25AUG01	27 84			27 84	
** JF2G **							1 000000					
	982 98	255,025 00	975197255	2,127 36	01SEP01	964 09	25SEP01	18 89			18 89	
** JF2G **							1 000000					
	1,176 23	255,025 00	970585040	2,316 10	01OCT01	1,153 62	25OCT01	22 61			22 61	
** JF2G **							1 000000					
	1,661 80	255,025 00	964068816	2,796 28	01NOV01	1,629 86	25NOV01	31 94			31 94	
** JF2G **							1 000000					
	2,325 00	255,025 00	954952063	3,451 87	01DEC01	2,280 32	25DEC01	44 68			44 68	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST					NET SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS	
313921R91 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN			1 000	25JUN25		1 000000				
	1,911 49	360,000 00	547 50	994690305	2,458 99	25DEC01	1,911 49	25DEC01	00		00
336416AA0 ** JF2G **	FIRST SIERRA RECEIVA SERIES 20			7 490	18JAN05		1 000000				
	30,285 01	1,335,000 00	7,589 16	888091737	37,874 17	18JAN01	30,281 56	18JAN01	3 45		3 45
** JF2G **		1,335,000 00		856148411	50,044 47	18FEB01	42,639 48	18FEB01	4 86		4 86
** JF2G **		1,335,000 00		834901655	35,498 38	18MAR01	28,361 19	18MAR01	3 23		3 23
** JF2G **		1,335,000 00		810570898	39,438 48	18APR01	32,477 86	18APR01	3 70		3 70
** JF2G **		1,335,000 00		781624629	45,397 45	18MAY01	38,638 87	18MAY01	4 40		4 40
** JF2G **		1,335,000 00		756117932	40,564 42	18JUN01	34,047 56	18JUN01	3 88		3 88
** JF2G **		1,335,000 00		735220112	34,199 04	18JUL01	27,895 41	18JUL01	3 18		3 18
** JF2G **		1,335,000 00	00		34,725 36	18AUG01	34,721 40	18AUG01	3 96		3 96

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST					NET SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS	
** JF2G **	CXL						1 000000				
	-34,725 36	00	00		-34,725 36	18AUG01	-34,721 40		-3 96		-3 96
** JF2G **		1,335,000 00		709208674	40,851 58	18AUG01	34,721 31	18AUG01	3 96		3 96
339083AG2 ** JF2G **	FLEETWOOD CR GRANTOR 1997 B AS			6 480	15MAY13		1 000000				
	7,661 58	1,046,000 00	1,938 73	348202131	9,600 31	15JAN01	7,705 87	15JAN01	-44 29		-44 29
** JF2G **		1,046,000 00		333287227	9,138 86	15FEB01	7,274 81	15FEB01	-41 82		-41 82
** JF2G **		1,046,000 00	00		7,862 16	15MAR01	7,907 61	15MAR01	-45 45		-45 45
** JF2G **		1,046,000 00	00		-7,862 16	15MAR01	-7,907 61		45 45		45 45
** JF2G **		1,046,000 00		325770860	9,721 41	15MAR01	7,907 57	15MAR01	-45 45		-45 45
** JF2G **		1,046,000 00		317714579	10,244 24	15APR01	8,475 59	15APR01	-48 72		-48 72
** JF2G **		1,046,000 00	00		8,164 35	15MAY01	8,211 55	15MAY01	-47 20		-47 20
** JF2G **	CXL						1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **	-8,164 35	00	00	-8,164 35		15MAY01	-8,211 55		47 20	47 20
** JF2G **		1,046,000 00		309909282		15MAY01		15MAY01		
** JF2G **	8,164 34		1,772 42	9,936 76			8,211 54		-47 20	-47 20
** JF2G **		1,046,000 00		300358030		15JUN01		15JUN01		
** JF2G **	9,990 61		1,728 88	11,719 49			10,048 37		-57 76	-57 76
** JF2G **		1,046,000 00		292362762		15JUL01		15JUL01		
** JF2G **	8,363 05		1,675 59	10,038 64			8,411 40		-48 35	-48 35
** JF2G **		1,046,000 00	00	9,864 74		15AUG01		15AUG01		
** JF2G ** CXL	9,864 74		00	9,864 74			9,921 77		-57 03	-57 03
** JF2G ** CXL	-9,864 74		00	-9,864 74		15AUG01	-9,921 77		57 03	57 03
361849LZ3 ** JF2G **		GMAC COML MTG SEC IN MTG CTF 2	1 000			15JAN12		1 000000		
** JF2G **	180 46	300,000 00	1,775 87	988513133		15JAN01	180 46	15JAN01	00	00
** JF2G **		300,000 00		987985800		15FEB01		15FEB01	00	00
** JF2G **	158 20		1,563 41	1,721 61			158 20		00	00
** JF2G **		300,000 00	00	4,142 21		15MAR01		15MAR01	00	00
** JF2G ** CXL	4,142 21		00	4,142 21			4,142 21		00	00
** JF2G ** CXL	-4,142 21		00	-4,142 21		15MAR01	-4,142 21		00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **		300,000 00		974220733		15MAR01		15MAR01	00	00
** JF2G **	4,129 52		1,351 78	5,481 30			4,129 52		00	00
** JF2G **		300,000 00	00	1,351 95		15APR01		15APR01	00	00
** JF2G ** CXL	1,351 95		00	1,351 95			1,351 95		00	00
** JF2G ** CXL	-1,351 95		00	-1,351 95		15APR01	-1,351 95		00	00
** JF2G **		300,000 00	1,359 98	969671933		15APR01		15APR01	00	00
** JF2G **	1,351 95			2,711 93			1,351 95		00	00
** JF2G **		300,000 00	1,279 71	969006600		15MAY01		15MAY01	00	00
** JF2G **	212 29			1,492 00			212 29		00	00
** JF2G **		300,000 00	1,088 11	968334300		15JUN01		15JUN01	00	00
** JF2G **	201 69			1,289 80			201 69		00	00
** JF2G **		300,000 00	1,021 59	942392566		15JUL01		15JUL01	00	00
** JF2G **	7,782 52			8,804 11			7,782 52		00	00
** JF2G **		495,000 00	1,634 89	941527919		15AUG01		15AUG01	03	03
** JF2G **	427 97			2,062 86			427 94		03	03
** JF2G **		495,000 00	1,557 14	940895333		15SEP01		15SEP01	02	02
** JF2G **	313 13			1,870 27			313 11		02	02
** JF2G **		495,000 00				15OCT01		15OCT01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC	NET SEC
	7,246 74		00		7,246 74				7,246 31			45	45
** JF2G **										1 000000			
	-7,246 74		00		-7,246 74		15OCT01		-7,246 31			- 45	- 45
** JF2G **										1 000000			
	7,246 71	495,000 00	1,446 71		924255515		15OCT01		7,246 26	15OCT01		45	45
** JF2G **										1 000000			
	486 79	495,000 00	1,091 66		925272101		15NOV01		486 76	15NOV01		03	03
** JF2G **										1 000000			
	446 65	495,000 00	885 48		924369777		15DEC01		446 62	15DEC01		03	03
36185NGD6		GMACH MTG LN TR	2000 HE3	1 000	25JUL13					1 000000			
** JF2G **										1 000000			
	27,270 04	900,000 00	4,851 84		925610622		25JAN01		27,270 04	25JAN01		00	00
** JF2G **										1 000000			
	37,745 70	900,000 00	4,319 82		883478955		25FEB01		37,745 70	25FEB01		00	00
** JF2G **										1 000000			
	48,064 77	900,000 00	3,494 91		830265655		25MAR01		48,064 77	25MAR01		00	00
** JF2G **										1 000000			
	60,987 82	900,000 00	3,219 35		742501411		25APR01		60,987 82	25APR01		00	00
** JF2G **										1 000000			
	63,211 81	900,000 00	2,645 64		692266066		25MAY01		63,211 81	25MAY01		00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC	NET SEC
** JF2G **										1 000000			
	63,211 82	900,000 00	00		63,211 82		25MAY01		63,211 82	25MAY01		00	00
** JF2G **										1 000000			
	-63,211 82		00		-63,211 82		25MAY01		-63,211 82			00	00
** JF2G **										1 000000			
	73,044 82	900,000 00	2,258 01		611105155		25JUN01		73,044 82	25JUN01		00	00
** JF2G **										1 000000			
	82,882 48	900,000 00	00		519013511		25JUL01		82,882 48	25JUL01		00	00
** JF2G **										1 000000			
	-82,882 48		00		-82,882 48		25JUL01		-82,882 48			00	00
** JF2G **										1 000000			
	71,604 82	900,000 00	1,675 27		439452611		25AUG01		71,604 82	25AUG01		00	00
** JF2G **										1 000000			
	75,533 18	900,000 00	1,178 83		355526855		25SEP01		75,533 18	25SEP01		00	00
** JF2G **										1 000000			
	57,495 84	900,000 00	741 60		291642588		25OCT01		57,495 84	25OCT01		00	00
** JF2G **										1 000000			
	73,337 45	900,000 00	592 63		210156533		25NOV01		73,337 45	25NOV01		00	00
** JF2G **										1 000000			
		900,000 00					25DEC01			25DEC01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST			
	349 95	00		349 95	349 95		00	00
** JF2G ** CXL		00				25DEC01	1 000000	
	-349 95	00		-349 95	-349 95		00	00
** JF2G **						25DEC01	1 000000	
	349 95	900,000 00		349 95	349 95	25DEC01	25DEC01	00
** JF2G ** CXL		00				25DEC01	1 000000	
	-349 95	00		-349 95	-349 95		00	00
** JF2G **						25DEC01	1 000000	
361853BL7	75,825 64	900,000 00	349 91	125905822 76,175 55		25DEC01	25DEC01	00
** JF2G **	GMAC COML MTG ASSET 2001 FL A		1 000	15JUN13			1 000000	
	15 55	100,000 00	214 27	999844500 229 82		29JUN01	16JUL01	00
** JF2G **						20JUL01	1 000000	
	15 55	100,000 00	00	15 55	15 55	20JUL01	20JUL01	00
** JF2G ** CXL		00				20JUL01	1 000000	
	-15 55	00		-15 55	-15 55		00	00
** JF2G **						15AUG01	1 000000	
	12 91	100,000 00	00	12 91	12 91	15AUG01	15AUG01	00
** JF2G ** CXL		00				15AUG01	1 000000	
	-12 91	00		-12 91	-12 91		00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST			
** JF2G **						15AUG01	1 000000	
	12 91	100,000 00	344 11	.999870900 357 02		15AUG01	15AUG01	00
** JF2G **						15SEP01	1 000000	
	13 15	100,000 00	361 06	999583900 374 21		15SEP01	15SEP01	00
** JF2G **						15OCT01	1 000000	
	16 34	100,000 00	294 46	999420500 310 80		15OCT01	15OCT01	00
361856BF3		GMACH HOME EQUITY LM SER 2001	1 000	25SEP31			1 000000	
** JF2G **	3,035 21	135,000 00	391 83	977516962 3,427 04		25JUL01	25JUL01	00
** JF2G **						25AUG01	1 000000	
	6,857 32	135,000 00	00	6,857 32	6,857 32	25AUG01	25AUG01	00
** JF2G ** CXL		00				25AUG01	1 000000	
	-6,857 32	00		-6,857 32	-6,857 32		00	00
** JF2G **						25AUG01	1 000000	
	6,864 46	135,000 00	466 14	926669111 7,330 60		25AUG01	25AUG01	00
** JF2G **						25SEP01	1 000000	
	6,902 70	135,000 00	372 88	875538000 7,275 58		25SEP01	25SEP01	00
** JF2G **						25OCT01	1 000000	
	6,578 49	135,000 00	273 96	826808444 6,852 45		25OCT01	25OCT01	00
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAY DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST				SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	9,820 27	135,000 00	00		9,820 27		25NOV01	25NOV01	00	00	
** JF2G **	CKL							1 000000			
	-9,820 27	00	00		-9,820 27		25NOV01		00	00	
** JF2G **								1 000000			
	9,827 39	135,000 00	252 02	754012962	10,079 41		25NOV01	25NOV01	00	00	
** JF2G **								1 000000			
	10,309 65	135,000 00	00		10,309 65		25DEC01	25DEC01	00	00	
** JF2G **	CKL							1 000000			
	-10,309 65	00	00		-10,309 65		25DEC01		00	00	
** JF2G **								1 000000			
	10,316 76	135,000 00	188 96	677592518	10,505 72		25DEC01	25DEC01	00	00	
36200UMK7	573150 GNMA POOL		573150	7 500			15SEP31		1 000000		
** JF2G **											
	245 55	340,243 00	2,125 00	998561939	2,370 55		01NOV01	15NOV01	-10 86	-10 86	
** JF2G **								1 000000			
	259 66	340,243 00	2,123 66	997798779	2,383 12		01DEC01	15DEC01	-11 48	-11 48	
36202DJ85	002987 GNMA II POOL		2987	7 500			20OCT30		1 000000		
** JF2G **											
	110,314 96	1,996,179 00	7,625 00	555904270	117,939 96		01DEC01	20DEC01	-4,488 39	-4,488 39	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAY DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST				SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36202DMC2	003055 GNMA POOL		003055	7 500			20MAR31		1 000000		
** JF2G **											
	54,599 54	1,278,768 00	6,312 50	747125592	60,912 04		01DEC01	20DEC01	-2,158 39	-2,158 39	
36203CFD9	344964 GNMA POOL		344964	7 000			15JUL23		1 000000		
** JF2G **											
	9,662 34	1,882,978 00	5,074 56	456863457	14,736 90		01JAN01	15JAN01	198 23	190 23	
** JF2G **								1 000000			
	22,128 15	1,882,978 00	5,018 22	445111780	27,146 37		01FEB01	15FEB01	435 65	435 65	
** JF2G **								1 000000			
	1,542 74	1,882,978 00	4,889 12	444292471	6,431 84		01MAR01	15MAR01	30 37	30 37	
** JF2G **								1 000000			
	1,743 40	1,882,978 00	4,880 12	443364598	6,623 52		01APR01	15APR01	34 32	34 32	
** JF2G **								1 000000			
	1,613 78	1,882,978 00	4,869 97	442509561	6,483 75		01MAY01	15MAY01	31 77	31 77	
** JF2G **								1 000000			
	1,626 86	1,882,978 00	4,860 54	441645579	6,487 40		01JUN01	15JUN01	32 03	32 03	
** JF2G **								1 000000			
	16,317 68	1,882,978 00	4,851 05	432979689	21,168 73		01JUL01	15JUL01	321 25	321 25	
** JF2G **								1 000000			
	14,442 01	1,882,978 00	4,755 87	425309918	19,197 88		01AUG01	15AUG01	284 33	284 33	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **										1 000000		
	1,638 45	1,882,978 00	4,671 62	424439781	6,310 07	01SEP01		1,406 19	15SEP01	32 26		32 26
** JF2G **										1 000000		
	21,710 57	1,882,978 00	4,662 06	412909869	26,372 63	01OCT01		21,283 14	15OCT01	427 43		427 43
36203C5Z1	345664	GNMA POOL	345664	6 500	15APR24					1 000000		
** JF2G **										1 000000		
	630 89	614,255 00	1,863 45	559037923	2,494 34	01JAN01		626 65	15JAN01	4 24		4 24
** JF2G **										1 000000		
	706 06	614,255 00	1,860 05	557888466	2,566 11	01FEB01		701 32	15FEB01	4 74		4 74
** JF2G **										1 000000		
	721 69	614,255 00	1,856 21	556713563	2,577 90	01MAR01		716 84	15MAR01	4 85		4 85
** JF2G **										1 000000		
	15,728 92	614,255 00	1,852 30	531107064	17,581 22	01APR01		15,623 24	15APR01	105 68		105 68
** JF2G **										1 000000		
	585 63	614,255 00	1,767 11	530153665	2,352 74	01MAY01		581 70	15MAY01	3 93		3 93
** JF2G **										1 000000		
	5,366 36	614,255 00	1,763 94	521420550	7,128 30	01JUN01		5,328 32	15JUN01	36 04		36 04
** JF2G **										1 000000		
	592 51	614,255 00	1,734 88	520455950	2,327 39	01JUL01		588 53	15JUL01	3 98		3 98
** JF2G **										1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **										1 000000		
	4,464 43	614,255 00	1,731 67	513187910	6,196 10	01AUG01		4,434 43	15AUG01	30 00		30 00
** JF2G **										1 000000		
	601 74	614,255 00	1,707 49	512208284	2,309 23	01SEP01		597 70	15SEP01	4 04		4 04
** JF2G **										1 000000		
	610 30	614,255 00	1,704 23	511214723	2,314 53	01OCT01		606 20	15OCT01	4 10		4 10
** JF2G **										1 000000		
	4,854 96	614,255 00	1,700 92	503310905	6,555 88	01NOV01		4,822 34	15NOV01	32 62		32 62
** JF2G **										1 000000		
	14,463 29	614,255 00	1,674 62	479764837	16,137 91	01DEC01		14,366 12	15DEC01	97 17		97 17
36203DAF7	345706	GNMA POOL	345706	7 000	15APR24					1 000000		
** JF2G **										1 000000		
	779 12	68,738 00	188 66	459163344	967 78	01JAN01		763 78	15JAN01	15 34		15 34
** JF2G **										1 000000		
	514 59	68,738 00	184 12	451677092	698 71	01FEB01		504 46	15FEB01	10 13		10 13
** JF2G **										1 000000		
	61 71	68,738 00	181 10	450779336	242 81	01MAR01		60 50	15MAR01	1 21		1 21
** JF2G **										1 000000		
	63 88	68,738 00	180 75	449850010	244 63	01APR01		62 62	15APR01	1 26		1 26
** JF2G **										1 000000		
	644 39	68,738 00	180 38	440475428	824 77	01MAY01		631 70	15MAY01	12 69		12 69

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT				COST COST	SEC GN/LS
** JF2G **		68,738 00			427156012		01JUN01	1 000000		
	915 55		174 62		1,092 17			15JUN01	10 02	18 02
** JF2G **		68,738 00			414923768		01JUL01	1 000000		
	840 82		171 28		1,012 10			15JUL01	14 55	14 55
** JF2G **		68,738 00			414159414		01AUG01	1 000000		
	52 54		166 37		218 91			15AUG01	1 03	1 03
** JF2G **		68,738 00			404100119		01SEP01	1 000000		
	553 98		166 07		720 05			15SEP01	10 91	10 91
** JF2G **		68,738 00			394084931		01OCT01	1 000000		
	825 90		162 83		988 73			15OCT01	14 26	14 26
36203EE20	346753	GNMA POOL		346753	7 500		15SEP23	1 000000		
** JF2G **		42,329 00			425450634		01JAN01	1 000000		
	218 58		113 93		332 31			15JAN01	-1 64	-1 64
** JF2G **		42,329 00			410633844		01FEB01	1 000000		
	627 18		112 56		739 74			15FEB01	-4 70	-4 70
** JF2G **		42,329 00			409889673		01MAR01	1 000000		
	31 50		108 63		140 13			15MAR01	- 24	- 24
** JF2G **		42,329 00			404565664		01APR01	1 000000		
	225 36		108 44		333 80			15APR01	-1 69	-1 69
** JF2G **								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT				COST COST	SEC GN/LS
** JF2G **		42,329 00			397092064		01MAY01	1 000000		
	314 35		107 03		423 38			15MAY01	-2 37	-2 37
** JF2G **		42,329 00			387089229		01JUN01	1 000000		
	423 41		105 04		528 47			15JUN01	-3 18	-3 18
36203E5X2	347442	GNMA POOL		347442	7 000		15MAY23	1 000000		
** JF2G **		595,916 00			452699826		01JAN01	1 000000		
	2,589 92		1,588 78		4,178 70			15JAN01	50 99	50 99
** JF2G **		595,916 00			438133612		01FEB01	1 000000		
	8,680 24		1,573 65		10,253 89			15FEB01	170 89	170 89
** JF2G **		595,916 00			419821870		01MAR01	1 000000		
	10,912 26		1,523 04		12,435 30			15MAR01	214 83	214 83
** JF2G **		595,916 00			414022211		01APR01	1 000000		
	3,456 11		1,459 37		4,915 48			15APR01	48 04	48 04
** JF2G **		595,916 00			397931839		01MAY01	1 000000		
	9,588 51		1,439 21		11,027 72			15MAY01	188 77	188 77
** JF2G **		595,916 00			389887554		01JUN01	1 000000		
	4,841 39		1,383 29		6,224 68			15JUN01	95 31	95 31
** JF2G **		595,916 00			388974534		01JUL01	1 000000		
	494 41		1,355 04		1,851 45			15JUL01	9 77	9 77
** JF2G **		595,916 00			384893882		01AUG01	1 000000		
	2,908 46		1,352 13		4,260 59			15AUG01	57 26	57 26

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	514 31	595,916 00	1,335 18	383230824 1,849 49	01SEP01	1 000000 15SEP01	10 13 10 13
** JF2G **	7,078 88	595,916 00	1,332 18	371365259 8,403 06	01OCT01	1 000000 15OCT01	139 21 139 21
36203HCS8 ** JF2G **	349381 GNMA POOL		349381	7 000	15MAY23	1 000000	
** JF2G **	264 00	297,095 00	653 32	376082566 917 32	01JAN01	1 000000 15JAN01	-5 69 -5 69
** JF2G **	221 20	297,095 00	651 76	375338023 872 96	01FEB01	1 000000 15FEB01	-4 77 -4 77
** JF2G **	3,399 81	297,095 00	650 49	363894511 4,050 30	01MAR01	1 000000 15MAR01	-73 31 -73 31
** JF2G **	5,829 87	297,095 00	630 65	344271594 6,460 52	01APR01	1 000000 15APR01	-125 71 -125 71
** JF2G **	1,680 33	297,095 00	596 64	338615728 2,276 97	01MAY01	1 000000 15MAY01	-36 23 -36 23
** JF2G **	1,218 80	297,095 00	586 84	334513337 1,805 64	01JUN01	1 000000 15JUN01	-26 28 -26 28
** JF2G **	2,780 44	297 095 00	579 73	325154580 3,360 17	01JUL01	1 000000 15JUL01	-59 95 -59 95
** JF2G **						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	954 76	297,095 00	563 51	321940927 1,518 27	01AUG01	1 000000 15AUG01	-20 59 -20 59
** JF2G **	4,791 51	297,095 00	557 93	305813056 5,349 44	01SEP01	1 000000 15SEP01	-103 32 -103 32
** JF2G **	3,511 40	297,095 00	530 00	293993941 4,041 40	01OCT01	1 000000 15OCT01	-75 71 -75 71
36203HHX2 ** JF2G **	349546 GNMA POOL		349546	7 500	15MAR23	1 000000	
** JF2G **	763 03	923,106 00	2,873 24	497184895 3,636 27	01JAN01	1 000000 15JAN01	-19 67 -19 67
** JF2G **	10,433 76	923,106 00	2,868 46	485882011 13,302 22	01FEB01	1 000000 15FEB01	-269 00 -269 00
** JF2G **	799 75	923,106 00	2,803 25	485015642 3,603 00	01MAR01	1 000000 15MAR01	-20 62 -20 62
** JF2G **	777 66	923,106 00	2,798 26	484173204 3,575 92	01APR01	1 000000 15APR01	-20 05 -20 05
** JF2G **	781 51	923,106 00	2,793 39	483326595 3,574 90	01MAY01	1 000000 15MAY01	-20 15 -20 15
** JF2G **	68,502 99	923,106 00	2,788 51	409117360 71,291 50	01JUN01	1 000000 15JUN01	-1,766 09 -1,766 09

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	DESCRIPTION ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					SEC	GN/LS
36203JWZ6 .. JF2G ..	350864 GNMA POOL		350864	7 000		15AUG23		1 000000			
	2,715 43	1,952,704 00 5,719 33		500711690 8,434 76		01JAN01	2,661 97	15JAN01	53 46		53 46
.. JF2G ..	1,799 05	1,952,704 00 5,703 49		499790377 7,502 54		01FEB01	1,763 63	15FEB01	35 42		35 42
.. JF2G ..	54,072 46	1,952,704 00 5,693 00		472099309 59,765 46		01MAR01	53,007 91	15MAR01	1,064 55		1,064 55
.. JF2G ..	2,608 01	1,952,704 00 5,377 58		470763720 7,985 59		01APR01	2,556 66	15APR01	51 35		51 35
.. JF2G ..	3,716 27	1,952,704 00 5,362 56		468860579 9,078 63		01MAY01	3,643 11	15MAY01	73 16		73 16
.. JF2G ..	2,575 79	1,952,704 00 5,340 68		467541491 7,916 47		01JUN01	2,525 08	15JUN01	50 71		50 71
.. JF2G ..	32,734 41	1,952,704 00 5,325 66		450777859 58,060 07		01JUL01	32,089 95	15JUL01	644 46		644 46
.. JF2G ..	135,984 26	1,952,704 00 5,134 71		381138907 141,118 97		01AUG01	133,307 07	15AUG01	2,677 19		2,677 19
.. JF2G ..	44,958 94	1,952,704 00 4,341 47		358114967 49,300 41		01SEP01	44,073 81	15SEP01	885 13		885 13
.. JF2G ..								1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	DESCRIPTION ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					SEC	GN/LS
	54,407 31	1,952,704 00 4,079 21		330252419 58,486 52		01OCT01	53,336 17	15OCT01	1,071 14		1,071 14
36203KB45 .. JF2G ..	351159 GNMA POOL		351159	7 500		15AUG23		1 000000			
.. JF2G ..	31 93	48,148 00 96 10		318686757 120 03		01JAN01	32 17	15JAN01	- 24		- 24
.. JF2G ..	24 39	48,148 00 95 90		318180194 120 29		01FEB01	24 57	15FEB01	- 18		- 18
.. JF2G ..	27 19	48,148 00 95 75		317615477 122 94		01MAR01	27 39	15MAR01	- 20		- 20
.. JF2G ..	25 06	48,148 00 95 58		317094998 120 64		01APR01	25 25	15APR01	- 19		- 19
.. JF2G ..	790 75	48,148 00 95 42		300671678 886 17		01MAY01	796 68	15MAY01	-5 93		-5 93
.. JF2G ..	163 42	48,148 00 90 48		297277560 253 90		01JUN01	164 45	15JUN01	-1 23		-1 23
36203LC04 .. JF2G ..	352083 GNMA POOL		352083	7 500		15SEP23		1 000000			
.. JF2G ..	5,624 82	1,534,505 00 3,299 06		340321458 8,923 88		01JAN01	5,783 02	15JAN01	-158 20		-158 20
.. JF2G ..	6,704 66	1,534,505 00 3,263 92		335952193 9,968 58		01FEB01	6,893 23	15FEB01	-188 57		-188 57
.. JF2G ..								1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	1,534,505 00	3,222 00	332312120	8,807 71	01MAR01	15MAR01	-157 10
5.585 71						1 000000	
.. JF2G ..	1,534,505 00	3,187 09	325063671	14,309 87	01APR01	15APR01	-312 83
11.122 78						1 000000	
.. JF2G ..	1,534,505 00	3,117 56	314093958	19,950 64	01MAY01	15MAY01	-473 43
16.833 08						1 000000	
.. JF2G ..	1,534,505 00	3,012 37	304468320	17,782 96	01JUN01	15JUN01	-415 42
14.770 59						1 000000	
.. JF2G ..	352842 GNMA POOL	352842	7 000	15FEB24		1 000000	
36203L584							
.. JF2G ..	221,840 00	678 52	523397899	885 10	01JAN01	15JAN01	4 07
206 58						1 000000	
.. JF2G ..	221,840 00	677 31	515927244	2,334 60	01FEB01	15FEB01	32 63
1,657 29						1 000000	
.. JF2G ..	221,840 00	667 64	509402316	2,115 13	01MAR01	15MAR01	28 50
1,447 49						1 000000	
.. JF2G ..	221,840 00	659 20	497305400	3,342 78	01APR01	15APR01	52 83
2,683 58						1 000000	
.. JF2G ..	221,840 00	643 55	491935539	1,834 80	01MAY01	15MAY01	23 45
1,191 25						1 000000	
.. JF2G ..	221,840 00	636 60	479795663	5 329 71	01JUN01	15JUN01	53 02
2,693 11						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
.. JF2G ..	221,840 00	620 89	467518662	3,344 42	01JUL01	15JUL01	53 62
2,723 53						1 000000	
.. JF2G ..	221,840 00	605 00	463913270	1,404 82	01AUG01	15AUG01	15 75
799 82						1 000000	
.. JF2G ..	221,840 00	600 34	456694763	2,201 25	01SEP01	15SEP01	31 52
1,600 91						1 000000	
.. JF2G ..	221,840 00	591 00	444902226	3,207 50	01OCT01	15OCT01	51 51
2,616 50						1 000000	
.. JF2G ..	354566 GNMA POOL	354566	7 500	15APR23		1 000000	
36203N274							
.. JF2G ..	184,076 00	381 11	318592374	2,714 84	01JAN01	15JAN01	-65 64
2,533 73						1 000000	
.. JF2G ..	184,076 00	366 54	309737825	1,996 45	01FEB01	15FEB01	-45 84
1,629 91						1 000000	
.. JF2G ..	184,076 00	356 34	306769486	902 74	01MAR01	15MAR01	-15 37
546 40						1 000000	
.. JF2G ..	184,076 00	352 93	297544166	2,051 09	01APR01	15APR01	-47 76
1,698 16						1 000000	
.. JF2G ..	184,076 00	342 32	286226667	2,425 60	01MAY01	15MAY01	-58 59
2,083 28						1 000000	
.. JF2G ..						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC CN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC CN/LS	NET SEC BASE
	1,059 22	184,074 00	329 30		280472413	1,388 52	01JUN01		15JUN01		-29 79	-29 79
36203PA29 ** JF2G **	354725	GNMA POOL	354725	7 500	15DEC23			1 000000				
	7,387 49	381,204 00	938 57		374766293	8,244 06	01JAN01	7,503 88	15JAN01	-196 39	-196 39	
** JF2G **								1 000000				
	922 41	381,204 00	892 89		372346545	1,815 30	01FEB01	947 20	15FEB01	-24 79	-24 79	
** JF2G **								1 000000				
	3,062 70	381,204 00	887 12		364312284	3,949 82	01MAR01	3,145 01	15MAR01	-82 31	-82 31	
** JF2G **								1 000000				
	2,163 12	381,204 00	847 98		358637842	3,031 10	01APR01	2,221 25	15APR01	-58 13	-58 13	
** JF2G **								1 000000				
	5,652 39	381,204 00	854 47		343810112	6,504 86	01MAY01	5,804 30	15MAY01	-151 91	-151 91	
** JF2G **								1 000000				
	1,790 28	381,204 00	819 14		339113729	2,609 42	01JUN01	1,838 39	15JUN01	-48 11	-48 11	
36203QJX0 ** JF2G **	355878	GNMA POOL	355878	7 500	15JUN24			1 000000				
	174 86	277,697 00	699 25		402257748	874 11	01JAN01	179 61	15JAN01	-4 75	-4 75	
** JF2G **								1 000000				
	177 03	277,697 00	698 16		401620255	875 19	01FEB01	181 84	15FEB01	-4 81	-4 81	
** JF2G **								1 000000				
		277,697 00			397215094		01MAR01		15MAR01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC CN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC CN/LS	NET SEC BASE
	1,223 30		697 05		1,920 35			1,256 56		-33 24	-33 24	
** JF2G **								1 000000				
	2,792 28	277,697 00	689 40		387159962	3,481 68	01APR01	2,868 20	15APR01	-75 92	-75 92	
** JF2G **								1 000000				
	3,360 13	277,697 00	671 96		375859975	4,032 09	01MAY01	3,451 48	15MAY01	-91 35	-91 35	
** JF2G **								1 000000				
	175 16	277,697 00	650 96		374429216	826 12	01JUN01	179 92	15JUN01	-4 76	-4 76	
36203V3A6 ** JF2G **	360893	GNMA POOL	360893	7 800	15AUG23			1 000000				
	22,479 67	1,134,813 00	2,671 98		383828472	25,151 45	01JAN01	22,124 91	15JAN01	354 76	354 76	
** JF2G **								1 000000				
	802 32	1,134,813 00	2,540 84		383121465	3,343 16	01FEB01	789 66	15FEB01	12 66	12 66	
** JF2G **								1 000000				
	801 22	1,134,813 00	2,536 17		382415428	3,337 39	01MAR01	788 58	15MAR01	12 64	12 64	
** JF2G **								1 000000				
	875 72	1,134,813 00	2,531 49		381643742	3,407 21	01APR01	861 90	15APR01	13 82	13 82	
** JF2G **								1 000000				
	926 79	1,134,813 00	2,526 38		380827052	3,453 17	01MAY01	912 16	15MAY01	14 63	14 63	
** JF2G **								1 000000				
	11,578 41	1,134,813 00	2,520 98		378624129	14,899 39	01JUN01	11,395 69	15JUN01	182 72	182 72	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC GN/LS	BASE CURR GN/LS
** JF2G **		1.134,813 00								1 000000			
	9,684 50		2,453 44	362088361	12,139 94		01JUL01		9,533 63	15JUL01	152 87		152 87
** JF2G **		1.134,813 00								1 000000			
	2,533 97		2,396 93	359855421	4,930 90		01AUG01		2,493 98	15AUG01	39 99		39 99
** JF2G **		1.134,813 00								1 000000			
	800 35		2,382 15	359150168	3,182 48		01SEP01		787 70	15SEP01	12 63		12 63
** JF2G **		1.134,813 00								1 000000			
	22,894 69		2,377.48	338975311	25,272 17		01OCT01		22,533 38	15OCT01	361 31		361 31
36203YJL9	363067	GNMA POOL		363067	7 500		15AUG23			1 000000			
** JF2G **		54,426 00								1 000000			
	22 92		98 32	288594972	121 24		01JAN01		23 09	15JAN01	- 17		- 17
** JF2G **		54,426 00								1 000000			
	26 02		98 17	288116892	124 19		01FEB01		26 22	15FEB01	- 20		- 20
** JF2G **		54,426 00								1 000000			
	27 70		98 01	287607944	125 71		01MAR01		27 91	15MAR01	- 21		- 21
** JF2G **		54,426 00								1 000000			
	27 58		97 83	287101201	125 41		01APR01		27 79	15APR01	- 21		- 21
** JF2G **		54,426 00								1 000000			
	1,023 52		97 66	268295483	1,121 18		01MAY01		1,031 20	15MAY01	-7 68		-7 68
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC GN/LS	BASE CURR GN/LS
	657 11	54,426 00	91 26	256222026	748 37		01JUN01		662 04	15JUN01	-4 93		-4 93
36204HG01	370835	GNMA POOL		370835	7 500		15OCT23			1 000000			
** JF2G **		48,679 00								1 000000			
	295 64		104 83	338473674	400 47		01JAN01		297 86	15JAN01	-2 22		-2 22
** JF2G **		48,679 00								1 000000			
	172 80		102 98	334923889	275 78		01FEB01		174 10	15FEB01	-1 30		-1 30
** JF2G **		48,679 00								1 000000			
	530 87		101 90	324018365	632 77		01MAR01		534 85	15MAR01	-3 98		-3 98
** JF2G **		48,679 00								1 000000			
	731 55		98 58	308990324	830 13		01APR01		737 04	15APR01	-5 49		-5 49
** JF2G **		48,679 00								1 000000			
	447 39		94 00	299799708	541 39		01MAY01		450 75	15MAY01	-3 36		-3 36
** JF2G **		48,679 00								1 000000			
	559 71		91 22	288301731	650 93		01JUN01		563 91	15JUN01	-4 20		-4 20
36204J228	371692	GNMA POOL		371692	7 000		15MAR24			1 000000			
** JF2G **		1,672,009 00								1 000000			
	1,392 03		4,925 69	504190808	6,317 72		01JAN01		1,364 62	15JAN01	27 41		27 41
** JF2G **		1,672,009 00								1 000000			
	1,458 96		4,917 57	503318229	6,376 53		01FEB01		1,430 24	15FEB01	28 72		28 72
** JF2G **		1,672,009 00								1 000000			
				498814228			01MAR01			15MAR01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS			
				NET AMOUNT	NET AMOUNT						SEC	GN/LS	BASE	CURR
	7,530 73	4,909 06		12,439 79	7,302 47					148 24		148 24		
** JF2G **									1 000000					
	15,544 25	1,672,009 00 4,845 13		489517478 20,409 38		01APR01		15,230 22	15APR01	306 03		306 03		
** JF2G **									1 000000					
	9,364 54	1,672,009 00 4,774 45		483916707 14,138 99		01MAY01		9,180 18	15MAY01	184 36		184 36		
** JF2G **									1 000000					
	25,581 55	1,672,009 00 4,719 83		468616819 38,301 38		01JUN01		25,077 91	15JUN01	503 64		503 64		
** JF2G **									1 000000					
	10,993 11	1,672,009 00 4,570 60		462042028 15,563 71		01JUL01		10,776 68	15JUL01	216 43		216 43		
** JF2G **									1 000000					
	10,827 93	1,672,009 00 4,506 47		455566028 15,334 40		01AUG01		10,614 76	15AUG01	213 17		213 17		
** JF2G **									1 000000					
	8,844 07	1,672,009 00 4,443 32		450276541 13,287 39		01SEP01		8,669 95	15SEP01	174 12		174 12		
** JF2G **									1 000000					
	1,652 92	1,672,009 00 4,391 72		449287958 6,044 64		01OCT01		1,620 38	15OCT01	32 54		32 54		
36284MY61	375137 GNMA POOL		375137	8 000		15OCT24								
** JF2G **									1 000000					
	12 91	41,665 00 57 38		206278978 70 29		01JAN01		13 40	15JAN01	- 49		- 49		
** JF2G **									1 000000					
	13 17	41,665 00 57 30		205954878 70 47		01FEB01		13 67	15FEB01	- 50		- 50		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS			
				NET AMOUNT	NET AMOUNT						SEC	GN/LS	BASE	CURR
** JF2G **									1 000000					
	12 96	41,665 00 57 21		205643825 70 17		01MAR01		13 46	15MAR01	- 50		- 50		
** JF2G **									1 000000					
	13 05	41,665 00 57 11		205330613 70 16		01APR01		13 55	15APR01	- 50		- 50		
** JF2G **									1 000000					
	13 23	41,665 00 57 03		205013080 70 26		01MAY01		13 74	15MAY01	- 51		- 51		
** JF2G **									1 000000					
	13 25	41,665 00 56 95		204695067 70 20		01JUN01		13 76	15JUN01	- 51		- 51		
** JF2G **									1 000000					
	13 26	41,665 00 56 86		204376815 70 12		01JUL01		13 77	15JUL01	- 51		- 51		
** JF2G **									1 000000					
	13 37	41,665 00 56 77		204055922 70 14		01AUG01		13 88	15AUG01	- 51		- 51		
** JF2G **									1 000000					
	989 50	41,665 00 56 69		180386972 1,046 19		01SEP01		1,027 38	15SEP01	-37 88		-37 88		
** JF2G **									1 000000					
	12 73	41,665 00 58 88		180001440 62 81		01OCT01		13 22	15OCT01	- 49		- 49		
** JF2G **									1 000000					
	12 29	41,665 00 58 80		179706468 62 29		01NOV01		12 76	15NOV01	- 47		- 47		
** JF2G **									1 000000					
		41,665 00		179409896		01DEC01			15DEC01					

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
	408 47	500,000 00		442627420 1,701 85	01SEP01	15SEP01	-8 81	-8 81
** JF2G **						1 000000		
	7,776 11	500,000 00		427075200 9,067 11	01OCT01	15OCT01	-167 67	-167 67
36208CETO	446646 GNMA POOL 446646		4 500		15JUL28			
** JF2G **						1 000000		
	415 41	56,299 00		853502548 677 94	01JAN01	15JAN01	22 78	22 78
** JF2G **						1 000000		
	319 86	56,299 00		847821098 580 14	01FEB01	15FEB01	17 54	17 54
** JF2G **						1 000000		
	53 98	56,299 00		846862288 312 53	01MAR01	15MAR01	2 96	2 96
** JF2G **						1 000000		
	843 43	56,299 00		831881028 1,101 68	01APR01	15APR01	46 24	46 24
** JF2G **						1 000000		
	53 80	56,299 00		850925416 307 49	01MAY01	15MAY01	2 95	2 95
** JF2G **						1 000000		
	932 78	56,299 00		814357093 1,186 17	01JUN01	15JUN01	51 16	51 16
** JF2G **						1 000000		
	348 81	56,299 00		807806177 417 15	01JUL01	15JUL01	20 23	20 23
** JF2G **						1 000000		
	276 58	56,299 00		802893479 522 93	01AUG01	15AUG01	15 17	15 17

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **						1 000000		
	894 82	56,299 00		786999413 1,139 66	01SEP01	15SEP01	49 08	49 08
** JF2G **						1 000000		
	224 15	56,299 00		782982448 466 15	01OCT01	15OCT01	12 40	12 40
** JF2G **						1 000000		
	745 83	56,299 00		769734808 984 60	01NOV01	15NOV01	40 90	40 90
** JF2G **						1 000000		
	156 60	56,299 00		766953231 391 33	01DEC01	15DEC01	8 59	8 59
36208ENV1	448704 GNMA POOL		448704	7 500	15OCT27			
** JF2G **						1 000000		
	579 95	872,497 00		648886655 4,122 02	01APR01	15APR01	-13 82	-13 82
** JF2G **						1 000000		
	15,467 49	872,497 00		431227580 18,945 95	01MAY01	15MAY01	-367 13	-367 13
** JF2G **						1 000000		
	75,055 31	872,497 00		545204006 78,497 46	01JUN01	15JUN01	-1,788 43	-1,788 43
** JF2G **						1 000000		
	471 28	872,497 00		544663855 3,444 34	01JUL01	15JUL01	-11 23	-11 23
** JF2G **						1 000000		
	498 88	872,497 00		544092071 3,469 00	01AUG01	15AUG01	-11 89	-11 89
** JF2G **						1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	32,072 72	872,497 00	2,966 99	507332380 35,039 71	01SEP01	15SEP01	-764 23 -764 23
** JF2G **						1 000000	
	16,484 10	872,497 00	2,766 54	488439364 19,250 44	01OCT01	15OCT01	-392 79 -392 79
36208KFM6 ** JF2G **	452972 GNMA POOL		452972	7 500	15SEP27	1 000000	
	165 87	265,809 00	1,003 99	603720641 1,169 86	01APR01	15APR01	-3 77 -3 77
** JF2G **						1 000000	
	155 86	265,809 00	1,002 97	603134280 1,158 83	01MAY01	15MAY01	-3 54 -3 54
** JF2G **						1 000000	
	153 37	265,809 00	1,001 99	602557287 1,155 36	01JUN01	15JUN01	-3 49 -3 49
** JF2G **						1 000000	
	157 92	265,809 00	1,001 04	601963176 1,158 96	01JUL01	15JUL01	-3 59 -3 59
** JF2G **						1 000000	
	164 30	265,809 00	1,000 04	601345063 1,164 34	01AUG01	15AUG01	-3 74 -3 74
** JF2G **						1 000000	
	162 73	265,809 00	999 02	600732857 1,161 75	01SEP01	15SEP01	-3 70 -3 70
** JF2G **						1 000000	
	164 05	265,809 00	998 00	600115684 1,162 05	01OCT01	15OCT01	-3 73 -3 73
** JF2G **						1 000000	
	162 26	265,809 00	996 98	599505244 1,159 24	01NOV01	15NOV01	-3 69 -3 69

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1 000000	
	20,855 10	265,809 00	995 94	521121519 21,831 06	01DEC01	15DEC01	-473 67 -473 67
36208MH93 ** JF2G **	454984 GNMA POOL		454984	7 500	15OCT27	1 000000	
	89 84	236,162 00	468 75	317197262 558 59	01APR01	15APR01	-2 14 -2 14
** JF2G **						1 000000	
	11,525 75	236,162 00	468 19	268392840 11,993 94	01MAY01	15MAY01	-274 64 -274 64
** JF2G **						1 000000	
	66 99	236,162 00	396 15	268109179 463 14	01JUN01	15JUN01	-1 60 -1 60
** JF2G **						1 000000	
	67 43	236,162 00	395 73	267823654 463 16	01JUL01	15JUL01	-1 61 -1 61
** JF2G **						1 000000	
	122 53	236,162 00	395 31	267304816 517 84	01AUG01	15AUG01	-2 92 -2 92
** JF2G **						1 000000	
	67 98	236,162 00	394 55	267016962 462 53	01SEP01	15SEP01	-1 62 -1 62
** JF2G **						1 000000	
	8,408 83	236,162 00	394 12	231410748 8,802 95	01OCT01	15OCT01	-200 36 -200 36

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC	CN/LS CURR GN/LS
36208N307 .. JF2G ..	456294	GNMA POOL	456294	7	500		15OCT27			1	000000		
	987	48	109,154 00	410	73	593810425	01APR01	1,011 01		15APR01	-23 53	-23 53	
.. JF2G ..						1,398 21				1	000000		
	67	06	109,154 00	404	54	592396064	01MAY01	68 66		15MAY01	-1 60	-1 60	
.. JF2G ..						471 62				1	000000		
	2,347	98	109,154 00	404	14	570885354	01JUN01	2,403 93		15JUN01	-55 95	-55 95	
.. JF2G ..						2,752 12				1	000000		
	44	60	109,154 00	389	48	570293530	01JUL01	66 14		15JUL01	-1 54	-1 54	
.. JF2G ..						454 08				1	000000		
	816	92	109,154 00	389	06	542809425	01AUG01	834 39		15AUG01	-19 47	-19 47	
.. JF2G ..						1,205 98				1	000000		
	1,690	64	109,154 00	383	96	547320849	01SEP01	1,730 92		15SEP01	-40 28	-40 28	
.. JF2G ..						2,074 60				1	000000		
	1,830	81	109,154 00	373	39	530548124	01OCT01	1,874 43		15OCT01	-43 62	-43 62	
.. JF2G ..						2,294 20				1	000000		
	235	60	35,291 00	117	03	523872892	01NOV01	241 21		15NOV01	-5 61	-5 61	
.. JF2G ..						352 63				1	000000		
	338	69	35,291 00	115	54	514275027	01DEC01	346 74		15DEC01	-8 07	-8 07	
.. JF2G ..						454 23				1	000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC	CN/LS CURR GN/LS
36208V177 .. JF2G ..	462364	GNMA POOL	462364	7	500		15NOV27			1	000000		
	10,471	53	659,377 00	2,296	57	541390191	01APR01	10,721 05		15APR01	-249 52	-249 52	
.. JF2G ..						12,748 10				1	000000		
	13,845	07	659,377 00	2,231	13	520392992	01MAY01	14,174 97		15MAY01	-329 90	-329 90	
.. JF2G ..						14,076 20				1	000000		
	14,062	11	659,377 00	2,144	59	496033467	01JUN01	16,444 84		15JUN01	-382 73	-382 73	
.. JF2G ..						18,206 70				1	000000		
	12,709	03	659,377 00	2,044	21	476759168	01JUL01	13,011 86		15JUL01	-302 83	-302 83	
.. JF2G ..						14,753 24				1	000000		
	11,775	05	659,377 00	1,964	78	458981324	01AUG01	12,055 63		15AUG01	-280 58	-280 58	
.. JF2G ..						13,739 83				1	000000		
	8,065	91	659,377 00	1,891	18	446668703	01SEP01	8,258 11		15SEP01	-192 20	-192 20	
.. JF2G ..						9,957 09				1	000000		
	11,918	82	659,377 00	1,848	77	428592823	01OCT01	12,202 82		15OCT01	-284 00	-284 00	
.. JF2G ..						13,759 59				1	000000		
	16,003	41	659,377 00	1,766	28	404322322	01NOV01	16,384 74		15NOV01	-381 33	-381 33	
.. JF2G ..						17,769 69				1	000000		
	15,442	37	659,377 00	1,666	26	380902685	01DEC01	15,810 33		15DEC01	-367 96	-367 96	
.. JF2G ..						17,108 63				1	000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					SEC	NET SEC BASE CURR
36208Y5Z8 ** JF2G **	445364 GNMA POOL	445364			6 500		15AUG28		1 000000			
	44 74	40,253 00	207 05	948484088	251 79		01JAN01	42 29	15JAN01	2 45		2 45
** JF2G **		40,253 00	206 80	947264303	255 90		01FEB01	46 41	15FEB01	2 69		2 69
** JF2G **		40,253 00	206 53	946131714	252 12		01MAR01	43 09	15MAR01	2 50		2 50
** JF2G **		40,253 00	206 29	930044717	853 84		01APR01	612 04	15APR01	35 51		35 51
** JF2G **		40,253 00	202 79	928912876	248 35		01MAY01	43 06	15MAY01	2 50		2 50
** JF2G **		40,253 00	202 54	912774203	852 17		01JUN01	614 00	15JUN01	35 63		35 63
** JF2G **	1,252 11	40,253 00	199 02	881668198	1,451 13		01JUL01	1,183 44	15JUL01	68 67		68 67
** JF2G **		40,253 00	192 24	880591757	235 57		01AUG01	40 95	15AUG01	2 38		2 38
** JF2G **		40,253 00	192 01	870665540	591 57		01SEP01	377 65	15SEP01	21 91		21 91
** JF2G **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					SEC	NET SEC BASE CURR
		40,253 00	189 84	827317963	1,934 71		01OCT01	1,649 17	15OCT01	95 70		95 70
** JF2G **		40,253 00	180 39	789515812	1,702 04		01NOV01	1,438 20	15NOV01	83 45		83 45
** JF2G **		40,253 00	172 15	759999006	1,360 29		01DEC01	1,122 98	15DEC01	65 16		65 16
36209BE61 ** JF2F **	466457 GNMA POOL	466457			5 500		15MAR14		1 000000			
	3,595 70	926,907 00	3,936 95	922826346	7,532 65		01JAN01	3,316 14	15JAN01	279 54		279 54
** JF2F **		926,907 00	3,920 47	918911929	7,548 77		01FEB01	3,346 23	15FEB01	282 07		282 07
** JF2F **		926,907 00	3,903 84	872405775	47,010 72		01MAR01	39,755 65	15MAR01	3,351 23		3,351 23
** JF2F **		926,907 00	3,706 26	868663317	7,175 17		01APR01	3,199 23	15APR01	269 68		269 68
** JF2F **		926,907 00	3,690 36	864897988	7,180 47		01MAY01	3,218 78	15MAY01	271 33		271 33
** JF2F **		926,907 00	3,674 37	861117997	7,178 07		01JUN01	3,231 31	15JUN01	272 39		272 39
** JF2F **		926,907 00		857319105			01JUL01		15JUL01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	SEC CURR	GN/LS GN/LS
					NET AMOUNT NET AMOUNT	COST COST						
		3,521 22	3,458 31		7.179 53							273 75
" JF2F "								1 000000				
		3,538 82	3,442 17		853501225 7,180 99		01AUG01	15AUG01				275 12
" JF2F "								1 000000				
		3,555 84	3,425 96		849444982 7,181 80		01SEP01	15SEP01				274 44
" JF2F "								1 000000				
		3,574 79	3,609 64		845808295 7,184 43		01OCT01	15OCT01				277 91
" JF2F "								1 000000				
		65,845 10	3,593 27		774770856 69,438 37		01NOV01	15NOV01				5,118 95
" JF2F "								1 000000				
		3,325 11	3,291 48		771183538 6,616 59		01DEC01	15DEC01				258 50
36289CRE8 " JF2C "	467485 GNMA POOL			467485	6 500		15FEB28					
		71 83	353 39		840778192 425 22		01JAN01	15JAN01				3 94
" JF2C "								1 000000				
		158 42	353 01		838734405 511 43		01FEB01	15FEB01				8 69
" JF2C "								1 000000				
		49 11	352 15		837842813 421 26		01MAR01	15MAR01				3 79
" JF2C "								1 000000				
		49 52	351 78		834945931 421 30		01APR01	15APR01				3 81

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	SEC CURR	GN/LS GN/LS
					NET AMOUNT NET AMOUNT	COST COST						
" JF2C "								1 000000				
		49 92	351 40		836043889 421 32		01MAY01	15MAY01				3 83
" JF2C "								1 000000				
		8,707 06	351 02		725713578 9,058 08		01JUN01	15JUN01				477 53
" JF2C "								1 000000				
		41 79	303 86		722914414 365 45		01JUL01	15JUL01				3 39
" JF2C "								1 000000				
		41 46	303 53		722120934 365 19		01AUG01	15AUG01				3 38
" JF2C "								1 000000				
		42 02	303 19		721320818 365 21		01SEP01	15SEP01				3 40
" JF2C "								1 000000				
		43 47	302 86		720501980 366 33		01OCT01	15OCT01				3 48
" JF2C "								1 000000				
		43 33	302 51		719684954 365 84		01NOV01	15NOV01				3 47
" JF2C "								1 000000				
		42 48	302 17		718874317 364 85		01DEC01	15DEC01				3 44
36289KA24 " JF2C "	473525 GNMA POOL			473525	6 500		15APR28					
		540 75	343 21		817941678 883 96		01JAN01	15JAN01				29 46
" JF2C "								1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						SEC GN/LS	BASE CURR GN/LS
	848 51	76,805 00	340 28	806894082	1,188 79		01FEB01	801 97	15FEB01	46 54		46 54
** JF2G **										1 000000		
	74 27	76,805 00	335 69	805927088	409 96		01MAR01	70 20	15MAR01	4 07		4 07
** JF2G **										1 000000		
	472 96	76,805 00	335 29	799749155	808 25		01APR01	447 02	15APR01	25 94		25 94
** JF2G **										1 000000		
	76 04	76,805 00	332 73	798779115	408 77		01MAY01	71 87	15MAY01	4 17		4 17
** JF2G **										1 000000		
	1,137 07	76,805 00	332 32	783974480	1,469 39		01JUN01	1,074 71	15JUN01	62 36		62 36
** JF2G **										1 000000		
	1,601 02	76,805 00	324 15	763129223	1,927 17		01JUL01	1,513 21	15JUL01	87 81		87 81
** JF2G **										1 000000		
	76 01	76,805 00	317 48	762139574	393 49		01AUG01	71 84	15AUG01	4 17		4 17
** JF2G **										1 000000		
	88 21	76,805 00	317 07	760991081	405 28		01SEP01	83 37	15SEP01	4 84		4 84
** JF2G **										1 000000		
	795 92	76,805 00	316 59	758628214	1,112 51		01OCT01	752 27	15OCT01	43 65		43 65
** JF2G **										1 000000		
	908 47	76,805 00	312 28	738799947	1,228 75		01NOV01	858 65	15NOV01	49 82		49 82

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						SEC GN/LS	BASE CURR GN/LS
** JF2G **										1 000000		
	79 41	76,805 00	307 36	737764030	386 77		01DEC01	75 05	15DEC01	4 36		4 36
36209RVL4	479519 GNMA POOL	479519		8 000		15AUG30				1 000000		
** JF2G **												
	6,762 22	137,276 00	904 50	939073982	7,666 72		01JAN01	6,898 52	15JAN01	-136 30		-136 30
36209RXH1	479580 GNMA POOL	479580		8 000		15SEP30				1 000000		
** JF2G **												
	2,649 92	141,461 00	928 47	965787248	3,578 39		01JAN01	2,703 33	15JAN01	-53 41		-53 41
36209T2F5	481474 GNMA POOL 481474			7 000		15JUL28				1 000000		
** JF2G **												
	2,520 58	360,163 00	1,786 02	843105427	4,306 60		01JAN01	2,446 54	15JAN01	74 04		74 04
** JF2G **										1 000000		
	388 94	360,163 00	1,771 32	842247648	2,080 24		01FEB01	299 86	15FEB01	9 08		9 08
** JF2G **										1 000000		
	314 20	360,163 00	1,769 52	841375266	2,083 72		01MAR01	304 97	15MAR01	9 23		9 23
** JF2G **										1 000000		
	7,404 31	360,163 00	1,767 69	820817046	9,172 00		01APR01	7,184 81	15APR01	217 50		217 50
** JF2G **										1 000000		
	5,242 08	360,163 00	1,724 50	806262303	6,966 58		01MAY01	5,088 09	15MAY01	153 99		153 99
** JF2G **										1 000000		
	2,288 45	360,163 00	1,693 92	799908374	3,982 37		01JUN01	2,221 23	15JUN01	67 22		67 22

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	SEC CURR	GN/LS GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT							
36209UP04 ** JF2G **	482035	GNMA POOL	482035	6 500		15AUG28		1 000000				
	340 47	330,342 00		913919180		01JAN01		15JAN01	18 47			18 47
** JF2G **				1,637 17			321 80					
	342 83	330,342 00		912881377		01FEB01		15FEB01	18 80			18 80
** JF2G **				1,635 33			324 03					
	349 36	330,342 00		911823804		01MAR01		15MAR01	19 16			19 16
** JF2G **				1,633 47			330 20					
	351 78	330,342 00		910758918		01APR01		15APR01	19 29			19 29
** JF2G **				1,631 57			332 49					
	10.926 37	330,342 00		877682977		01MAY01		15MAY01	599 24			599 24
** JF2G **				1,629 67			10,327 13					
	13.563 27	330,342 00		836624718		01JUN01		15JUN01	743 86			743 86
** JF2G **				1,570 48			12,819 41					
	3.554 88	330,342 00		825865928		01JUL01		15JUL01	194 92			194 92
** JF2G **				1,497 02			3,359 14					
	6.523 73	330,342 00		806117508		01AUG01		15AUG01	357 79			357 79
** JF2G **				1,477 74			6,165 94					
	12.682 91	330,342 00		767724237		01SEP01		15SEP01	695 58			695 58
** JF2G **				1,442 44			11,987 33					

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC BASE	SEC CURR	GN/LS GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT							
	4,778 92	330,342 00		753257454		01OCT01		15OCT01	262 09			262 09
** JF2G **				6,152 65			4,514 83					
	5,436 03	330,342 00		736801898		01NOV01		15NOV01	298 13			298 13
** JF2G **				6,783 87			5,137 90					
	7,396 53	330,342 00		714411367		01DEC01		15DEC01	405 65			405 65
** JF2G **				8,714 93			6,990 88					
36209U525 ** JF2G **	482464	GNMA POOL	482464	6 500		15SEP28		1 000000				
	2,429 33	119,523 00		878930888		01JAN01		15JAN01	181 44			181 44
** JF2G **				3,011 52			2,247 89					
	220 14	119,523 00		877888259		01FEB01		15FEB01	16 44			16 44
** JF2G **				789 17			203 70					
	129 62	119,523 00		876003781		01MAR01		15MAR01	9 68			9 68
** JF2G **				697 46			119 94					
	131 37	119,523 00		874904662		01APR01		15APR01	9 81			9 81
** JF2G **				698 51			121 56					
	121 50	119,523 00		873888121		01MAY01		15MAY01	9 07			9 07
** JF2G **				687 94			112 43					
	6.285 51	119,523 00		821299833		01JUN01		15JUN01	469 45			469 45
** JF2G **				6,851 28			5,814 04					
		119 523 00		820124913		01JUL01		15JUL01				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC BASE CURR	GN/LS GN/LS
	140 43		531 72		672 15				129 94		10 49		10 49
** JF2G **										1 000000			
	2,900 07	119,523 00	530 96	795861214	3,431 03		01AUG01		2,483 47	15AUG01	216 60		216 60
** JF2G **										1 000000			
	115 72	119,523 00	515 26	794893033	630 98		01SEP01		107 08	15SEP01	8 64		8 64
** JF2G **										1 000000			
	116 43	119,523 00	514 62	793918911	631 05		01OCT01		107 73	15OCT01	8 70		8 70
** JF2G **										1 000000			
	1,749 15	119,523 00	514 01	779117157	2,283 14		01NOV01		1,637 02	15NOV01	132 13		132 13
** JF2G **										1 000000			
	126 95	119,523 00	504 41	778055018	631 36		01DEC01		117 47	15DEC01	9 48		9 48
36209YW20 ** JF2G **	485865	GNMA POOL	485865	7 000	150CT31					1 000000			
	2,518 24	291,422 00	1,491 66	986476518	4,209 90		01DEC01		2,611 10	15DEC01	-92 86		-92 86
36210AUK1 ** JF2F **	486686	GNMA POOL	486686	5 500	15NOV13					1 000000			
	60,643 71	5,139,484 00	19,438 02	813385509	80,081 73		01JAN01		54,781 07	15JAN01	5,862 64		5,862 64
** JF2F **										1 000000			
	103,806 73	5,139,484 00	19,160 08	793187619	122,966 81		01FEB01		93,771 38	15FEB01	10,035 35		10,035 35
** JF2F **										1 000000			
	19,459 99	5,139,484 00	18,684 30	789401249	38,144 29		01MAR01		17,578 73	15MAR01	1,881 26		1,881 26

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						NET SEC BASE CURR	GN/LS GN/LS
** JF2F **										1 000000			
	48,151 67	5,139,484 00	18,595 11	780032279	66,746 78		01APR01		43,496 68	15APR01	4,654 99		4,654 99
** JF2F **										1 000000			
	20,045 53	5,139,484 00	18,374 42	776131979	38,419 95		01MAY01		18,107 66	15MAY01	1,937 87		1,937 87
** JF2F **										1 000000			
	19,791 64	5,139,484 00	18,282 54	772281079	38,074 18		01JUN01		17,878 31	15JUN01	1,913 33		1,913 33
** JF2F **										1 000000			
	19,497 60	5,139,484 00	18,191 84	768487390	37,689 44		01JUL01		17,612 70	15JUL01	1,884 90		1,884 90
** JF2F **										1 000000			
	19,866 47	5,139,484 00	18,102 46	764621930	37,968 93		01AUG01		17,945 91	15AUG01	1,920 56		1,920 56
** JF2F **										1 000000			
	134,280 38	5,139,484 00	18,011 41	738494720	152,291 79		01SEP01		121,299 03	15SEP01	12,981 35		12,981 35
** JF2F **										1 000000			
	43,823 20	5,139,484 00	17,395 96	729967950	61,219 16		01OCT01		39,586 66	15OCT01	4,236 54		4,236 54
** JF2F **										1 000000			
	20,440 81	5,139,484 00	17,195 10	725990739	37,635 91		01NOV01		18,464 73	15NOV01	1,976 08		1,976 08
** JF2F **										1 000000			
	20,341 36	5,139,484 00	17,101 41	722032879	37,442 77		01DEC01		18,374 89	15DEC01	1,966 47		1,966 47

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
36210ANP8 " JF2F "	486754 GNMA POOL		486754	5	500	15DEC13		1 000000		
	20,671 88	5,126,636 00 20,500 89		868454249 41,172 77		01JAN01	18,982 98	15JAN01	1,688 90	1,688 90
" JF2F "	22,424 21	5,126,636 00 20,406 14		864080190 42,830 35		01FEB01	20,592 14	15FEB01	1,832 07	1,832 07
" JF2F "	21,132 87	5,126,636 00 20,303 36		859958019 41,436 23		01MAR01	19,406 31	15MAR01	1,726 54	1,726 54
" JF2F "	21,306 55	5,126,636 00 20,206 51		855801970 41,513 84		01APR01	19,565 80	15APR01	1,740 75	1,740 75
" JF2F "	20,907 45	5,126,636 00 20,108 85		851723769 41,016 30		01MAY01	19,199 30	15MAY01	1,708 15	1,708 15
" JF2F "	63,141 29	5,126,636 00 20,013 02		839407449 83,154 31		01JUN01	57,982 62	15JUN01	5,158 67	5,158 67
" JF2F "	50,540 12	5,126,636 00 19,723 63		829549109 70,243 75		01JUL01	46,410 97	15JUL01	4,129 15	4,129 15
" JF2F "	22,577 40	5,126,636 00 19,491 98		825145169 42,069 38		01AUG01	20,732 82	15AUG01	1,844 58	1,844 58
" JF2F "	78,401 23	5,126,636 00 19,388 50		809852250 97,789 73		01SEP01	71,995 81	15SEP01	6,405 42	6,405 42
" JF2F "								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	49,079 85	5,126,636 00 19,029 16		800278758 68,109 01		01OCT01	45,070 00	15OCT01	4,009 85	4,009 85
" JF2F "	186,764 38	5,126,636 00 18,804 22		763848549 205,568 60		01NOV01	171,505 65	15NOV01	15,258 73	15,258 73
" JF2F "	118,297 94	5,126,636 00 17,948 22		740773390 136,246 14		01DEC01	188,432 95	15DEC01	9,664 99	9,664 99
36210CFB4 " JF2G "	488062 GNMA POOL		488062	6	500	15OCT28		1 000000		
	106 67	87,805 00 421 81		885660611 528 48		01JAN01	100 82	15JAN01	5 85	5 85
" JF2G "	83 46	87,805 00 421 23		884710096 504 69		01FEB01	78 88	15FEB01	4 58	4 58
" JF2G "	84 78	87,805 00 420 78		883744547 505 56		01MAR01	80 13	15MAR01	4 65	4 65
" JF2G "	82 45	87,805 00 420 32		882805534 502 77		01APR01	77 93	15APR01	4 52	4 52
" JF2G "	2,867 21	87,805 00 419 87		850151244 3,287 08		01MAY01	2,709 96	15MAY01	157 25	157 25
" JF2G "	83 29	87,805 00 404 34		849202664 487 63		01JUN01	78 72	15JUN01	4 57	4 57
" JF2G "		87,805 00		848084277		01JUL01		15JUL01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	
										FACTOR
		98 20	403 88	502 08			92 81		5 39	5 39
** JF2G **						1 000000				
		84 53	87,805 00 403 36	847121576 487 89	01AUG01	15AUG01	79 89		4 64	4 64
** JF2G **						1 000000				
		5,707 21	87,805 00 402 90	782122885 6,110 11	01SEP01	15SEP01	5,394 21		313 00	313 00
** JF2G **						1 000000				
		76 95	87,805 00 372 00	781244512 448 95	01OCT01	15OCT01	72 73		4 22	4 22
** JF2G **						1 000000				
		75 68	87,805 00 371 56	780384602 447 24	01NOV01	15NOV01	71 53		4 15	4 15
** JF2G **						1 000000				
		86 84	87,805 00 371 16	779395364 458 02	01DEC01	15DEC01	82 10		4 76	4 76
34210HQ39 ** JF2G **	492874 GNMA POOL		492874	6 500	15OCT28			1 000000		
		106 81	85,384 00 425 73	919273165 532 54	01JAN01	15JAN01	98 83		7 98	7 98
** JF2G **						1 000000				
		190 45	85,384 00 425 16	917042654 615 61	01FEB01	15FEB01	176 23		14 22	14 22
** JF2G **						1 000000				
		1,808 38	85,384 00 424 14	895863276 2,232 52	01MAR01	15MAR01	1,673 32		135 06	135 06
** JF2G **						1 000000				
		1,686 91	85,384 00 414 33	876106530 2,101 24	01APR01	15APR01	1,560 92		125 99	125 99

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	
										FACTOR
** JF2G **						1 000000				
		2,092 51	85,384 00 405 19	851599479 2,497 70	01MAY01	15MAY01	1,936 23		156 28	156 28
** JF2G **						1 000000				
		2,825 45	85,384 00 393 86	818508385 3,219 31	01JUN01	15JUN01	2,614 42		211 03	211 03
** JF2G **						1 000000				
		1,520 39	85,384 00 378 56	800701867 1,898 95	01JUL01	15JUL01	1,406 84		113 55	113 55
** JF2G **						1 000000				
		1,164 00	85,384 00 370 32	787069357 1,534 32	01AUG01	15AUG01	1,077 06		86 94	86 94
** JF2G **						1 000000				
		85 74	85,384 00 364 02	786065187 449 76	01SEP01	15SEP01	79 34		6 40	6 40
** JF2G **						1 000000				
		86 06	85,384 00 363 55	785057270 449 61	01OCT01	15OCT01	79 63		6 43	6 43
** JF2G **						1 000000				
		2,338 39	85,384 00 363 10	757470523 2,701 49	01NOV01	15NOV01	2,163 74		174 65	174 65
** JF2G **						1 000000				
		1,189 02	85,384 00 350 42	743744963 1,539 44	01DEC01	15DEC01	1,100 22		88 80	88 80
34210LPU1 ** JF2G **	495535 GNMA POOL		495535	8 500	15FEB29			1 000000		
		21 18	416,072 00 229 00	077446788 250 18	01JAN01	15JAN01	21 58		- 40	- 40
** JF2G **						1 000000				

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC BASE	GN/LS CURR	GN/LS
	21 98	416,072 00	228 25	077593960	250 23		01FEB01		22 39	15FEB01	- 41		- 41
** JF2G **										1 000000			
	11,496 96	416,072 00	228 89	049741828	11,725 05		01MAR01		11,712 53	15MAR01	-215 57		-215 57
** JF2G **										1 000000			
	14 45	416,072 00	146 45	049724609	161 30		01APR01		14 92	15APR01	- 27		- 27
** JF2G **										1 000000			
	14 71	416,072 00	146 55	049491255	161 26		01MAY01		14 99	15MAY01	- 28		- 28
** JF2G **										1 000000			
	14 82	416,072 00	146 45	049655634	161 27		01JUN01		15 10	15JUN01	- 28		- 28
** JF2G **										1 000000			
	14 94	416,072 00	146 34	049619729	161 28		01JUL01		15 22	15JUL01	- 28		- 28
** JF2G **										1 000000			
	15 05	416,072 00	146 24	049583557	161 29		01AUG01		15 33	15AUG01	- 28		- 28
** JF2G **										1 000000			
	15 14	416,072 00	146 13	049547121	161 29		01SEP01		15 44	15SEP01	- 28		- 28
** JF2G **										1 000000			
	15 27	416,072 00	146 02	049510421	161 29		01OCT01		15 54	15OCT01	- 29		- 29
** JF2G **										1 000000			
	15,894 97	416,072 00	145 92	011307970	16,040 89		01NOV01		16,192 99	15NOV01	-298 02		-298 02

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS					NET SEC BASE	GN/LS CURR	GN/LS
** JF2G **										1 000000			
	4 14	416,072 00	33 34	011298020	37 48		01DEC01		4 22	15DEC01	- 08		- 08
36211E4K1	511226	GNMA POOL	511226	8 500	15MAR30					1 000000			
** JF2G **										1 000000			
	16 34	27,000 00	182 18	951962592	198 52		01JAN01		16 56	15JAN01	- 22		- 22
** JF2G **										1 000000			
	2,080 71	27,000 00	182 86	874899259	2,262 77		01FEB01		2,108 67	15FEB01	-27 94		-27 94
** JF2G **										1 000000			
	1,085 32	27,000 00	167 33	834702222	1,252 65		01MAR01		1,099 90	15MAR01	-14 58		-14 58
** JF2G **										1 000000			
	1,575 97	27,000 00	159 63	776332962	1,735 60		01APR01		1,597 15	15APR01	-21 18		-21 18
** JF2G **										1 000000			
	709 80	27,000 00	148 47	750044074	858 27		01MAY01		719 34	15MAY01	-9 54		-9 54
** JF2G **										1 000000			
	1,324 53	27,000 00	143 46	700913333	1,469 99		01JUN01		1,344 35	15JUN01	-17 82		-17 82
** JF2G **										1 000000			
	1,083 09	27,000 00	134 05	660798888	1,217 14		01JUL01		1,097 64	15JUL01	-14 55		-14 55
** JF2G **										1 000000			
	1,017 58	27,000 00	126 38	593481111	1,943 96		01AUG01		1,042 00	15AUG01	-24 42		-24 42
** JF2G **										1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	901 17	27,000 00	113 50	560104444 1,814 47	01SEP01	15SEP01	913 28	-12 11 1 000000
** JF2G **	1,139 37	27,000 00	107 12	517905555 1,246 49	01OCT01	15OCT01	1,154 68	-15 31 1 000000
** JF2G **	736 29	27,000 00	99 05	490435555 835 34	01NOV01	15NOV01	746 18	-9 89 1 000000
** JF2G **	1,854 94	27,000 00	93 83	421934074 1,948 77	01DEC01	15DEC01	1,879 87	-24 93 1 000000
36211RR48 ** JF2G **	520809 GNMA POOL	520809		8 000	15AUG50			1 000000
** JF2G **	117 06	165,987 00	1,103 41	996427852 1,220 47	01JAN01	15JAN01	119 42	-2 36 1 000000
36211XVL7 ** JF2G **	526319 GNMA POOL	526319		8 000	15JUN50			1 000000
** JF2G **	333 72	425,400 00	2,772 89	976964362 3,106 61	01JAN01	15JAN01	337 37	-3 65 1 000000
** JF2G **	5,064 06	425,400 00	2,770 67	965060131 7,834 73	01FEB01	15FEB01	5,119 45	-55 39 1 000000
** JF2G **	16,601 33	425,400 00	2,736 91	926034908 19,338 24	01MAR01	15MAR01	16,782 91	-181 58 1 000000
** JF2G **	41,989 51	425,400 00	2,626 25	827328960 44,615 76	01APR01	15APR01	42,448 77	-459 26 1 000000
** JF2G **		425,400 00		782528138	01MAY01	15MAY01		1 000000

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	19,058 27		2,346 30	21,404 57			19,266 72	-208 45 1 000000
** JF2G **	34,586 41	425,400 00	2,219 25	701224870 36,805 66	01JUN01	15JUN01	34,964 70	-378 29 1 000000
** JF2G **	49,559 81	732,624 00	3,286 35	605209984 52,846 16	01AUG01	15AUG01	51,542 20	-1,982 39 1 000000
** JF2G **	25,194 06	732,624 00	2,955 94	570821185 28,150 00	01SEP01	15SEP01	26,201 82	-1,007 76 1 000000
** JF2G **	29,271 15	732,624 00	2,787 97	530847334 32,059 12	01OCT01	15OCT01	30,442 00	-1,170 85 1 000000
** JF2G **	11,176 80	195,767 00	650 41	441264717 11,827 21	01DEC01	15DEC01	11,623 87	-447 07 1 000000
36212AJP1 ** JF2G **	527770 GNMA POOL	527770		8 000	15SEP50			1 000000
** JF2G **	11,906 44	727,873 00	4,786 05	969950554 16,692 49	01JAN01	15JAN01	12,146 43	-239 99 1 000000
36212BN41 ** JF2G **	528811 GNMA POOL	528811		8 000	15JUL50			1 000000
** JF2G **	95 35	145,774 00	968 23	995647234 1,063 58	01JAN01	15JAN01	97 27	-1 92 1 000000
** JF2G **	125 27	145,774 00	967 60	994787890 1,092 87	01FEB01	15FEB01	127 79	-2 52 1 000000
** JF2G **	21,328 52	145,774 00	966 75	848475654 22,295 27	01MAR01	15MAR01	21,758 42	-429 90 1 000000

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/L NET SEC GN/L BASE CURR GN/L
** JF2G **							1 000000	
	83 44 145,774 00	824 58		847903241 988 02		01APR01	15APR01	-1 68 -1 68
** JF2G **							1 000000	
	82 32 145,774 00	824 01		847338551 906 33		01MAY01	15MAY01	-1 66 -1 66
** JF2G **							1 000000	
	84 41 145,774 00	823 47		846759504 987 88		01JUN01	15JUN01	-1 70 -1 70
34212CHN4	529534 GNMA POOL		529534	8 000	15AUG30		1 000000	
** JF2G **							1 000000	
	4,980 43 249,973 00	1,753 29		955498755 4,733 72		01JAN01	15JAN01	-43 58 -43 58
** JF2G **							1 000000	
	26,147 12 249,973 00	1,720 10		858847884 27,867 22		01FEB01	15FEB01	-228 79 -228 79
** JF2G **							1 000000	
	12,733 44 249,973 00	1,545 77		811681538 14,279 41		01MAR01	15MAR01	-111 42 -111 42
** JF2G **							1 000000	
	14,035 82 249,973 00	1,460 88		759491821 15,496 70		01APR01	15APR01	-122 81 -122 81
** JF2G **							1 000000	
	18,695 67 249,973 00	1,367 31		690441673 20,062 98		01MAY01	15MAY01	-163 59 -163 59
** JF2G **							1 000000	
	18,975 25 249,973 00	1,242 68		620156015 20,217 91		01JUN01	15JUN01	-166 03 -166 03

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/L NET SEC GN/L BASE CURR GN/L
34212CYS4	530021 GNMA POOL		530021	8 500	15MAY30		1 000000	
** JF2G **							1 000000	
	153 08 245,983 00	1,667 30		954292670 1,820 38		01JAN01	15JAN01	-3 87 -3 87
** JF2G **							1 000000	
	7,071 03 245,983 00	1,666 22		927546659 8,737 25		01FEB01	15FEB01	-178 99 -178 99
** JF2G **							1 000000	
	25,418 54 245,983 00	1,616 14		824212128 27,034 68		01MAR01	15MAR01	-643 41 -643 41
** JF2G **							1 000000	
	27,312 68 245,983 00	1,436 09		713177292 28,748 77		01APR01	15APR01	-691 35 -691 35
** JF2G **							1 000000	
	14,439 11 245,983 00	1,242 63		653664602 15,881 74		01MAY01	15MAY01	-370 55 -370 55
** JF2G **							1 000000	
	8,057 81 245,983 00	1,138 93		628907013 9,196 74		01JUN01	15JUN01	-203 96 -203 96
** JF2G **							1 000000	
	4,522 65 245,983 00	1,081 86		602520987 5,604 51		01JUL01	15JUL01	-114 48 -114 48
** JF2G **							1 000000	
	18,291 57 245,983 00	1,049 82		528159872 19,341 39		01AUG01	15AUG01	-463 01 -463 01
** JF2G **							1 000000	
	4,921 13 245,983 00	920 25		508153896 5,841 38		01SEP01	15SEP01	-124 57 -124 57
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
.. JF2G ..	7,601 00	245,983 00	885 40	477253387	8,486 40		01OCT01		15OCT01	-192 40		-192 40
.. JF2G ..	17,947 27	245,983 00	831 56	404291963	18,778 83		01NOV01	18,401 56	15NOV01	-454 29		-454 29
.. JF2G ..	4,819 00	245,983 00	00		4,819 00		01DEC01	4,940 98	15DEC01	-121 98		-121 98
.. JF2G ..	-4,819 00	00	00		-4,819 00		01DEC01	-4,940 98		121 98		121 98
.. JF2G ..	6,003 55	245,983 00	704 43	379885601	6,707 98		01DEC01	6,155 51	15DEC01	-151 96		-151 96
36212DD97 .. JF2G ..		530328 GNMA POOL	530328	8 000	15AUG30				15AUG30			
.. JF2G ..	3,936 26	137,233 00	912 24	968420277	4,848 50		01JAN01	4,015 60	15JAN01	-79 34		-79 34
36212GLY6 .. JF2G ..		533243 GNMA POOL	533243	8 000	15JUL30							
.. JF2G ..	73,255 14	1,238,655 00	7,853 89	891956323	81,109 03		01JAN01	74,731 69	15JAN01	-1,476 55		-1,476 55
.. JF2G ..	65,340 23	1,238,655 00	7,365 51	673971783	72,705 74		01FEB01	66,657 24	15FEB01	-1,317 01		-1,317 01
.. JF2G ..	73,827 64	1,009,196 00	5,646 14	766050669	79,473 78		01MAR01	75,315 73	15MAR01	-1,488 09		-1,488 09

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
.. JF2G ..	22,828 34	1,009,196 00	5,153 97	743430146	27,982 31		01APR01	25,288 48	15APR01	-460 14		-460 14
.. JF2G ..	26,981 87	1,009,196 00	5,001 78	716694140	31,983 65		01MAY01	27,525 73	15MAY01	-543 86		-543 86
.. JF2G ..	49,305 99	1,009,196 00	4,821 90	667837436	54,127 89		01JUN01	50,299 81	15JUN01	-993 82		-993 82
36212HD56 .. JF2G ..		533924 GNMA POOL	533924	8 500	15JUL30							
.. JF2G ..	243 07	361,036 00	2,548 07	995703170	2,791 14		01JAN01	248 27	15JAN01	-5 20		-5 20
.. JF2G ..	304 10	361,036 00	2,546 35	994860872	2,850 45		01FEB01	310 41	15FEB01	-6 51		-6 51
.. JF2G ..	11,495 33	361,036 00	2,544 20	963021028	14,039 53		01MAR01	11,741 40	15MAR01	-246 07		-246 07
.. JF2G ..	231 15	361,036 00	2,462 76	962380787	2,693 91		01APR01	236 10	15APR01	-4 95		-4 95
.. JF2G ..	24,915 67	361,036 00	2,461 14	893369193	27,376 81		01MAY01	25,449 02	15MAY01	-533 35		-533 35
.. JF2G ..	27,322 89	361,036 00	2,284 65	817690064	29,607 54		01JUN01	27,907 77	15JUN01	-584 88		-584 88
.. JF2G ..	25,912 50	361,036 00	2,091 11	745917443	28,003 61		01JUL01	26,467 19	15JUL01	-554 69		-554 69

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **							1 000000	
	8,415 09	361,036 00		722609268		01AUG01	15AUG01	-180 14
				10,322 64				-180 14
** JF2G **							1 000000	
	17,233 86	361,036 00		674874804		01SEP01	15SEP01	-368 91
				19,081 83				-368 91
** JF2G **							1 000000	
	171 17	361,036 00		674400696		01OCT01	15OCT01	-3 66
				1,897 05				-3 66
** JF2G **							1 000000	
	183 74	361,036 00		673891772		01NOV01	15NOV01	-3 93
				1,908 41				-3 93
** JF2G **							1 000000	
	27,456 55	361,036 00		597842431		01DEC01	15DEC01	-587 74
				29,179 93				-587 74
36212MU72	538006 GNMA POOL	538006	8 000	15AUG30			1 000000	
** JF2G **							1 000000	
	2,780 24	609,939 00		992729895		01JAN01	15JAN01	-15 64
				6,835 47				-15 64
36212UHJS	543933 GNMA POOL	543933	8 000	15FEB31			1 000000	
** JF2G **							1 000000	
	11,828 66	816,870 00		928141785		01JUL01	15JUL01	-491 63
				16,961 99				-491 63
** JF2G **							1 000000	
	44,118 25	816,870 00		874132885		01AUG01	15AUG01	-1,833 66
				49,172 71				-1,833 66
** JF2G **							1 000000	
	19,035 84	816,870 00		850829495		01SEP01	15SEP01	-791 18
				23,796 20				-791 18
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	23,358 42	816,870 00		822234468		01OCT01	15OCT01	-970 83
				27,991 86				-970 83
** JF2G **							1 000000	
	37,806 46	816,870 00		775952366		01NOV01	15NOV01	-1,571 33
				42,204 18				-1,571 33
** JF2G **							1 000000	
	17,471 40	816,870 00		754319304		01DEC01	15DEC01	-734 47
				21,897 08				-734 47
36213C5H8	550852 GNMA POOL	550852	7 500	15SEP31			1 000000	
** JF2G **							1 000000	
	678 09	56,093 00		987158825		01NOV01	15NOV01	-33 48
				1,028 41				-33 48
** JF2G **							1 000000	
	583 15	56,093 00		974762697		01DEC01	15DEC01	-28 79
				929 22				-28 79
36213C5U0	550859 GNMA POOL	550859	7 500	15SEP31			1 000000	
** JF2G **							1 000000	
	902 36	62,882 00		983845933		01NOV01	15NOV01	-44 55
				1,294 67				-44 55
** JF2G **							1 000000	
	1,395 92	62,882 00		961646894		01DEC01	15DEC01	-68 92
				1,782 58				-68 92
36213C6A3	550865 GNMA POOL	550865	7 500	15SEP31			1 000000	
** JF2G **							1 000000	
	1,340 92	72,212 00		976900099		01NOV01	15NOV01	-66 21
				1,790 20				-66 21
** JF2G **							1 000000	
	845 42	72,212 00				01DEC01	15DEC01	-42 73
				845 42				-42 73
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	CXL	00			01DEC01			
	-865 42	00		-865 42		-908 15	42 73	42 73
** JF2G **							1 000000	
	1,150 34	72,212 00	440 90	960970060 1,591 24	01DEC01	1,207 14	15DEC01	-56 80
36213UMK3	564762 GNMA POOL		564762	7 500	15AUG31		1 000000	
** JF2G **								
	2,099 36	165,413 00	1,029 04	982485399 3,128 40	01NOV01	2,203 02	15NOV01	-103 66
** JF2G **							1 000000	
	3,412 88	165,413 00	1,015 93	962052922 4,428 81	01DEC01	3,581 39	15DEC01	-168 51
36213UQJ2	564857 GNMA POOL		564857	7 500	15SEP31		1 000000	
** JF2G **								
	1,691 34	164,767 00	1,029 05	989015336 2,720 39	01NOV01	1,774 85	15NOV01	-83 51
** JF2G **							1 000000	
	117 28	164,767 00	1,018 48	988303543 1,135 76	01DEC01	123 07	15DEC01	-5 79
36223PDP1	313410 GNMA POOL		313410	7 500	15AUG23		1 000000	
** JF2G **								
	243 29	399,819 00	1,083 14	432842786 1,326 43	01JAN01	249 56	15JAN01	-6 27
** JF2G **							1 000000	
	244 90	399,819 00	1,081 63	432230259 1,326 53	01FEB01	251 21	15FEB01	-6 31
** JF2G **							1 000000	
	246 54	399,819 00	1,080 09	431613630 1,326 63	01MAR01	252 90	15MAR01	-6 36
** JF2G **							1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	248 18	399,819 00	1,078 55	430992899 1,326 73	01APR01	254 58	15APR01	-6 40
** JF2G **							1 000000	
	310 27	399,819 00	1,076 98	430216873 1,307 25	01MAY01	318 27	15MAY01	-8 00
** JF2G **							1 000000	
	308 30	399,819 00	1,075 06	429445774 1,383 36	01JUN01	316 25	15JUN01	-7 95
362234AJ5	GRMT II LLC		2000 1 CT	1 000	20JUN32		1 000000	
** JF2G **								
	19,545 67	425,000 00	2,336 99	832778305 21,882 66	20JAN01	19,545 67	20JAN01	00
** JF2G **							1 000000	
	22,043 57	425,000 00	1,703 89	780911082 23,747 46	20FEB01	22,043 57	20FEB01	00
** JF2G **							1 000000	
	18,855 03	425,000 00	1,476 52	736546305 20,331 55	20MAR01	18,855 03	20MAR01	00
** JF2G **							1 000000	
	22,953 39	425,000 00	1,387 53	682530329 24,340 92	20APR01	22,953 39	20APR01	00
** JF2G **							1 000000	
	24,603 30	425,000 00	1,296 41	624648211 25,899 71	20MAY01	24,603 30	20MAY01	00
** JF2G **							1 000000	
	24,339 83	425,000 00	934 41	567378023 25,274 24	20JUN01	24,339 83	20JUN01	00
** JF2G **							1 000000	
		425,000 00		519974941	20JUL01		20JUL01	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	COST COST	
	20.144 31		808 05		20,954 36			20,146 31	00	00
** JF2G **							1 000000			
	23.934 71	425,000 00	755 23	463653270	24,491 94	20AUG01	20AUG01	23,936 71	00	00
** JF2G **							1 000000			
	23,254 71	425,000 00	636 31	408936305	23,891 02	20SEP01	20SEP01	23,254 71	00	00
** JF2G **							1 000000			
	17,042 14	425,000 00	493 97	368837152	17,536 11	20OCT01	20OCT01	17,042 14	00	00
** JF2G **							1 000000			
	21,456 70	425,000 00	328 43	318350800	21,785 33	20NOV01	20NOV01	21,456 70	00	00
** JF2G **							1 000000			
	19,227 26	425,000 00	260 02		19,487 28	20DEC01	20DEC01	19,227 26	00	20DEC01
36224J3X8 ** JF2G **	330514 GNMA POOL		330514	7 000	15OCT23		1 000000			
	678 16	589,830 00	2,027 48	588118779	2,705 44	01JAN01	15JAN01	667 46	10 70	10 70
** JF2G **							1 000000			
	7,123 57	589,830 00	2,023 53	576041452	9,147 10	01FEB01	15FEB01	7,011 15	112 42	112 42
** JF2G **							1 000000			
	652 73	589,830 00	1,981 97	574934811	2,634 70	01MAR01	15MAR01	642 43	10 30	10 30
** JF2G **							1 000000			
	14,146 43	589,830 00	1,978 17	550950901	16,124 60	01APR01	15APR01	13,923 18	223 25	223 25

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	COST COST	
** JF2G **							1 000000			
	12,072 14	589,830 00	1,895 64	530483749	13,967 78	01MAY01	15MAY01	11,881 63	190 51	190 51
** JF2G **							1 000000			
	12,001 91	589,830 00	1,825 22	510135666	13,827 13	01JUN01	15JUN01	11,812 50	189 41	189 41
** JF2G **							1 000000			
	670 39	589,830 00	1,755 22	508999084	2,425 41	01JUL01	15JUL01	659 81	10 58	10 58
** JF2G **							1 000000			
	5,878 45	589,830 00	1,751 30	499032738	7,629 75	01AUG01	15AUG01	5,785 48	92 77	92 77
** JF2G **							1 000000			
	8,094 77	589,830 00	1,717 01	485308834	9,811 78	01SEP01	15SEP01	7,967 02	127 75	127 75
** JF2G **							1 000000			
	10,541 85	589,830 00	1,669 78	467436142	12,211 63	01OCT01	15OCT01	10,375 49	166 36	166 36
36224RXC3 ** JF2G **	336475 GNMA POOL		336475	7 500	15JUN23		1 000000			
	106 18	25,316 80	34 89	216281403	141 07	01JAN01	15JAN01	109 17	-2 99	-2 99
** JF2G **							1 000000			
	10 35	25,316 80	34 22	215872570	44 57	01FEB01	15FEB01	10 64	- 29	- 29
** JF2G **							1 000000			
	117 14	25,316 80	34 16	211244667	151 32	01MAR01	15MAR01	120 46	-3 30	-3 30
** JF2G **							1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	41 82	25,316 00	33 42	209592747 75 24	01APR01	43 00	15APR01 -1 18
** JF2G **						1 000000	
	464 96	25,316 00	33 16	191226497 498 12	01MAY01	478 04	15MAY01 -13 08
** JF2G **						1 000000	
	248 91	25,316 00	30 27	181394375 279 18	01JUN01	255 91	15JUN01 -7 00
36224RXR0 ** JF2G **	336488 GNMA POOL		336488	7 000	15AUG23		1 000000
	482 88	110,000 00	205 40	315700090 688 28	01JAN01	493 29	15JAN01 -10 41
** JF2G **						1 000000	
	383 25	110,000 00	202 56	312216000 585 81	01FEB01	391 51	15FEB01 -8 26
** JF2G **						1 000000	
	72 94	110,000 00	200 34	311552909 273 28	01MAR01	74 51	15MAR01 -1 57
** JF2G **						1 000000	
	893 90	110,000 00	199 91	303426545 1,093 81	01APR01	913 18	15APR01 -19 28
** JF2G **						1 000000	
	1,362 85	110,000 00	194 70	291037000 1,557 55	01MAY01	1,392 24	15MAY01 -29 39
** JF2G **						1 000000	
	1,428 41	110,000 00	186 75	278051454 1,615 16	01JUN01	1,459 21	15JUN01 -30 80
** JF2G **						1 000000	
	1,188 04	110,000 00	178 42	267251090 1,366 46	01JUL01	1,213 66	15JUL01 -25 62

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1 000000	
	835 47	110,000 00	171 49	259655909 1,006 96	01AUG01	853 49	15AUG01 -18 02
** JF2G **						1 000000	
	344 10	110,000 00	166 61	256527727 510 71	01SEP01	351 52	15SEP01 -7 42
** JF2G **						1 000000	
	66 95	110,000 00	164 61	255919090 231 56	01OCT01	68 39	15OCT01 -1 44
36224VRH0 ** JF2G **	339888 GNMA POOL		339888	7 500	15DEC22		1 000000
	88 72	196,962 00	381 00	309054386 469 72	01JAN01	91 22	15JAN01 -2 50
** JF2G **						1 000000	
	89 50	196,962 00	380 45	308599983 469 95	01FEB01	92 02	15FEB01 -2 52
** JF2G **						1 000000	
	5,162 48	196,962 00	379 89	282389445 5,542 37	01MAR01	5,307 68	15MAR01 -145 20
** JF2G **						1 000000	
	83 64	196,962 00	347 63	281964795 431 27	01APR01	85 99	15APR01 -2 35
** JF2G **						1 000000	
	4,301 96	196,962 00	347 89	260123221 4,649 05	01MAY01	4,422 95	15MAY01 -120 99
** JF2G **						1 000000	
	5,167 53	196,962 00	320 22	233887044 5,487 75	01JUN01	5,312 87	15JUN01 -145 34
** JF2G **						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST			SEC	GN/LS
	94 56	196,962 00	287 92	233396797	384 48	01JUL01	99 28	15JUL01	-2 72	-2 72
** JF2G **								1 000000		
	71 84	196,962 00	287 31	233032056	359 15	01AUG01	73 84	15AUG01	-2 02	-2 02
** JF2G **								1 000000		
	77 01	196,962 00	286 87	232641067	363 88	01SEP01	79 18	15SEP01	-2 17	-2 17
** JF2G **								1 000000		
	72 83	196,962 00	286 38	232271301	359 21	01OCT01	74 88	15OCT01	-2 05	-2 05
** JF2G **								1 000000		
	73 44	196,962 00	285 92	231898437	359 34	01NOV01	75 51	15NOV01	-2 07	-2 07
** JF2G **								1 000000		
	73 92	196,962 00	285 48	231523136	359 40	01DEC01	76 00	15DEC01	-2 08	-2 08
** JF2G **								1 000000		
34225ANN6	780397	GNMA POOL	780397	0 000	15DEC22			1 000000		
** JF2G **										
	1,118 42	290,035 00	656 45	335648456	1,774 87	01JAN01	1,141 84	15JAN01	-23 42	-23 42
** JF2G **								1 000000		
	1,403 43	290,035 00	649 00	330809626	2,052 43	01FEB01	1,432 81	15FEB01	-29 38	-29 38
** JF2G **								1 000000		
	1,567 10	290,035 00	639 64	325406485	2,206 74	01MAR01	1,599 91	15MAR01	-32 81	-32 81
** JF2G **								1 000000		
	2,486 74	290,035 00	629 20	316832554	3,115 94	01APR01	2,538 81	15APR01	-52 07	-52 07

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST			SEC	GN/LS
** JF2G **								1 000000		
	2,167 42	290,035 00	612 62	309359594	2,780 04	01MAY01	2,212 80	15MAY01	-45 38	-45 38
** JF2G **								1 000000		
	2,442 61	290,035 00	598 17	300937817	3,040 78	01JUN01	2,493 75	15JUN01	-51 14	-51 14
** JF2G **								1 000000		
	2,109 51	290,035 00	581 88	293664523	2,691 39	01JUL01	2,153 68	15JUL01	-44 17	-44 17
** JF2G **								1 000000		
	2,462 32	290,035 00	567 82	285174789	3,038 14	01AUG01	2,513 87	15AUG01	-51 55	-51 55
** JF2G **								1 000000		
	2,370 47	290,035 00	551 40	277001741	2,921 87	01SEP01	2,420 10	15SEP01	-49 63	-49 63
** JF2G **								1 000000		
	2,614 94	290,035 00	535 60	267985794	3,150 54	01OCT01	2,669 69	15OCT01	-54 75	-54 75
** JF2G **								1 000000		
	2,997 02	290,035 00	518 17	257652490	3,515 19	01NOV01	3,059 77	15NOV01	-62 75	-62 75
** JF2G **								1 000000		
	2,592 30	290,035 00	498 19	248714483	3,098 49	01DEC01	2,646 58	15DEC01	-54 28	-54 28
34225BDR6	781012	GNMA POOL	781012	5 500	15APR14			1 000000		
** JF2F **										
	35,946 63	9,000,000 00	35,081 28	846461230	71,027 91	01JAN01	33,158 87	15JAN01	2,787 76	2,787 76
** JF2F **								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE	INTEREST		NET AMOUNT	NET AMOUNT					COST COST	SEC GN/LS
	57,102 48	9,000,000 00	34,916 53	840114510	92,019 01		01FEB01	52,674 03	15FEB01	4,428 45	4,428 45	
** JF2F **									1 000000			
	66,621 15	9,000,000 00	34,654 81	852714140	101,275 96		01MAR01	61,454 50	15MAR01	5,166 65	5,166 65	
** JF2F **									1 000000			
	42,399 63	9,000,000 00	34,349 46	828003090	76,749 09		01APR01	39,111 42	15APR01	3,288 21	3,288 21	
** JF2F **									1 000000			
	59,344 56	9,000,000 00	34,155 13	821409250	93,499 69		01MAY01	54,742 23	15MAY01	4,602 33	4,602 33	
** JF2F **									1 000000			
	38,888 73	9,000,000 00	33,883 13	817088280	72,771 86		01JUN01	35,872 80	15JUN01	3,015 93	3,015 93	
36225CLK0 ** JF2E **	080329	GNMA II POOL	80329	1 000	200CT29				1 000000			
	38,248 77	1,000,000 00	3,582 37	575851200	41,851 14		01AUG01	38,878 68	20AUG01	-609 91	-609 91	
** JF2E **									1 000000			
	43,743 74	1,000,000 00	3,359 13	532107460	47,102 87		01SEP01	44,440 91	20SEP01	-697 17	-697 17	
** JF2E **									1 000000			
	34,427 76	1,000,000 00	3,103 96	497679700	37,531 72		01OCT01	34,976 45	20OCT01	-548 69	-548 69	
** JF2E **									1 000000			
	39,964 18	1,000,000 00	2,903 13	457715520	42,867 31		01NOV01	40,601 11	20NOV01	-636 93	-636 93	
** JF2E **									1 000000			
	40,066 69	1,000,000 00	00		40,066 69		01NOV01	40,705 25	20NOV01	-638 56	-638 56	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE	INTEREST		NET AMOUNT	NET AMOUNT					COST COST	SEC GN/LS
** JF2E **	CXL		00						1 000000			
	-40,066 69		00		-40,066 69		01NOV01	-40,705 25		638 56	638 56	
** JF2E **									1 000000			
	37,001 53	1,000,000 00	2,470 01	420713990	39,671 54		01DEC01	37,591 24	20DEC01	-589 71	-589 71	
36228CLQ4 ** JF2G **	GS	MTG SECS CORP II CTF 2001		5 946	05AUG18				1 000000			
	996 33	230,000 00	1,139 65	995668130	2,135 98		01SEP01	996 34	05SEP01	- 01	- 01	
** JF2G **									1 000000			
	1,138 42	230,000 00	00		1,138 42		01OCT01	1,138 43	05OCT01	- 01	- 01	
** JF2G **	CXL		00						1 000000			
	-1,138 42		00		-1,138 42		01OCT01	-1,138 43		01	01	
** JF2G **									1 000000			
	1,173 36	230,000 00	1,134 71	990566565	2,308 07		01OCT01	1,173 37	05OCT01	- 01	- 01	
** JF2G **									1 000000			
	1,009 20	230,000 00	00		1,009 20		01NOV01	1,009 21	05NOV01	- 01	- 01	
** JF2G **	CXL		00						1 000000			
	-1,009 20		00		-1,009 20		01NOV01	-1,009 21		01	01	
** JF2G **									1 000000			
	1,009 20	230,000 00	1,128 89	986330452	2,138 09		01NOV01	1,009 21	05NOV01	- 01	- 01	
** JF2G **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST				
	1,186 06	230,000 00 1,123 89	981821954	2,309 95		01DEC01	05DEC01	- 01	- 01
3837H2XX2 ** JF2F **		GOVERNMENT NATL MTG REMIC TR	6 500		20NOV12		1 000000		
	9,315 57	2,140,000 00 10,820 31	929102911	20,135 88		01JAN01	20JAN01	229 98	229 98
** JF2F **							1 000000		
	9,366 05	2,140,000 00 10,769 85	924724252	20,135 90		01FEB01	20FEB01	231 22	231 22
** JF2F **							1 000000		
	9,416 78	2,140,000 00 10,719 11	920325887	20,135 89		01MAR01	20MAR01	232 48	232 48
** JF2F **							1 000000		
	9,467 76	2,140,000 00 10,668 12	915901700	20,135 88		01APR01	20APR01	233 74	233 74
** JF2F **							1 000000		
	9,519 06	2,140,000 00 10,616 83	911453542	20,135 89		01MAY01	20MAY01	235 00	235 00
** JF2F **							1 000000		
	9,570 64	2,140,000 00 10,565 27	906981280	20,135 91		01JUN01	20JUN01	236 28	236 28
** JF2F **							1 000000		
	9,622 45	2,140,000 00 10,513 42	902484808	20,135 87		01JUL01	20JUL01	237 55	237 55
** JF2F **							1 000000		
	9,674 59	2,140,000 00 10,461 31	897963971	20,135 90		01AUG01	20AUG01	238 84	238 84
** JF2F **							1 000000		
	9,726 98	2,140,000 00 10,400 90	893418654	20,135 88		01SEP01	20SEP01	240 13	240 13

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST				
** JF2F **							1 000000		
	9,779 68	2,140,000 00 10,356 20	888848710	20,135 88		01OCT01	20OCT01	241 44	241 44
** JF2F **							1 000000		
	9,832 66	2,140,000 00 10,303 24	884254809	20,135 90		01NOV01	20NOV01	242 74	242 74
** JF2F **							1 000000		
	9,885 92	2,140,000 00 10,249 98	879634420	20,135 90		01DEC01	20DEC01	244 06	244 06
3837H25N5 ** JF2E **		GOVT NATL MTG ASSN G REMIC TR	6 750		16MAY26		1 000000		
	12,143 78	1,000,000 00 4,721 70	827269180	16,865 48		01NOV01	16NOV01	-440 21	-440 21
** JF2E **							1 000000		
	12,091 11	1,000,000 00 4,653 39	815178870	16,744 50		01DEC01	16DEC01	-438 30	-438 30
593538V5 ** JF2G **		GREEN TREE REC EQUIP 1998 A CT	6 180		15JUN19		1 000000		
	25,287 74	2,500,000 00 4,255 49	320408854	29,543 23		15JAN01	15JAN01	00	00
** JF2G **							1 000000		
	43,316 57	2,500,000 00 4,125 25	303082228	47,441 82		15FEB01	15FEB01	.00	00
** JF2G **							1 000000		
	26,509 45	2,500,000 00 3,902 17	292478448	30,411 62		15MAR01	15MAR01	00	00
** JF2G **							1 000000		
	23,605 89	2,500,000 00 3,765 66	283034092	27,371 55		15APR01	15APR01	00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
396789AC3 ** JF2G **	GREENWICHCAP COML FD 2001 FL 1		1	000	13JUN13	1 000000	
	289 45	210,000 00		00	09NOV01	289 45	09NOV01 00 00
** JF2G ** CXL					09NOV01	1 000000	
	-289 45	00		00	09NOV01	-289 45	00 00
** JF2G **			1	000	2013/06/13	1 000000	
	293 61	210,000 00		444 00	997223523	737 61	30NOV01 10DEC01 00 00
456606AE2 ** JF2G **	INDYMAC ABS INC HOME EQUI		7	820	25MAY26	1 000000	
	1,768 84	235,000 00		1,531 41	992473021	3,300 25	01NOV01 25NOV01 46 46
** JF2G **						1 000000	
	15,060 34	235,000 00		1,519 89	928386468	16,580 23	01DEC01 25DEC01 3 92 3 92
50062PAA2 ** JF2E **	KOREA ASSET FDG 2000 SECD NT 1		1	000	10FEB09	1 000000	
	28,410 26	700,000 00		25,303 60	959128200	53,913 86	10AUG01 10AUG01 00 00
501773AM7 ** JF2F **	LB COML CONDUIT MTG 2001 SER		1	000	25OCT24	1 000000	
	1,587 19	1,000,000 00		4,925 41	788904280	6,512 60	01JAN01 25JAN01 4 40 4 40
542389AE1 ** JF2E **	LONG BEACH ACCEP AUT 1998 1 AS		6	190	25JAN04	1 000000	
	39,666 34	3,000,000 00		3,342 34	202761403	43,008 68	01JAN01 25JAN01 536 11 536 11
** JF2E **						1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	39,578 36	3,000,000 00		3,137 74	189568616	42,716 10	01FEB01 25FEB01 534 93 534 93
** JF2E **						1 000000	
	35,446 66	3,000,000 00		2,933 57	190945050	38,380 23	01MAR01 25MAR01 479 08 479 08
** JF2E **						1 000000	
	41,598 62	3,000,000 00		2,750 72	175702410	44,349 34	01APR01 25APR01 562 23 562 23
** JF2E **						1 000000	
	33,345 28	3,000,000 00		2,536 14	152771763	35,881 42	01MAY01 25MAY01 450 68 450 68
** JF2E **						1 000000	
	35,133 32	3,000,000 00		2,364 14	141060656	37,497 46	01JUN01 25JUN01 474 85 474 85
** JF2E **						1 000000	
	33,233 69	3,000,000 00		2,182 91	129982760	35,416 60	01JUL01 25JUL01 449 17 449 17
** JF2E **						1 000000	
	31,892 67	3,000,000 00		2,011 48	119351870	33,904 15	01AUG01 25AUG01 431 05 431 05
** JF2E **						1 000000	
	33,470 39	3,000,000 00		1,846 97	108195073	35,317 36	01SEP01 25SEP01 452 37 452 37
54239QAD4 ** JF2G **	LONG BEACH ASSET HLD SER 2001		1	000	26AUG08	1 000000	
	7,547 89	200,000 00		464 33	942260550	8,012 22	26AUG01 26AUG01 00 00
** JF2G **						1 000000	
	10,673 76	200,000 00		593 76	908891750	11,267 52	26SEP01 26SEP01 00 00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **						1 000000		
	12,293 10	200,000 00	441 00	847424250 12,734 10	24OCT01 12,293 10	24OCT01	00	00
** JF2G **						1 000000		
	12,573 72	200,000 00	402 24	784557650 12,975 96	24NOV01 12,573 72	24NOV01	00	00
** JF2G **						1 000000		
	13,553 52	200,000 00	349 13	716790050 13,902 65	24DEC01 13,553 52	24DEC01	00	00
585525ED6	MELLON RESIDENTIAL F 2000		TBC2	1 000	15JUN30	1 000000		
** JF2G **						1 000000		
	1,635 00	245,000 00	1,462 37	959509795 3,097 37	15JAN01 1,435 00	15JAN01	00	00
** JF2G **						1 000000		
	2,212 44	245,000 00	1,199 39	950478612 3,412 03	15FEB01 2,212 44	15FEB01	00	00
** JF2G **						1 000000		
	4,459 44	245,000 00	00	4,459 44	15MAR01 4,459 44	15MAR01	00	00
** JF2G **	CXL					1 000000		
	-4,459 44	00	00	-4,459 44	15MAR01 -4,459 44	15MAR01	00	00
** JF2G **						1 000000		
	4,459 39	245,000 00	1,052 07	932277020 5,511 44	15MAR01 4,459 39	15MAR01	00	00
** JF2G **						1 000000		
	4,524 14	245,000 00	00	4,524 14	15APR01 4,524 14	15APR01	00	00
** JF2G **	CXL					1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **						1 000000		
	-4,524 14	00	00	-4,524 14	15APR01 -4,524 14	15APR01	00	00
** JF2G **						1 000000		
	4,524 08	245,000 00	1,097 11	913811387 5,621 19	15APR01 4,524 08	15APR01	00	00
** JF2G **						1 000000		
	2,958 60	245,000 00	00	2,958 60	15MAY01 2,958 60	15MAY01	00	00
** JF2G **	CXL					1 000000		
	-2,958 60	00	00	-2,958 60	15MAY01 -2,958 60	15MAY01	00	00
** JF2G **						1 000000		
	2,958 54	245,000 00	949 09	901735714 3,907 43	15MAY01 2,958 54	15MAY01	00	00
** JF2G **						1 000000		
	4,113 10	245,000 00	829 92	884947551 4,943 82	15JUN01 4,113 10	15JUN01	00	00
** JF2G **						1 000000		
	1,683 47	245,000 00	787 87	878076244 2,471 34	15JUL01 1,683 47	15JUL01	00	00
** JF2G **						1 000000		
	1,969 48	245,000 00	729 64	870036734 2,699 32	15AUG01 1,969 48	15AUG01	00	00
** JF2G **						1 000000		
	1,898 37	245,000 00	758 13	862288285 2,656 50	15SEP01 1,898 37	15SEP01	00	00
** JF2G **						1 000000		
	1,942 31	245,000 00	612 47	854360489 2,554 78	15OCT01 1,942 31	15OCT01	00	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
** JF2G **		245,000 00	00		1,704 59		15NOV01		1 000000 15NOV01		00	.00
** JF2G **	CXL	-1,704 59	00		-1,704 59		15NOV01		1 000000 15NOV01		00	00
** JF2G **		245,000 00	498 38	847403061	1,704 57	2,202 95	15NOV01		1 000000 15NOV01		00	00
** JF2G **		245,000 00	428 15	843864000	867 07	1,295 22	15DEC01	667 07	1 000000 15DEC01		00	00
589942DD8 ** JF2G **	HERIT SECURITIES COR COLL			RD S 1 000	28SEP25				1 000000			
** JF2G **		300,000 00	987 93	939056900	18 288 93	19,276 86	28AUG01	18,314 65	1 000000 28AUG01		-25 72	-25 72
** JF2G **		300,000 00	946 07	884279133	16,427 33	17,373 40	28SEP01	16,450 43	1 000000 28SEP01		-23 10	-23 10
** JF2G **		300,000 00	688 35	841583200	12,808 78	13,497 13	28OCT01	12,826 79	1 000000 28OCT01		-18 01	-18 01
** JF2G **		300,000 00	594 63	796852766	13,419 13	14,013 76	28NOV01	13,438 00	1 000000 28NOV01		-18 87	-18 87
** JF2G **		300,000 00	509 61	754749500	12,630 98	13,140 59	28DEC01	12,648 74	1 000000 28DEC01		-17 76	-17 76

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
59549PAA6 ** JF2E **	MID ST TR IV			ASSET BAC 8 330	01APR30				1 000000			
** JF2E **		4,000,000 00	43,599 00	517034177	25,453 32	69,052 32	01JAN01	27,368 28	1 000000 01JAN01		-1,914 96	-1,914 96
** JF2E **		4,000,000 00	43,068 94	513376930	14,628 99	57,497 93	01APR01	15,729 59	1 000000 01APR01		-1,100 60	-1,100 60
** JF2E **		4,000,000 00	42,764 29	505325127	32,207 21	74,971 50	01JUL01	34,430 30	1 000000 01JUL01		-2,423 09	-2,423 09
** JF2E **		4,000,000 00	42,093 58	497997100	29,312 11	71,405 69	01OCT01	31,517 39	1 000000 01OCT01		-2,205 28	-2,205 28
617059BF6 ** JF2F **	MORGAN J P COML MTG			MTG PASST 7 000	25APR28				1 000000			
** JF2F **		2,000,000 00	00	44,231 19	01FEB01	44,231 19	01FEB01	45,222 94	1 000000 25FEB01		-991 75	-991 75
** JF2F **	CXL	-44,231 19	00	-44,231 19	01FEB01	-44,231 19	01FEB01	-45,222 94	1 000000 25FEB01		991 75	991 75
** JF2F **		2,000,000 00	7,242 08	977884400	44,231 20	51,473 28	01FEB01	45,222 95	1 000000 25FEB01		-991 75	-991 75
** JF2F **		2,000,000 00	5,653 90	459720635	6,163 88	11,817 78	01MAR01	6,302 09	1 000000 25MAR01		-138 21	-138 21
** JF2F **		2,675,000 00	00	8,301 87	01APR01	8,301 87	01APR01	8,505 20	1 000000 25APR01		-203 33	-203 33

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2F **	CXL	00				1 000000	
	-8,301 87	00		-8,301 87	01APR01	-8,505 20	203 33 203 33
** JF2F **	8,301 84	2,675,000 00	454617132	15,813 40	01APR01	25APR01	203 33 -203 33
** JF2F **	263,842 80	2,675,000 00		263,842 80	01MAY01	25MAY01	1 000000 -6,461 98 -6,461 98
** JF2F **	CXL	00				1 000000	
	-263,842 80	00		-263,842 80	01MAY01	-270,304 78	6,461 98 6,461 98
** JF2F **	263,842 79	2,675,000 00	357984314	279,098 12	01MAY01	25MAY01	1 000000 -6,461 98 -6,461 98
** JF2F **	98,872 73	2,675,000 00	321822545	104,934 94	01JUN01	25JUN01	1 000000 -2,421 57 -2,421 57
** JF2F **	32,558 78	2,675,000 00		32,558 78	01JUL01	25JUL01	1 000000 -797 43 -797 43
** JF2F **	CXL	00				1 000000	
	-32,558 78	00		-32,558 78	01JUL01	-33,356 21	797 43 797 43
** JF2F **	32,558 74	2,675,000 00	388851044	37,804 20	01JUL01	25JUL01	1 000000 -797 43 -797 43
** JF2F **		2,675,000 00	305854938		01AUG01	25AUG01	1 000000

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2F **	8,009 24	5,044 57		13,055 81		8,205 40	-194 16 -194 16
** JF2F **	8,065 36	2,675,000 00	302841850	13,063 00	01SEP01	25SEP01	1 000000 -197 54 -197 54
** JF2F **	29,515 25	2,675,000 00	291808112	34,570 70	01OCT01	30,238 13	1 000000 25OCT01 -722 88 -722 88
** JF2F **	38,521 52	2,675,000 00	277407543	44,579 21	01NOV01	39,464 98	1 000000 25NOV01 -943 46 -943 46
** JF2F **	8,158 05	2,675,000 00	274357805	12,690 83	01DEC01	8,357 86	1 000000 25DEC01 -199 81 -199 81
617859DD9 ** JF2F **	MORGAN J P COHL MTC MTC PASST		7 069	15SEP29		1 000000	
	161,397 04	2,000,000 00	913747430	181,180 04	01DEC01	172,469 61	15DEC01 -11,272 57 -11,272 57
617859HP8 ** JF2C **	MORGAN JP COHL MTC F MTC CTF 2		1 000	15APR10		1 000000	
** JF2C **	12 73	315,000 00	972847587	1,916 86	15JAN01	12 73	15JAN01 00 00
** JF2C **	13 11	315,000 00	972805968	1,584 36	15FEB01	13 11	15FEB01 00 00
** JF2C **	17 93	315,000 00	972749047	1,411 90	15MAR01	17 93	15MAR01 00 00
** JF2C **	3,311 50	315,000 00		3,311 50	15APR01	3,311 75	1 000000 15APR01 - 25 - 25

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT							
** JF2G **	CXL		00							1 000000		
		-3,311 50	00			00		15APR01	-3,311 75		25	25
** JF2G **										1 000000		
		3,311 44	315,000 00	962236539	4,794 15			15APR01	3,311 69	15APR01	- 25	- 25
** JF2G **										1 000000		
		9,099 96	315,000 00	933347777	10,393 45			15MAY01	9,100 64	15MAY01	- 68	- 68
** JF2G **										1 000000		
		16,619 78	315,000 00	880586571	17,716 83			15JUN01	16,621 02	15JUN01	-1 24	-1 24
** JF2G **										1 000000		
		29,179 52	315,000 00	787953174	30,197 05			15JUL01	29,181 69	15JUL01	-2 17	-2 17
** JF2G **										1 000000		
		10 73	315,000 00	787919111	860 83			15AUG01	10 73	15AUG01	00	00
** JF2G **										1 000000		
		5,839 26	315,000 00	769381777	6,728 14			15SEP01	5,839 69	15SEP01	- 43	- 43
** JF2G **										1 000000		
		3,897 16	315,000 00	757009841	4,602 06			15OCT01	3,897 45	15OCT01	- 29	- 29
** JF2G **										1 000000		
		15,671 94	315,000 00	707257650	16,247 91			15NOV01	15,673 11	15NOV01	-1 17	-1 17
** JF2G **										1 000000		
			315,000 00	681052380				15DEC01		15DEC01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT							
61745NAF0		8,254 66		7 460	8,712 28			15FEB20	8,255 27		- 61	- 61
** JF2E **	MORGAN STANLEY CAP I COHL HTC		457 62							1 000000		
		8,444 71	2,200,000 00	979784431	21,897 33			01JAN01	8,618 88	15JAN01	-174 17	-174 17
** JF2E **										1 000000		
		29,629 57	2,200,000 00	966316445	43,029 75			01FEB01	30,240 68	15FEB01	-611 11	-611 11
** JF2E **										1 000000		
		100,271 82	2,200,000 00	920738345	115,915 33			01MAR01	102,339 93	15MAR01	-2,068 11	-2,068 11
** JF2E **										1 000000		
		8,513 88	2,200,000 00	916868400	21,106 51			01APR01	8,689 48	15APR01	-175 60	-175 60
** JF2E **										1 000000		
		19,018 69	2,200,000 00	908223540	31,974 07			01MAY01	19,410 95	15MAY01	-392 26	-392 26
** JF2E **										1 000000		
		78,175 31	2,200,000 00	872689309	90,770 82			01JUN01	79,787 68	15JUN01	-1,612 37	-1,612 37
** JF2E **										1 000000		
		136,396 32	2,200,000 00		136,396 32			01JUL01	139,209 49	15JUL01	-2,813 17	-2,813 17
** JF2E **	CXL									1 000000		
		-136,396 32	00		-136,396 32			01JUL01	-139,209 49		2,813 17	2,813 17
** JF2E **										1 000000		
		136,396 31	2,200,000 00	810690986	152,965 64			01JUL01	139,209 48	15JUL01	-2,813 17	-2,813 17

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	22,942 28	2,200,000 00				01AUG01	23,415 46	1 000000 15AUG01	-473 18 -473 18
** JF2E ** CXL	-22,942 28	00				01AUG01	-23,415 46	1 000000	473 18 473 18
** JF2E **	22,942 27	2,200,000 00		800242681 34,564 81		01AUG01	23,415 45	1 000000 15AUG01	-473 18 -473 18
** JF2E **	14,667 91	2,200,000 00		793595450 25,612 83		01SEP01	14,970 44	1 000000 15SEP01	-302 53 -302 53
** JF2E **	8,681 71	2,200,000 00		789649218 19,535 45		01OCT01	8,860 77	1 000000 15OCT01	-179 06 -179 06
** JF2E **	8,628 01	2,200,000 00		785727395 19,427 78		01NOV01	8,805 96	1 000000 15NOV01	-177 95 -177 95
** JF2E **	52,910 15	2,200,000 00				01DEC01	54,001 42	1 000000 15DEC01	-1,091 27 -1,091 27
** JF2E ** CXL	-52,910 15	00				01DEC01	-54,001 42	1 000000	1,091 27 1,091 27
** JF2E **	52,910 14	2,200,000 00		761677331 65,673 03		01DEC01	54,001 41	1 000000 15DEC01	-1,091 27 -1,091 27

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
61744BBS8 ** JF2G **	MORGAN STANLEY DEAN 2000 XLF			1 000		05JUN03		1 000000	
** JF2G **	62 78	800,000 00		852288312 4,190 10		05JAN01	62 78	1 000000 05JAN01	00 00
** JF2G **	63 23	800,000 00		852209275 4,031 06		05FEB01	63 23	1 000000 05FEB01	00 00
** JF2G **	63 71	800,000 00				05MAR01	63 71	1 000000 05MAR01	00 00
** JF2G ** CXL	-63 71	00				05MAR01	-63 71	1 000000	00 00
** JF2G **	63 68	800,000 00		852129675 3,144 51		05MAR01	63 68	1 000000 05MAR01	00 00
** JF2G **	64 13	800,000 00		852049512 3,317 99		05APR01	64 13	1 000000 05APR01	00 00
** JF2G **	158 53	800,000 00				05MAY01	158 53	1 000000 05MAY01	00 00
** JF2G ** CXL	-158 53	00				05MAY01	-158 53	1 000000	00 00
** JF2G **	158 49	800,000 00		851851400 3,175 88		05MAY01	158 49	1 000000 05MAY01	00 00
** JF2G **								1 000000	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST				NET SEC NET SEC	GN/LS GN/LS
	49,258 88	800,000 00		790277800	51,977 66	05JUN01	05JUN01		00	00
** JF2G **							1 000000			
	197,482 50	800,000 00		543424675	199,741 11	05JUL01	05JUL01		00	00
** JF2G **							1 000000			
	65 98	800,000 00		543342200	1,604 59	05AUG01	05AUG01		00	00
** JF2G **							1 000000			
	66 45	800,000 00		543259137	1,556 17	05SEP01	05SEP01		00	00
** JF2G **							1 000000			
	94 97	800,000 00		543140425	1,482 81	05OCT01	05OCT01		00	00
** JF2G **							1 000000			
	67 40	800,000 00		543056175	1,129 44	05NOV01	05NOV01		00	00
** JF2G **							1 000000			
	67 88	800,000 00		542971325	983 83	05DEC01	05DEC01		00	00
61746WER7 ** JF2G **		MORGAN STANLEY DEAN 2001PPH C	5 980	01FEB01			1 000000			
	2,266 68	325,000 00		911588000	3,754 36	01NOV01	15NOV01	-93 41		-93 41
** JF2G **							1 000000			
	20,841 91	325,000 00		847459046	22,975 97	01DEC01	15DEC01	-858 92		-858 92

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST				NET SEC NET SEC	GN/LS GN/LS
63859C8R3 ** JF2G **		NATIONSLINK FDG CORP COHL HTG	6 042	20NOV07			1 000000			
	1,876 36	200,000 00		847223000	2,738 96	28FEB01	20MAR01	-3 66		-3 66
** JF2G **							1 000000			
	1,876 36	200,000 00			1,876 36	01MAR01	20MAR01	8 88		8 88
** JF2G **							1 000000			
	-1,876 36	00			-1,876 36	01MAR01		-8 88		-8 88
** JF2G **							1 000000			
	1,876 36	200,000 00			1,876 36	01MAR01	20MAR01	8 88		8 88
** JF2G **							1 000000			
	-1,876 36	00			-1,876 36	01MAR01		-8 88		-8 88
** JF2G **							1 000000			
	1,168 38	200,000 00			1,168 38	01APR01	20APR01	5 53		5 53
** JF2G **							1 000000			
	-1,168 38	00			-1,168 38	01APR01		-5 53		-5 53
** JF2G **							1 000000			
	1,168 38	200,000 00			1,168 38	01APR01	20APR01	5 53		5 53
** JF2G **							1 000000			
	-1,168 38	00			-1,168 38	01APR01		-5 53		-5 53
** JF2G **							1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	COST COST	EX RATE	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT				PAY DT		SEC GN/LS	BASE	CURR
	1,168 30	200,000 00	853 15		850762900		01APR01	1,170 66	20APR01	-2 28			-2 28
** JF2G **									1 000000				
	1,415 00	200,000 00	847 26		849529800		01MAY01	1,417 76	20MAY01	-2 76			-2 76
** JF2G **									1 000000				
	1,184 54	200,000 00	840 14		828383400		01JUN01	1,186 85	20JUN01	-2 31			-2 31
** JF2G **									1 000000				
	1,430 75	200,000 00	834 18		821229650		01JUL01	1,433 54	20JUL01	-2 79			-2 79
** JF2G **									1 000000				
	1,287 18	200,000 00	00				01AUG01	1,289 69	20AUG01	-2 51			-2 51
** JF2G **									1 000000				
	-1,287 18	00	00				01AUG01	-1,289 69		2 51			2 51
** JF2G **									1 000000				
	1,287 17	200,000 00	826 97		814793800		01AUG01	1,289 68	20AUG01	-2 51			-2 51
** JF2G **									1 000000				
	1,208 93	200,000 00	820 49		808749150		01SEP01	1,211 29	20SEP01	-2 36			-2 36
** JF2G **									1 000000				
	1,454 53	200,000 00	814 41		801476500		01OCT01	1,457 37	20OCT01	-2 84			-2 84
** JF2G **									1 000000				
	1,225 59	200,000 00	807 08		795348550		01NOV01	1,227 98	20NOV01	-2 39			-2 39

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	COST COST	EX RATE	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT				PAY DT		SEC GN/LS	BASE	CURR
** JF2G **									1 000000				
	1,470 77	200,000 00	800 91		787994700		01DEC01	1,473 64	20DEC01	-2 87			-2 87
68389CAQ4		OPTION ONE MTG SECS	2001 4 NT	1 000		26OCT08			1 000000				
** JF2G **													
	8,069 44	400,000 00	845 05		979826400		26NOV01	8,069 44	26NOV01	00			00
** JF2G **									1 000000				
	13,291 65	400,000 00	879 82		946597275		26DEC01	13,291 65	26DEC01	00			00
69348RG47		PNC MTG SECURITIES C SER	2000	1 000		25SEP05			1 000000				
** JF2G **													
	2,335 35	185,000 00	629 13		977758571		25DEC01	2,355 05	25DEC01	-19 70			-19 70
760947PW5		RESIDENTIAL FDG MTG SER	1995	7 500		25DEC25			1 000000				
** JF2E **													
	1,291 28	1,000,000 00	00				01JAN01	1,263 64	25JAN01	27 64			27 64
** JF2E **									1 000000				
	-1,291 28	00	00				01JAN01	-1,263 64		-27 64			-27 64
** JF2E **									1 000000				
	1,291 26	1,000,000 00	5,875 79		939170140		01JAN01	1,263 62	25JAN01	27 64			27 64
** JF2E **									1 000000				
	1,304 45	1,000,000 00	5,862 87		937865690		01FEB01	1,274 53	25FEB01	27 92			27 92
** JF2E **									1 000000				
	1,317 96	1,000,000 00	5,859 19		936547730		01MAR01	1,289 75	25MAR01	28 21			28 21

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST					
** JF2E **	1,000,000 00	00						1 000000		
	1,301 95	00		1,301 95		01APR01	1,274 08	25APR01	27 87	27 87
** JF2E ** CXL		00						1 000000		
	-1,301 95	00		-1,301 95		01APR01	-1,274 08		-27 87	-27 87
** JF2E **	1,000,000 00	5,850 69	935245790	7,152 63		01APR01	1,274 07	25APR01	27 87	27 87
** JF2E **	1,000,000 00	5,843 25	926784840	14,304 20		01MAY01	8,279 83	25MAY01	181 12	181 12
** JF2E **	1,000,000 00	00		8,459 41		01MAY01	8,278 33	25MAY01	181 08	181 08
** JF2E ** CXL		00						1 000000		
	-8,459 41	00		-8,459 41		01MAY01	-8,278 33		-181 08	-181 08
** JF2E **	1,000,000 00	00		8,459 40		01MAY01	8,278 32	25MAY01	181 08	181 08
** JF2E ** CXL		00						1 000000		
	-8,459 40	00		-8,459 40		01MAY01	-8,278 32		-181 08	-181 08
** JF2E **	1,000,000 00	5,790 85	916749340	15,827 90		01JUN01	9,822 19	25JUN01	214 86	214 86
** JF2E **	1,000,000 00					01JUN01		25JUN01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST					
	10,037 07	00		10,037 07			9,822 21		214 86	214 86
** JF2E ** CXL		00						1 000000		
	-10,037 07	00		-10,037 07		01JUN01	-9,822 21		-214 86	-214 86
** JF2E **	1,000,000 00	00		10,037 05		01JUN01	9,822 19	25JUN01	214 86	214 86
** JF2C ** CXL		00						1 000000		
	-10,037 05	00		-10,037 05		01JUN01	-9,822 19		-214 86	-214 86
** JF2E **	1,000,000 00	00		5,250 04		01JUL01	5,137 66	25JUL01	112 38	112 38
** JF2E ** CXL		00						1 000000		
	-5,250 04	00		-5,250 04		01JUL01	-5,137 66		-112 38	-112 38
** JF2E **	1,000,000 00	00		5,248 47		01JUL01	5,136 12	25JUL01	112 35	112 35
** JF2E ** CXL		00						1 000000		
	-5,248 47	00		-5,248 47		01JUL01	-5,136 12		-112 35	-112 35
** JF2E **	1,000,000 00	5,726 89	911500870	10,975 34		01JUL01	5,136 12	25JUL01	112 35	112 35
** JF2E **	1,000,000 00	00		10,982 12		01AUG01	10,747 03	25AUG01	235 09	235 09
** JF2E **								1 000000		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST	INTEREST					
	CXL		00			01AUG01		
		-10,982 12	00		-10,982 12	-10,747 03		-235 09
** JF2E **							1 000000	
		10,982 09	1,000,000 00	980517230	16,670 84	01AUG01	25AUG01	235 09
** JF2E **							1 000000	
		6,645 69	1,000,000 00	893871540	12,269 73	01SEP01	25SEP01	142 26
** JF2E **							1 000000	
		14,325 13	1,000,000 00	879546410	19,909 95	01OCT01	25OCT01	306 65
** JF2E **							1 000000	
		7,797 93	1,000,000 00		7,797 93	01NOV01	25NOV01	166 92
** JF2E **							1 000000	
	CXL	-7,797 93	00		-7,797 93	01NOV01		-166 92
** JF2E **							1 000000	
		7,797 89	1,000,000 00	871748520	13,293 81	01NOV01	25NOV01	166 92
** JF2E **							1 000000	
		12,803 54	1,000,000 00		12,803 54	01DEC01	25DEC01	274 08
** JF2E **							1 000000	
	CXL	-12,803 54	00		-12,803 54	01DEC01		-274 08
** JF2E **							1 000000	
		12,803 49	1,000,000 00	858945030	18,250 07	01DEC01	25DEC01	274 07

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST	INTEREST					
760985DQ1		RESIDENTIAL ASSET MT 2001 RS2		1 000		25APR16		1 000000
** JF2G **								
		2,328 97	115,000 00	3 859891200	2,676 01	25JUL01	25JUL01	00
** JF2G **							1 000000	
		7,802 10	115,000 00	911903739	8,207 22	25AUG01	25AUG01	00
** JF2G **							1 000000	
		5,371 46	115,000 00	865195391	5,684 87	25SEP01	25SEP01	00
** JF2G **							1 000000	
		4,124 95	115,000 00	829326260	4,356 38	25OCT01	25OCT01	00
** JF2G **							1 000000	
		13,285 79	115,000 00	713797652	13,501 97	25NOV01	25NOV01	00
** JF2G **							1 000000	
		16,385 93	115,000 00	571311304	16,538 99	25DEC01	25DEC01	00
76110VGHS		RESIDENTIAL FDG MTC SER 2001		1 000		25MAY09		1 000000
** JF2G **								
		3,004 64	200,000 00	984976800	3,004 64	25JUL01	25JUL01	00
** JF2G **							1 000000	
	CXL	-3,004 64	00		-3,004 64	25JUL01		00
** JF2G **							1 000000	
		5,232 55	200,000 00	958814050	5,939 06	25AUG01	25AUG01	00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT							SEC GN/LS	BASE CURR GN/LS
** JF2G **									1 000000			
	10,639 61	200,000 00		905416000	11,211 16		25SEP01	10,639 61	25SEP01	00		00
** JF2G **									1 000000			
	10,336 40	200,000 00		853934000	10,756 19		25OCT01	10,336 40	25OCT01	00		00
** JF2G **									1 000000			
	14,430 81	200,000 00			14,430 81		25NOV01	14,430 81	25NOV01	00		00
** JF2G **	CXL								1 000000			
	-14,630 81	00			-14,630 81		25NOV01	-14,630 81		00		00
** JF2G **									1 000000			
	14,630 78	200,000 00		760780100	15,016 37		25NOV01	14,630 78	25NOV01	00		00
** JF2G **									1 000000			
	14,422 71	200,000 00		708666550	14,712 53		25DEC01	14,422 71	25DEC01	00		00
74110VGS1	RESIDENTIAL FDG MTG SER 2001		1 000			25SEP12			1 000000			
** JF2G **									1 000000			
	41,615 74	1,205,000 00		965464116	44,283 30		25OCT01	41,615 74	25OCT01	00		00
** JF2G **									1 000000			
	57,004 57	1,205,000 00		918157419	59,693 28		25NOV01	57,004 57	25NOV01	00		00
** JF2G **									1 000000			
	75,616 77	1,205,000 00		855404912	77,725 80		25DEC01	75,616 77	25DEC01	00		00

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT							SEC GN/LS	BASE CURR GN/LS
74110WLG9	RESIDENTIAL ASSET SE SER 2001		1 000			25APR03			1 000000			
** JF2G **									1 000000			
	1,156 93	60,000 00			1,156 93		25AUG01	1,156 93	25AUG01	00		00
** JF2G **	CXL								1 000000			
	-1,156 93	00			-1,156 93		25AUG01	-1,156 93		00		00
** JF2G **									1 000000			
	1,156 92	60,000 00		970315666	1,369 32		25AUG01	1,156 92	25AUG01	00		00
** JF2G **									1 000000			
	1,711 04	60,000 00			1,711 04		25SEP01	1,711 04	25SEP01	00		00
** JF2G **	CXL								1 000000			
	-1,711 04	00			-1,711 04		25SEP01	-1,711 04		00		00
** JF2G **									1 000000			
	1,711 02	60,000 00		.941798666	1,884 08		25SEP01	1,711 02	25SEP01	00		00
** JF2G **									1 000000			
	1,825 37	60,000 00		911375833	1,955 87		25OCT01	1,825 37	25OCT01	00		00
** JF2G **									1 000000			
	2,385 38	60,000 00			2,385 38		25NOV01	2,385 38	25NOV01	00		00
** JF2G **	CXL								1 000000			
	-2,385 38	00			-2,385 38		25NOV01	-2,385 38		00		00
** JF2G **									1 000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				NET SEC BASE CURR	GN/LS GN/LS
	2,385 35	60,000 00	122 97	871420000	2,508 32	25NOV01	25NOV01	00		00
** JF2G **							1 000000			
	2,264 92	60,000 00	00		2,264 92	25DEC01	25DEC01	00		00
** JF2G **							1 000000			
	-2,264 92	00	00		-2,264 92	25DEC01		00		00
** JF2G **							1 000000			
	2,264 88	60,000 00	96 42	833872000	2,361 50	25DEC01	25DEC01	00		00
76110YB76		RESIDENTIAL FDG MTG SER 2000		7 500		25NOV30	1 000000			
** JF2E **										
	21,307 11	1,400,000 00	8,704 85	980030264	30,011 94	01JAN01	25JAN01	-33 29		-33 29
** JF2E **							1 000000			
	37,381 07	1,400,000 00	8,569 91	953329500	45,950 98	01FEB01	25FEB01	-58 41		-58 41
** JF2E **							1 000000			
	49,070 77	1,400,000 00	8,261 29	903421807	78,132 06	01MAR01	25MAR01	-109 17		-109 17
** JF2E **							1 000000			
	100,346 86	1,400,000 00	7,792 15	831745478	108,139 01	01APR01	25APR01	-156 79		-156 79
** JF2E **							1 000000			
	130,541 62	1,400,000 00	7,043 83	738501464	137,605 45	01MAY01	25MAY01	-203 97		-203 97
** JF2E **							1 000000			
	2,900,000 00			445262614		01JUN01	25JUN01			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST				NET SEC BASE CURR	GN/LS GN/LS
	219,421 44		13,068 02		232,489 48			221,047 34	-1,425 88	-1,425 88
** JF2E **							1 000000			
	210,757 89	2,900,000 00	11,472 93	590895865	222,430 02	01JUL01	25JUL01	-1,368 34		-1,368 34
** JF2E **							1 000000			
	151,479 37	2,900,000 00	00		151,479 37	01AUG01	25AUG01	-983 47		-983 47
** JF2E **							1 000000			
	-151,479 37	00	00		-151,479 37	01AUG01		983 47		983 47
** JF2E **							1 000000			
	151,479 37	2,900,000 00	10,510 25	537860808	161,989 42	01AUG01	25AUG01	-983 47		-983 47
** JF2E **							1 000000			
	199,471 82	2,900,000 00	9,487 13	449008448	209,158 95	01SEP01	25SEP01	-1,296 37		-1,296 37
** JF2E **							1 000000			
	159,562 16	2,900,000 00	8,379 45	413987013	167,941 41	01OCT01	25OCT01	-1,035 95		-1,035 95
** JF2E **							1 000000			
	267,577 84	2,900,000 00	7,131 92	321718793	274,709 76	01NOV01	25NOV01	-1,737 24		-1,737 24
** JF2E **							1 000000			
	236,841.84	2,900,000 00	5,503 97	240049193	242,345 81	01DEC01	25DEC01	-1,537 68		-1,537 68

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	
				NET AMOUNT NET AMOUNT					COST COST	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
79548K3H9 ** JF2G **	SALOMON BROS MTG SEC COML MTG			7.460	18NOV08		1.000000			
	3,498.94	365,000.00	00			01JAN01	18JAN01	-52.21		-52.21
** JF2G ** CXL		00	00	-3,498.94		01JAN01		52.21		52.21
** JF2G **							1.000000			
	3,498.93	365,000.00	2,384.93	962766356 5,883.86		01JAN01	18JAN01	-52.21		-52.21
8055448W0 ** JF2G **	SAXON ASSET SECS TR MTG LN CT			1.000	25MAY28		1.000000			
	6,719.17	300,000.00	279.38	139153866 6,998.55		01JAN01	25JAN01	-6.56		-6.56
** JF2G **							1.000000			
	5,034.07	300,000.00	222.04	122372833 5,256.11		01FEB01	25FEB01	-4.92		-4.92
** JF2G **							1.000000			
	5,180.09	300,000.00	165.61	121886100 5,345.70		01MAR01	25MAR01	-5.06		-5.06
** JF2G **							1.000000			
	8,378.49	300,000.00	139.79	077177566 8,518.28		01APR01	25APR01	-8.18		-8.18
** JF2G **							1.000000			
	6,866.97	300,000.00	92.16	054287666 6,959.13		01MAY01	25MAY01	-6.71		-6.71
** JF2G **							1.000000			
	6,881.34	300,000.00	61.14	031349866 6,942.48		01JUN01	25JUN01	-6.72		-6.72

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	
				NET AMOUNT NET AMOUNT					COST COST	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **							1.000000			
	6,256.71	300,000.00	31.93	810494166 6,288.64		01JUL01	25JUL01	-6.11		-6.11
805564DC2 ** JF2E **	SAXON ASSET SECS TR MTG LN 19			1.000	25FEB29		1.000000			
	207,652.55	3,600,000.00	00			25JAN01	25JAN01	389.35		389.35
** JF2E ** CXL		00	00	-207,652.55		25JAN01		-389.35		-389.35
** JF2E **							1.000000			
	207,652.52	3,600,000.00	8,093.58	330639802 215,746.10		25JAN01	25JAN01	389.35		389.35
** JF2E **							1.000000			
	173,704.38	3,600,000.00	6,362.83	282388586 180,067.21		25FEB01	25FEB01	325.70		325.70
** JF2E **							1.000000			
	144,672.61	3,600,000.00	4,609.71	242201750 149,282.32		25MAR01	25MAR01	271.26		271.26
** JF2E **							1.000000			
	130,565.25	3,600,000.00	00			25APR01	25APR01	244.81		244.81
** JF2E ** CXL		00	00	-130,565.25		25APR01		-244.81		-244.81
** JF2E **							1.000000			
	130,565.21	3,600,000.00	3,887.33	205935636 134,452.54		25APR01	25APR01	244.81		244.81
** JF2E **							1.000000			

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	3,600,000 00 104,653 96	2,969 30	176843091	107,623 24	25MAY01 104,457 73	25MAY01	196 23 196 23
** JF2E **						1 000000	
	3,600,000 00 71,459 62	2,406 24	157015197	73,865 86	25JUN01 71,325 63	25JUN01	133 99 133 99
** JF2E **						1 000000	
	3,600,000 00 86,998 67	00	86,998 67	86,998 67	25JUL01 86,835 55	25JUL01	163 12 163 12
** JF2E **						1 000000	
	CXL -86,998 67	00	-86,998 67	-86,998 67	25JUL01 -86,835 55		-163 12 -163 12
** JF2E **						1 000000	
	3,600,000 00 86,998 68	1,933 56	132846897	88,932 24	25JUL01 86,835 56	25JUL01	163 12 163 12
** JF2E **						1 000000	
	3,600,000 00 73,214 67	1,794 13	112509488	75,008 80	25AUG01 73,077 39	25AUG01	137 28 137 28
** JF2E **						1 000000	
	3,600,000 00 57,725 70	1,265 95	096474572	58,991 65	25SEP01 57,617 46	25SEP01	108 24 108 24
** JF2E **						1 000000	
	3,600,000 00 43,349 63	857 05	084433008	44,206 68	25OCT01 43,268 35	25OCT01	81 28 81 28
** JF2E **						1 000000	
	3,600,000 00 65,849 51	734 90	066141477	68,584 41	25NOV01 65,726 04	25NOV01	123 47 123 47
** JF2E **						1 000000	
	3,600,000 00 55,295 96	474 21	050781488	55,772 17	25DEC01 55,192 28	25DEC01	103 68 103 68

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
83162CHC0 ** JF2E **	SMALL BUSINESS ADMIN DEB SER 1 1,000,000 00 29,649 29	6 950 27,345 79	740329880	56,995 08	01NOV16 01NOV01 30,325 66	1 000000 01NOV01	-676 37 -676 37
87203RAA0 ** JF2D **	SYSTEMS 2001 A T LLC ASSET PAS 970,000 00 25,255 16	15,905 39	958196515	41,160 55	15SEP13 15DEC01 25,466 80	1 000000 15DEC01	-211 64 -211 64
87244XAA8 ** JF2G **	TIAA RETAIL COML MTG SER1999 1 300,000 00 814 40	00	7 170	814 40	15JAN52 01MAR01 840 87	1 000000 15MAR01	-26 47 -26 47
** JF2G **	CXL	00		-814 40	01MAR01 -840 87	1 000000	26 47 26 47
** JF2G **						1 000000	
	300,000 00 814 39	1,706 12	949097833	2,520 51	01MAR01 840 86	15MAR01	-26 47 -26 47
** JF2G **						1 000000	
	300,000 00 819 82	00	819 82	819 82	01APR01 846 46	15APR01	-26 64 -26 64
** JF2G **	CXL	00		-819 82	01APR01 -846 46	1 000000	26 64 26 64
** JF2G **						1 000000	
	300,000 00 819 81	1,701 25	946364333	2,521 06	01APR01 846 45	15APR01	-26 64 -26 64

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST				SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
90332UAJ2 ** JF2D **	US AMYS PASS THRU TR SER 2000			8 110	20FEB17		1 000000				
	9,339 31	270,000 00	00			20FEB01	20FEB01	00		00	
** JF2D ** CXL	-9,339 31	00	00			20FEB01		00		00	
** JF2D **	8,339 31	270,000 00	10,948 50	969113666		20FEB01	20FEB01	00		00	
** JF2D **	5,990 88	270,000 00	10,610 34	946925222		20AUG01	20AUG01	00		00	
929039AA3 ** JF2G **	VORNADO FINANCE SER 2000			7 514	15MAR10		1 000000				
	1,774 53	290,000 00	1,708 37	934749206		15FEB01	15FEB01	-84 57		-84 57	
** JF2G **	1,785 68	290,000 00	1,697 38	928591689		15MAR01	15MAR01	-85 10		-85 10	
** JF2G **	1,796 87	290,000 00	1,686 21	922395586		15APR01	15APR01	-85 63		-85 63	
** JF2G **	1,808 14	290,000 00	1,674 96	916160620		15MAY01	15MAY01	-86 17		-86 17	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST				SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
939335AA3 ** JF2G **	WASHINGTON MUT MTG S 2001 2 MT			1 000	25JAN31		1 000000				
	20,737 21	205,000 00	959 64	898842878		01APR01	25APR01	9 72		9 72	
** JF2G **	35,831 46	205,000 00	00			01MAY01	25MAY01	16 80		16 80	
** JF2G ** CXL	-35,831 46	00	00			01MAY01		-16 80		-16 80	
** JF2G **	35,831 45	205,000 00	785 80	724055317		01MAY01	25MAY01	16 80		16 80	
** JF2G **	30,476 51	205,000 00	578 88	575389414		01JUN01	25JUN01	14 28		14 28	
** JF2G **	23,508 97	205,000 00	00			01JUL01	25JUL01	11 02		11 02	
** JF2G ** CXL	-23,508 97	00	00			01JUL01		-11 02		-11 02	
** JF2G **	23,508 95	205,000 00	429 30	460711609		01JUL01	25JUL01	11 02		11 02	
** JF2G **	25,514 16	205,000 00	00			01AUG01	25AUG01	11 96		11 96	

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT					COST	COST
	CXL		00									
		-25,514 14	00			-25,514 14	01AUG01	-25,502 20		-11 96		-11 96
** JF2G **									1 000000			
		25,001 22	205,000 00	342 17		338754439 25,343 39	01AUG01	24,989 50		25AUG01 11 72		11 72
** JF2G **									1 000000			
		23,205 93	205,000 00	241 89		223052434 23,447 82	01SEP01	23,195 05		25SEP01 10 88		10 88
** JF2G **									1 000000			
		22,700 00	205,000 00	126 13		114823073 22,826 13	01OCT01	22,489 34		25OCT01 10 64		10 64
93935FQ3									1 000000			
** JF2G **		WASHINGTON MUT MTG S 2001 4 MT		1 000			25FEB01					
		00	265,000 00	00				25JUL01 00		25JUL01 00		00
** JF2G **						1 800	2031/02/25		1 000000			
		20,482 35	265,000 00	805 20		828410452 21,487 55	25AUG01	20,482 35		25AUG01 00		00
** JF2G **									1 000000			
		35,032 90	265,000 00	701 57		694210830 35,734 47	25SEP01	35,032 90		25SEP01 00		00
** JF2G **									1 000000			
		26,381 46	265,000 00	445 48		594458150 26,826 94	25OCT01	26,381 46		25OCT01 00		00
** JF2G **									1 000000			
		33,179 95	265,000 00	00			25NOV01	33,179 95		25NOV01 00		00
** JF2G **									1 000000			
	CXL		00							25NOV01		

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT					COST	COST
		-33,179 95	00			-33,179 95		-33,179 95		00		00
** JF2G **									1 000000			
		33,179 92	265,000 00	348 84		471450905 33,528 74	25NOV01	33,179 92		25NOV01 00		00
** JF2G **									1 000000			
		34,828 59	265,000 00	00			25DEC01	34,828 59		25DEC01 00		00
** JF2G **									1 000000			
	CXL		00									
** JF2G **		-34,828 59	00			-34,828 59	25DEC01	-34,828 59		00		00
** JF2G **									1 000000			
		34,828 57	265,000 00	243 10		340022339 35,071 67	25DEC01	34,828 57		25DEC01 00		00
98146BAA9									1 000000			
** JF2D **		1,380,000 00				981584195 11,487 37	01JAN01	4,424 04		01JAN01 -125 85		-125 85
** JF2D **		4,298 19	7,189 18						1 000000			
		1,380,000 00				898451608 11,487 40	01FEB01	4,449 55		01FEB01 -126 58		-126 58
** JF2D **		4,322 97	7,164 43						1 000000			
		1,380,000 00				892132159 11,487 45	01APR01	4,500 99		01APR01 -128 04		-128 04
** JF2D **		4,372 95	7,114 50						1 000000			
		1,380,000 00				888945084 11,487 48	01MAY01	4,524 94		01MAY01 -128 78		-128 78
** JF2D **		4,398 16	7,089 32						1 000000			
		1,380,000 00				885739437 11,487 51	01JUN01	4,553 04		01JUN01 -129 52		-129 52
** JF2D **		4,423 52	7,063 99						1 000000			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR		GN/LS				
JF2H	RWJF-EQUINOX CAP MANAGEMENT						
JF2I	RWJF-ZEVENBERGEN CAP MANAGEMENT						
JF2J	RWJF OECHSLE INTL ADVISORS						
JF2M	RWJF-SPRUCEGROVE INTL MGMT						
JF2N	RWJF - MARVIN AND PALMER						
JF2P	RWJF-AQR CAPITAL MGMT						
JF2Q	ROBERT WOOD JOHNSON FOUNDATION						
JF2R	RWJF-BLACKSTONE						
JF2S	RWJF - PEQUOT CAPITAL						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR	BASE COST	BASE SECTY				NET BAS SECTY
							GN/LS
EQUITY							
** AUSTRALIAN DOLLAR **							
604550005	AUST + NZ BANK CRP	NPV		26APR01	01MAY01	1 974139	
** JF2N **							
	679	178,382 13	192,309 22	-13,927 09 S			-13,927 09 S
	12,800 000	90,359 46	104,741 19	-7,054 77 S		-7,326 96	-14,381 73 S
** JF2N **				27APR01	02MAY01	1 959440	
	692	121,405 20	130,881 15	-9,475 95 S			-9,475 95 S
	8,700 000	61,959 13	71,132 27	-4,856 05 S		-4,337 09	-9,173 14 S
** JF2N **				30APR01	03MAY01	1 960208	
	784	111,762 80	122,928 96	-11,166 16 S			-11,166 16 S
	8,000 000	57,815 79	64,519 28	-5,694 42 S		-1,807 07	-7,503 49 S
** JF2N **				13AUG01	16AUG01	1 933301	
	287	258,052 81	77,408 02	180,644 79 L			180,644 79 L
	15,790 000	133,477 82	56,856 20	93,438 52 L		-16,816 90	76,621 62 L
** JF1V **				16OCT01	19OCT01	1 946851	
	245	43,428 91	38,347 03	5,081 88 S			5,081 88 S
	2,500 000	22,307 26	20,720 82	2,610 31 S		-1,023 87	1,586 44 S
** JF1V **				17OCT01	22OCT01	1 944201	
	252	25,788 62	23,808 22	2,780 40 S			2,780 40 S
	1,500 000	13,264 38	12,432 49	1,430 10 S		-598 21	831 89 S
** JF1V **				25OCT01	30OCT01	1 980784	
	326	40,233 80	35,279 27	4,954 53 S			4,954 53 S
	2,300 000	20,312 04	19,063 14	2,501 29 S		-1,252 41	1,248 88 S
** JF1V **				30OCT01	02NOV01	1 976871	
	377	77,864 37	67,490 77	10,373 60 S			10,373 60 S
	4,400 000	39,387 68	36,468 65	5,247 48 S		-2,328 45	2,919 03 S
** JF1V **				09NOV01	14NOV01	1 943635	
	457	39,536 11	33,745 39	5,790 72 S			5,790 72 S
	2,200 000	20,341 32	18,234 32	2,979 32 S		-872 32	2,107 00 S
** JF1V **				13NOV01	16NOV01	1 922523	
	503	21,942 69	18,406 57	3,536 12 S			3,536 12 S
	1,200 000	11,413 49	9,945 99	1,839 31 S		-371 81	1,467 50 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
606558005	TOTAL	256,052 81 133,477 82	77,408 02 56,856 20	180,644 79 L 93,438 52 L		-14,816 90	180,644 79 L 76,621 42 L
		660,344 63 336,360 55	662,394 58 357,258 17	-2,051 95 S -979 43 S		-19,918 19	-2,051 95 S -20,897 62 S
607614005	WESTPAC BKG CORP		NPV	26APR01	01MAY01	1 974139	
** JF2M **							
26,800 000	477 176,447 34	348,331 58 176,447 34	376,868 61 196,932 74	-28,537 03 S -14,455 43 S		-6,029 97	-28,537 03 S -20,485 40 S
** JF2M **	491 10,700 000	139,016 23 70,946 92	150,466 20 78,626 13	27APR01 -11,449 97 S -5,843 49 S	02MAY01	1 959440 -1,835 72	-11,449 97 S -7,679 21 S
** JF2M **	703 12,300 000	140,297 16 81,775 59	172,965 82 90,383 31	30APR01 -12,468 66 S -6,462 92 S	03MAY01	1 960208 -2,144 80	-12,468 66 S -8,607 72 S
** JF2M **	807 30,200 000	380,064 33 197,120 32	424,680 30 221,916 75	07MAY01 -44,415 97 S -23,140 07 S	10MAY01	1 928083 -1,656 36	-44,415 97 S -24,794 43 S
** JF1V **	721 2,900 000	40,181 04 21,030 98	37,825 18 20,234 58	08JUN01 2,275 86 S 1,193 57 S	14JUN01	1 906760 -397 17	2,275 86 S 796 40 S
** JF1V **	753 4,400 000	40,948 66 31,927 95	58,220 57 30,217 35	12JUN01 2,728 09 S 1,429 11 S	15JUN01	1 908944 281 49	2,728 09 S 1,710 60 S
** JF1V **	762 4,400 000	61,325 95 32,358 63	58,239 88 30,204 11	13JUN01 3,086 07 S 1,628 36 S	18JUN01	1 895194 524 16	3,086 07 S 2,152 52 S
** JF1V **	775 4,400 000	61,538 52 32,409 27	58,239 88 30,206 11	14JUN01 3,298 64 S 1,737 23 S	19JUN01	1 898794 465 93	3,298 64 S 2,203 16 S
** JF1V **	786 3,900 000	55,108 65 29,017 46	51,621 72 26,773 59	15JUN01 3,486 93 S 1,836 04 S	20JUN01	1 899155 407 83	3,486 93 S 2,243 87 S
** JF1V **	888 2,700 000	38,834 18 20,191 83	35,738 11 18,535 57	26JUN01 3,094 07 S 1,609 80 S	29JUN01	1 923262 46 46	3,094 07 S 1,656 26 S
** JF1V **	115	40,266 26	37,061 74	29JUN01 3,204 52 S	04JUL01	1 960592	3,204 52 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	2,800 000	20,537 81	19,222 07	1,634 47 S		-318 73	1,315 74 S
** JF1V **							
	153 2,500 000	31,626 24 16,333 37	30,443 58 15,789 56	04JUL01 1,182 66 S 610 78 S	09JUL01	1 936296 -66 97	1,182 66 S 543 81 S
** JF1V **	516 2,700 000	38,156 62 20,343 20	35,738 11 18,535 56	30AUG01 2,418 51 S 1,289 43 S	04SEP01	1 875645 518 21	2,418 51 S 1,807 44 S
** JF1V **	527 2,700 000	38,016 03 20,043 95	35,738 11 18,535 57	03SEP01 2,277 92 S 1,201 03 S	06SEP01	1 894634 307 35	2,277 92 S 1,508 38 S
** JF1V **	531 2,700 000	38,172 24 19,901 10	35,738 11 18,535 56	04SEP01 2,434 13 S 1,269 03 S	07SEP01	1 918097 96 51	2,434 13 S 1,365 54 S
** JF1V **	662 3,100 000	41,086 11 20,323 25	41,332 69 21,462 01	28SEP01 -246 58 S -121 97 S	04OCT01	2 021631 -1,016 79	-246 58 S -1,138 76 S
** JF1V **	127 3,900 000	53,241 18 26,949 32	51,999 20 27,000 59	05OCT01 1,241 98 S 629 12 S	10OCT01	1 974139 -660 39	1,241 98 S -31 27 S
** JF1V **	327 2,700 000	39,744 56 20,065 04	35,999 44 18,692 72	25OCT01 3,745 12 S 1,890 72 S	30OCT01	1 980786 -518 40	3,745 12 S 1,372 32 S
** JF1V **	394 13,500 000	198,845 34 99,999 32	187,617 09 101,674 15	31OCT01 4,607 32 L 2,317 02 L	05NOV01	1 988467 -719 39	4,607 32 L 1,597 63 L
** JF1V **							
** JF1V **	413 4,226 000	62,448 72 31,733 31	59,612 83 32,933 10	02NOV01 2,835 89 S 1,441 06 S	08NOV01	1 967923 -2,640 85	2,835 89 S -1,199 79 S
607614005	TOTAL	198,845 34 99,999 32	187,617 09 101,674 15	4,607 32 L 2,317 02 L		-719 39	4,607 32 L 1,597 63 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS	
	1,927,149 40 989,475 96	1,976,147 17 1,036,413 13		-53,584 89 S -27,294 46 S			-53,584 89 S -48,534 80 S	
613316900	CABLE + WIRELESS OPTUS		NPV	22AUG01	11SEP01	1 391064		
** JF1V **	619 159,000 000	1,004,065 95 721,796 97		646,315 95 338,246 48		357,750 00 S 257,177 20 S	126,373 29	357,750 00 S 383,550 49 S
** JF1V **	CXL 619 -159,000 000	-1,004,065 95 -721,796 97		-646,315 95 -338,246 48		-357,750 00 S -257,177 20 S	11SEP01 1 391064 -126,373 29	-357,750 00 S -383,550 49 S
** JF1V **	626 159,000 000	1,004,065 95 721,796 97		646,315 95 338,246 48		357,750 00 S 257,177 20 S	06SEP01 1 391064 126,373 29	357,750 00 S 383,550 49 S
613316900	TOTAL	1,004,065 95 721,796 97		646,315 95 338,246 48		357,750 00 S 257,177 20 S	126,373 29	357,750 00 S 383,550 49 S
614469005	BHP BILLITON LTD		NPV	05JUN01	06JUN01	1 962901		
** JF2J **	337 141,273 000	3,138,656 17 1,598,988 52		3,071,475 26 1,596,572 72		67,180 91 L 34,225 32 L	-31,809 52	67,180 91 L 2,415 80 L
** JF1V **	166 6,000 000	63,413 47 32,242 57		57,189 51 30,550 72		86JUL01 11JUL01	1 966762	6,303 96 S 1,691 65 S
** JF2N **	ADJC- 530 1 000			00 00		09JUL01	1 000000	00 00
** JF1V **	215 15,000 000	157,273 83 79,431 15		141,415 91 75,650 43		12JUL01 17JUL01	1 980002	15,857 92 S 3,780 72 S
** JF2N **	549 17,900 000	165,353 90 83,875 79		177,668 21 92,645 11		25JUL01 30JUL01	1 971414	-12,314 31 S -8,769 32 S
** JF2N **	644 13,900 000	128,062 22 67,488 80		141,703 91 74,197 56		16AUG01 21AUG01	1 897533	-13,641 69 S -6,708 56 S
** JF2N **	665 6,600 000	60,518 17 32,398 40		66,823 54 34,992 16		17AUG01 22AUG01	1 867937	-6,305 37 S -2,593 76 S
** JF2N **						21AUG01 24AUG01	1 886259	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS	
	687 19,200 000	174,407 69 92,462 22		195,978 44 102,818 90		-21,570 75 S -11,435 75 S	07DEC01 1 939300	-21,570 75 S -10,356 68 S
** JF1V **	706 3,900 000	40,315 87 20,485 75		36,768 14 19,669 11		3,347 73 L 1,726 26 L	10DEC01 1 934049	3,347 73 L 1,016 64 L
** JF1V **	722 3,900 000	40,142 71 20,755 79		36,768 14 19,669 11		3,374 57 L 1,744 82 L	12DEC01 1 939488	3,374 57 L 1,086 68 L
** JF1V **	775 9,200 000	94,772 71 48,864 81		86,918 13 46,496 84		7,854 58 L 4,049 82 L	13DEC01 1 942125	7,854 58 L 2,367 97 L
** JF1V **	773 7,300 000	75,268 54 38,755 74		68,822 41 36,816 55		6,446 13 L 3,319 11 L	14DEC01 1 941559	6,446 13 L 1,939 21 L
** JF1V **	774 9,700 000	99,706 47 51,353 92		92,327 04 49,390 34		7,379 63 L 3,800 88 L	17DEC01 1 921599	7,379 63 L 1,963 58 L
** JF1V **	792 3,900 000	40,049 57 20,852 20		37,121 18 19,857 97		2,948 39 L 1,534 34 L	19DEC01 1 947799	2,948 39 L 994 23 L
** JF1V **	852 5,300 000	54,547 63 28,004 75		50,466 73 26,966 48		4,180 90 L 2,105 40 L	20DEC01 1 980590	4,100 90 L 1,018 27 L
** JF1V **	856 3,800 000	39,044 42 19,713 53		36,169 36 19,348 79		2,875 06 L 1,451 62 L	-1,086 88	2,875 06 L 364 74 L
614469005	TOTAL	3,622,324 29 1,847,975 03		3,516,816 39 1,834,807 91		105,507 90 L 53,957 57 L	-40,790 45	105,507 90 L 13,167 12 L
		749,029 28 387,898 93		780,699 52 410,854 68		-31,670 24 S -17,032 63 S	-5,923 12	-31,670 24 S -22,955 75 S
621503802	COMMONLTH BK OF AUST		NPV	01MAY01	04MAY01	1 930316		
** JF2N **	713 32,100 000	906,644 24 469,686 95		1,010,599 63 549,593 58		-103,955 39 S -53,854 08 S	-26,052 55	-103,955 39 S -79,986 63 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
629372905 ** JF1V **	ONESTEEL 442 9.075 000	8,677 02 4,750 28	NPV 7,221 40 5,745 37	24JAN01 1,455 62 S 793 53 S	30JAN01	1 834357 191 38	 1,455 62 S 984 91 S
639822907 ** JF1V **	SINGAPORE TELECOM ADJC- 621 000	357,750 00 191,914 95	357,750 00 257,177 20	22AUG01 00 S 00 S	06SEP01	1 864107 -65,262 25	 00 S -65,262 25 S
646707000 ** JF2N **	FAIRFAX(JOHN) 733 73.600 000	262,073 10 134,561 45	317,896 76 161,365 98	10SEP01 -55,823 66 S -28,662 66 S	13SEP01	1 947609 1,858 13	 -55,823 66 S -26,804 53 S
642460005 ** JF1V **	NATL AUSTRALIA BK 270 1,400 000	41,601 73 21,135 76	41,130 81 21,636 87	19OCT01 470 92 S 239 25 S	24OCT01	1 968310 -740 36	 470 92 S -501 11 S
642460005 ** JF1V **	305 1,100 000	32,800 20 16,687 10	32,216 28 16,844 90	23OCT01 583 92 S 297 06 S	24OCT01	1 965602 -454 86	 583 92 S -157 80 S
642460005 -----	TOTAL -----	74,401 93 37,822 86	73,347 09 38,481 77	1,054 84 S 536 31 S	-----	-1,195 22	1,054 84 S -658 91 S
695498006 ** JF2N **	WMC LTD 645 29,500 000	235,527 71 124,123 12	290,042 39 150,430 45	16AUG01 -54,514 68 S -28,729 24 S	21AUG01	1 897533 2,421 91	 -54,514 68 S -26,307 33 S
695498006 ** JF1V **	332 8,700 000	83,517 74 42,143 94	67,779 83 36,253 39	25OCT01 15,737 91 L 7,945 29 L	30OCT01	1 980786 -2,034 74	 15,737 91 L 5,910 55 L
695498006 ** JF1V **	385 24,000 000	227,118 78 114,888 01	173,618 69 91,198 38	30OCT01 53,500 09 L 27,063 01 L	02NOV01	1 976871 -3,373 38	 53,500 09 L 23,689 63 L
695498006 ** JF1V **	397 28,500 000	265,461 98 133,500 82	202,819 41 106,192 01	31OCT01 62,642 57 L 31,502 95 L	05NOV01	1 988467 -4,194 14	 62,642 57 L 27,308 81 L
695498006 ** JF1V **	456 4,300 000	39,439 22 20,332 89	31,741 95 16,577 70	07NOV01 7,697 27 L 3,968 33 L	12NOV01	1 939676 -213 14	 7,697 27 L 3,755 19 L
695498006 ** JF1V **				16NOV01	21NOV01	1 920307	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
695498006 ** JF1V **	567 4,000 000	38,708 98 20,157 70	29,654 95 15,559 20	9,054 03 L 4,714 89 L		-116 39	9,054 03 L 4,598 50 L
695498006 ** JF1V **	795 4,200 000	40,648 62 21,153 54	30,927 43 16,253 90	12DEC01 9,721 19 L 5,058 91 L	17DEC01	1 921599 -159 27	 9,721 19 L 4,899 64 L
695498006 ** JF1V **	860 500 000	4,738 12 2,406 02	3,622 69 1,885 43	21DEC01 1,115 43 L 566 42 L	28DEC01	1 969279 -45 83	 1,115 43 L 520 59 L
695498006 -----	TOTAL -----	699,633 44 354,602 92	540,164 95 283,920 01	159,468 49 L 80,819 80 L	-----	-10,136 89	159,468 49 L 70,682 91 L
AUD TOTAL -----		235,527 71 124,123 12	290,042 39 150,430 45	-54,514 68 S -28,729 24 S	-----	2,421 91	-54,514 68 S -26,307 33 S
AUD TOTAL -----		4,778,855 88 2,436,055 09	4,322,006 45 2,277,258 27	450,228 50 L 230,532 91 L	-----	-68,463 63	450,228 50 L 162,069 28 L
		6,185,683 46 3,398,372 02	6,122,416 49 3,303,566 81	58,459 65 S 101,954 54 S	-----	-8,746 96	58,459 65 S 93,207 58 S
** BRAZILIAN REAL **							
245958004 ** JF2N **	BCO ITAU SA 457 2,150,000 000	376,853 51 155,403 51	328,811 53 186,132 25	05DEC01 48,041 98 L 19,811 13 L	10DEC01	2 425000 -50,539 87	 48,041 98 L -30,728 74 L
245958004 ** JF2N **	509 2,690,000 000	466,084 87 192,199 95	441,965 70 244,624 96	06DEC01 24,119 17 L 9,946 05 L	11DEC01	2 425000 -62,371 06	 24,119 17 L -52,425 01 L
245958004 -----	TOTAL -----	842,938 38 347,603 46	770,777 23 430,757 21	72,161 15 L 29,757 18 L	-----	-112,910 93	72,161 15 L -83,153 75 L
266777903 ** JF2N **	PAO DE ACUCAR CIA 637 7,890,000 000	475,708 44 213,849 60	488,942 36 274,512 77	20APR01 -11,023 27 L -4,955 39 L	25APR01	2 224500 -17,868 58	 -11,023 27 L -22,823 97 L
266777903 ** JF2N **	689 7,920,000 000	478,362 12 211,197 40	513,949 60 282,663 85	26APR01 -2,210 65 S -993 77 S	02MAY01	2 265000 -36,845 43	 -2,210 65 S -37,839 20 S
266777903 ** JF2N **					02MAY01	2 265000 -55,754 53	 -35,587 48 S -71,466 45 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	SECY GN/LS	BASE	NET BAS SECY GN/LS
266777903	TOTAL	475,708 46	488,942 56	-11,023 27 L			-11,023 27 L
		213,849 40	274,512 77	-4,955 39 L		-17,868 58	-22,823 97 L
		954,070 56	1,002,891 96	-37,798 13 S			-37,798 13 S
		425,047 00	557,176 42	-16,705 49 S		-92,599 96	-109,305 45 S
BRL TOTAL		1,318,646 82	1,259,719 59	61,137 88 L			61,137 88 L
-----		561,453 86	705,269 98	24,801 79 L		-130,779 51	-105,977 72 L
		954,070 56	1,002,891 96	-37,798 13 S			-37,798 13 S
		425,047 00	557,176 42	-16,705 49 S		-92,599 96	-109,305 45 S
** CANADIAN DOLLAR **							
001941954	ATI TECHNOLOGIES INC			23OCT01	24OCT01	1 571950	
** JFIV **		COM					
	319		10,065 15	2,493 63 S			2,493 63 S
	900 000		6,657 95	1,586 33 S		-254 98	1,331 35 S
** JFIV **				25OCT01	30OCT01	1 577250	
	336		24,657 47	3,326 40 L			3,326 40 L
	2,200 000		16,292 40	2,108 99 L		-430 09	1,678 90 L
** JFIV **							
				1,846 83 S			1,846 83 S
				1,170 92 S		-229 18	941 74 S
** JFIV **				29OCT01	01NOV01	1 574800	
	374		17,280 96	1,915 35 L			1,915 35 L
	1,500 000		11,523 78	1,216 25 L		-222 42	993 83 L
** JFIV **							
				1,287 54 S			1,287 54 S
				817 58 S		-127 92	689 64 S
** JFIV **				29OCT01	01NOV01	1 574800	
	376		10,138 00	753 68 S			753 68 S
	800 000		6,418 92	478 58 S		-181 27	297 31 S
** JFIV **				30OCT01	02NOV01	1 578200	
	393		15,508 47	-1,150 59 S			-1,150 59 S
	1,100 000		10,134 51	-716 38 S		-307 83	-1,024 21 S
** JFIV **				31OCT01	05NOV01	1 586800	
	403		19,905 42	-1,523 62 S			-1,523 62 S
	1,400 000		12,996 42	-960 18 S		-452 12	-1,412 30 S
** JFIV **				01NOV01	06NOV01	1 591300	
	410		10,004 68	-906 92 S			-906 92 S
	700 000		6,486 86	-569 92 S		-199 75	-769 67 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	SECY GN/LS	BASE	NET BAS SECY GN/LS
** JFIV **				02NOV01	07NOV01	1 592200	
	422		9,997 73	-939 52 S			-939 52 S
	700 000		6,480 35	-590 08 S		-201 15	-791 23 S
** JFIV **				05NOV01	08NOV01	1 595550	
	430		17,747 84	-170 41 S			-170 41 S
	1,300 000		11,483 02	-106 80 S		-359 49	-466 49 S
** JFIV **				07NOV01	13NOV01	1 593550	
	443		21,050 39	221 41 S			221 41 S
	1,600 000		13,619 48	139 07 S		-409 94	-270 87 S
** JFIV **				08NOV01	14NOV01	1 598100	
	452		11,753 01	162 99 S			162 99 S
	900 000		7,597 78	101 99 S		-243 42	-141 43 S
** JFIV **				08NOV01	14NOV01	1 598100	
	453		6,654 77	-10 57 S			-10 57 S
	500 000		4,303 58	-4 62 S		-139 40	-146 02 S
** JFIV **				09NOV01	15NOV01	1 602200	
	484		24,653 96	24 S			24 S
	2,000 000		17,119 05	14 S		-483 19	-483 05 S
** JFIV **				12NOV01	15NOV01	1 603700	
	498		47,689 52	-1,864 72 S			-1,864 72 S
	3,500 000		30,964 11	-1,162 75 S		-1,226 94	-2,389 69 S
** JFIV **				13NOV01	14NOV01	1 598150	
	518		177,419 88	459 70 S			459 70 S
	13,100 000		115,649 92	287 64 S		-4,529 48	-4,241 84 S
** JFIV **				14NOV01	19NOV01	1 591900	
	538		90,438 00	14,439 00 S			14,439 00 S
	7,500 000		58,498 06	9,070 29 S		-1,486 70	7,383 59 S
** JFIV **				15NOV01	20NOV01	1 586700	
	560		15,475 92	3,349 45 S			3,349 45 S
	1,300 000		10,139 44	2,110 95 S		-260 08	1,850 87 S
001941954	TOTAL						
-----		58,314 75	41,938 63	5,241 75 L			5,241 75 L
		31,920 51	27,616 38	3,325 24 L		-452 51	2,672 73 L

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	556,550 84 349,416 90	532,840 77 346,386 45		18,468 32 S 11,450 76 S		-11,293 04	18,468 32 S 357 72 S
013716956	ALCAN INC	COM		24 JAN 01	31 JAN 01	1 506500	
** JFIV **	693 700 000	37,058 00 24,598 74	30,528 82 20,372 92	6,529 18 S 4,334 01 S		-108 19	6,529 18 S 4,225 82 S
** JFIV **	714 1,000 000	52,516 70 34,991 30	43,612 60 29,104 17	29 JAN 01 8,904 10 S 5,932 70 S	01 FEB 01	1 500850 -45 57	8,904 10 S 5,887 13 S
** JFIV **	715 100 000	5,296 12 3,528 75	4,361 26 2,910 42	29 JAN 01 934 86 S 622 89 S	01 FEB 01	1 500850 -4 56	934 86 S 618 33 S
** JFIV **	729 2,800 000	149,548 56 99,818 82	122,115 28 81,491 68	30 JAN 01 27,433 28 S 18,310 83 S	02 FEB 01	1 498200 16 31	27,433 28 S 18,327 14 S
** JFIV **	740 2,600 000	140,295 48 93,573 99	119,728 32 79,184 45	31 JAN 01 20,567 16 S 15,717 84 S	05 FEB 01	1 499300 671 70	20,567 16 S 14,389 54 S
** JFIV **	755 1,300 000	70,836 87 47,385 69	61,541 22 40,522 30	01 FEB 01 9,295 65 S 6,218 24 S	06 FEB 01	1 494900 645 15	9,295 65 S 6,863 39 S
** JFIV **	360 500 000	32,368 40 20,747 64	23,669 78 15,585 50	12 APR 01 8,698 70 S 5,575 73 S	18 APR 01	1 560100 -413 59	8,698 70 S 5,162 14 S
** JFIV **	371 700 000	44,473 16 28,590 82	33,137 58 21,819 70	16 APR 01 11,535 58 S 7,382 77 S	19 APR 01	1 562500 -611 65	11,535 58 S 6,771 12 S
** JFIV **	378 400 000	25,306 84 16,248 37	18,935 76 12,468 40	17 APR 01 6,371 08 S 4,090 58 S	20 APR 01	1 557500 -310 61	6,371 08 S 3,779 97 S
** JFIV **	619 300 000	21,318 33 13,793 81	14,201 82 9,351 30	23 MAY 01 7,116 51 S 4,604 67 S	28 MAY 01	1 545500 -162 16	7,116 51 S 4,442 51 S
** JFIV **	623 1,500 000	104,244 30 67,371 74	71,009 10 46,756 51	24 MAY 01 33,235 20 S 21,479 48 S	29 MAY 01	1 547300 -864 25	33,235 20 S 20,615 23 S
** JFIV **				29 MAY 01	01 JUN 01	1 537500	

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	652 300 000	20,791 98 13,523 24	14,201 82 9,351 30	6,590 16 S 4,286 28 S		-114 34	6,590 16 S 4,171 94 S
** JFIV **	666 300 000	20,790 06 13,452 00	14,201 82 9,351 30	31 MAY 01 6,588 24 S 4,262 85 S	05 JUN 01	1 545500 -162 15	6,588 24 S 4,100 70 S
** JFIV **	685 100 000	6,957 10 4,542 08	4,497 30 2,974 90	01 JUN 01 2,459 80 S 1,605 93 S	06 JUN 01	1 531700 -38 75	2,459 80 S 1,567 18 S
** JFIV **	707 1,000 000	69,948 70 45,871 01	44,973 00 29,748 97	06 JUN 01 24,975 70 S 16,378 58 S	11 JUN 01	1 524900 -254 54	24,975 70 S 16,122 04 S
** JFIV **	718 400 000	27,654 28 18,178 06	17,989 20 11,899 59	07 JUN 01 9,665 08 S 6,353 17 S	12 JUN 01	1 521300 -74 70	9,665 08 S 6,278 47 S
** JFIV **	731 1,100 000	75,962 59 49,932 68	49,470 30 32,723 86	07 JUN 01 26,492 29 S 17,414 24 S	12 JUN 01	1 521300 -205 42	26,492 29 S 17,208 82 S
** JFIV **	739 200 000	13,407 82 8,814 27	8,994 60 5,949 79	08 JUN 01 4,413 22 S 2,901 24 S	13 JUN 01	1 521150 -36 74	4,413 22 S 2,864 48 S
** JFIV **	242 400 000	27,013 60 17,549 28	17,989 20 11,899 59	13 JUL 01 9,024 40 S 5,862 66 S	18 JUL 01	1 539300 -212 97	9,024 40 S 5,649 69 S
** JFIN **	203 8,300 000	424,261 67 270,462 93	569,437 60 367,711 22	13 SEP 01 -145,175 93 S -92,548 32 S	18 SEP 01	1 568650 -4,699 97	-145,175 93 S -97,248 29 S
013716956	TOTAL	1,370,250 56 892,975 22	1,284,596 30 841,177 87	85,654 26 S 58,786 37 S		-6,989 02	85,654 26 S 51,797 35 S
033901950	ANDERSON EXPL LTD	COM		20 SEP 01	25 SEP 01	1 570100	
** JFIN **	223 18,711 000	729,139 73 464,390 63	540,328 76 351,594 63	188,810 97 S 120,254 11 S		-7,458 11	188,810 97 S 112,796 00 S

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055231955 ** JF2M **	BAE SYS CDA INC 024 19,700 000	497,425 00 315,085 20		05APR01 112,756 60 L 71,411 03 L	16APR01	1 578700 -15,490 20	112,736 60 L 55,920 83 L
055348950 ** JFIN **	BCE INC 135 31,719 000	1,329,736 20 887,733 63	1,111,128 90 737,165 07	03JAN01 218,607 30 S 145,942 52 S	08JAN01	1 497900 4,626 04	218,607 30 S 150,568 56 S
064149107 ** JF2M **	BANK M S HALIFAX 091 4,300 000	182,071 89 120,849 52	184,333 69 121,088 94	22JAN01 -2,261 80 S -1,501 26 S	25JAN01	1 506600 1,261 84	-2,261 80 S -239 42 S
** JF2M **	094 1,700 000	72,909 09 48,407 59	72,876 11 47,872 37	23JAN01 32 98 S 21 90 S	26JAN01	1 506150 513 32	32 98 S 535 22 S
** JF1V **	148 1,200 000	55,400 76 35,800 17	52,272 80 34,882 88	05MAR01 3,125 74 S 2,021 82 S	08MAR01	1 547500 -1,104 53	3,128 74 S 917 29 S
** JF1V **	668 1,300 000	57,146 83 36,976 27	56,628 00 37,789 79	31MAY01 518 83 S 335 70 S	05JUN01	1 545500 -1,149 22	518 83 S -813 52 S
** JF1V **	684 1,500 000	67,224 30 43,888 69	65,340 00 43,603 60	01JUN01 1,884 30 S 1,230 20 S	06JUN01	1 531780 -945 11	1,884 30 S 285 09 S
** JF1V **	563 2,800 000	135,956 80 85,685 24	121,968 00 81,393 40	15NOV01 13,988 80 L 8,816 29 L	20NOV01	1 586700 -4,524 43	13,988 80 L 4,291 86 L
064149107 ----- -----	TOTAL -----	135,956 80 85,685 24	121,968 00 81,393 40	13,988 80 L 8,816 29 L		-4,524 43	13,988 80 L 4,291 86 L
097751200 ** JFIN **	BOMBARDIER INC 133 27,350 000	434,752 87 285,922 24	431,449 80 285,237 58	3,303 07 S 2,108 34 S	03JAN01 10JAN01	1 497900 2,958 34	3,303 07 S 684 66 S
** JFIN **	145 24,818 000	598,894 36 399,822 66	710,561 21 471,413 24	-111,666 85 S -74,548 94 S	10JAN01	1 498350 2,554 36	-111,666 85 S -71,590 60 S

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** JFIN **	007 42,206 000	893,596 85 582,527 28	1,096,524 54 727,475 98	07AUG01 -202,927 69 S -132,286 63 S	10AUG01	1 534000 -12,662 07	-202,927 69 S -144,948 70 S
** JFIN **	CXL 007 -42,206 000	-893,596 85 -582,527 28	-1,096,524 54 -727,475 98	07AUG01 202,927 69 S 132,286 63 S	10AUG01	1 534000 12,662 07	202,927 69 S 144,948 70 S
** JFIN **	026 42,206 000	893,596 85 582,527 28	1,096,524 54 727,475 98	07AUG01 -202,927 69 S -132,286 63 S	15AUG01	1 534000 -12,662 07	-202,927 69 S -144,948 70 S
** JF1V **	669 200 000	3,479 76 2,218 32	5,162 00 3,444 78	13SEP01 -1,682 24 S -1,072 41 S	18SEP01	1 568650 -154 85	-1,682 24 S -1,226 46 S
** JF1V **	724 1,400 800	21,384 58 13,668 64	36,134 80 24,113 45	14SEP01 -14,749 42 S -9,427 56 S	20SEP01	1 564500 -1,017 25	-14,749 42 S -10,444 81 S
** JF1V **	755 500 800	7,716 75 4,919 98	12,905 00 8,611 95	17SEP01 -5,188 25 S -3,307 88 S	21SEP01	1 568450 -384 89	-5,188 25 S -3,691 97 S
** JF1V **	760 1,200 000	15,769 80 10,034 87	30,972 00 20,668 67	18SEP01 -15,202 20 S -9,673 69 S	24SEP01	1 571500 -960 11	-15,202 20 S -10,633 80 S
** JF1V **	803 1,000 000	13,234 70 8,429 21	25,810 00 17,223 89	20SEP01 -12,575 30 S -8,009 24 S	25SEP01	1 570100 -785 44	-12,575 30 S -8,794 68 S
** JF1V **	830 900 000	11,698 20 7,450 13	23,229 00 15,501 50	21SEP01 -11,530 80 S -7,343 52 S	26SEP01	1 570200 -707 85	-11,530 80 S -8,851 37 S
** JF1V **	853 1,000 000	13,099 70 8,349 61	25,810 00 17,223 89	24SEP01 -12,710 30 S -8,101 41 S	27SEP01	1 568900 -772 87	-12,710 30 S -8,874 28 S
097751200 ----- -----	TOTAL -----	2,114,565 52 1,394,941 19	2,611,678 99 1,733,310 38	-497,113 47 S -326,438 16 S		-11,931 83	-497,113 47 S -338,369 19 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
136069952 ** JF2M **	CDN IMPERIAL BK OF COMMERCE 607 5,400 000	274,996 08 175,156 74	252,163 80 165,644 59	18APR01 22,832 28 S 14,542 05 S	23APR01	1 570000 -5,032 70	22,832 28 S 9,510 15 S
136375961 ** JF1V **	CANADIAN NATL RY CO 740 200 000	12,815 60 8,424 94	10,499 22 7,007 89	08JUN01 2,516 38 S 1,522 78 S	13JUN01	1 521150 -105 73	2,516 38 S 1,417 05 S
** JF1V **	755 200 000	12,642 12 8,339 68	11,092 00 7,398 12	11JUN01 1,550 12 S 1,022 57 S	14JUN01	1 515900 -81 01	1,550 12 S 941 56 S
** JF1V **	764 500 000	31,707 25 20,801 19	27,500 60 18,342 29	12JUN01 4,206 65 S 2,759 73 S	15JUN01	1 524300 -300 83	4,206 65 S 2,458 90 S
** JF1V **	784 200 000	12,636 32 8,322 68	11,130 10 7,445 38	13JUN01 1,506 22 S 992 04 S	18JUN01	1 518300 -114 74	1,506 22 S 877 30 S
** JF1V **	785 1,900 000	116,736 00 76,764 65	105,781 79 69,634 70	14JUN01 10,954 21 S 7,203 40 S	19JUN01	1 520700 -73 45	10,954 21 S 7,129 95 S
** JF1V **	007 100 000	6,094 59 4,004 07	5,559 05 3,638 36	15JUN01 535 54 S 351 84 S	20JUN01	1 522100 13 87	535 54 S 365 71 S
** JF1V **	017 100 000	5,995 81 3,909 89	5,559 05 3,638 36	18JUN01 436 76 S 284 81 S	21JUN01	1 533500 -13 28	436 76 S 271 53 S
** JF1V **	025 200 000	11,988 00 7,820 47	11,118 10 7,274 72	19JUN01 869 90 S 567 49 S	22JUN01	1 532900 -23 74	869 90 S 543 75 S
** JF1V **	043 200 000	11,867 32 7,753 88	11,118 10 7,274 72	20JUN01 749 22 S 489 53 S	25JUN01	1 530500 -12 37	749 22 S 477 16 S
** JF1V **	058 500 000	29,503 85 19,329 04	27,795 25 18,191 80	21JUN01 1,708 60 S 1,119 37 S	26JUN01	1 526400 17 87	1,708 60 S 1,137 24 S
** JF1V **	117 1,300 000	76,907 48 50,494 05	72,459 44 47,050 03	28JUN01 4,448 04 S 2,920 39 S	04JUL01	1 523100 523 63	4,448 04 S 3,444 02 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
136375961	TOTAL	328,894 34 215,964 54	299,612 70 196,900 37	29,281 64 S 19,233 95 S		-169 78	29,281 64 S 19,064 17 S
453038960 ** JF1N **	IMPERIAL OIL LTD 793 3,497 000	156,451 47 101,863 06	150,544 72 97,775 36	01AUG01 5,906 75 S 3,845 79 S	07AUG01	1 535900 241 91	5,906 75 S 4,087 70 S
** JF1N **	794 4,337 000	180,473 45 117,091 71	176,604 02 114,701 58	02AUG01 3,867 43 S 2,509 20 S	08AUG01	1 541300 -119 07	3,867 43 S 2,390 13 S
** JF1N **	002 4,586 000	192,251 49 125,326 92	186,745 49 121,286 93	07AUG01 5,506 00 S 3,589 31 S	10AUG01	1 534000 450 68	5,506 00 S 4,039 99 S
453038960	TOTAL	529,176 41 344,281 69	513,896 23 333,763 87	15,280 18 S 9,944 30 S		573 52	15,280 18 S 10,517 82 S
559222955 ** JF1V **	MAGNA INTL INC 783 200 000	20,250 16 12,834 43	13,086 78 8,388 69	11DEC01 7,163 38 L 4,540 11 L	14DEC01	1 577800 -94 37	7,163 38 L 4,445 74 L
** JF1V **	788 100 000	10,020 67 6,351 04	6,543 39 4,194 35	11DEC01 3,477 28 L 2,203 88 L	14DEC01	1 577800 -47 19	3,477 28 L 2,156 69 L
** JF1V **	804 200 000	19,990 42 12,769 35	13,086 78 8,388 69	12DEC01 6,903 64 L 4,409 86 L	17DEC01	1 565500 -29 20	6,903 64 L 4,380 66 L
** JF1V **	818 100 000	9,889 86 6,309 72	6,543 39 4,194 35	13DEC01 3,346 47 L 2,135 05 L	18DEC01	1 567400 -19 68	3,346 47 L 2,115 37 L
** JF1V **	837 100 000	9,802 32 6,269 87	6,543 39 4,194 35	14DEC01 3,258 93 L 2,084 51 L	19DEC01	1 563400 -8 99	3,258 93 L 2,075 52 L
** JF1V **	845 300 000	29,476 83 18,840 45	19,630 17 12,583 04	17DEC01 9,846 66 L 6,293 61 L	20DEC01	1 564550 -36 20	9,846 66 L 6,257 41 L
** JF1V **	851 100 000	9,852 05 6,244 22	6,543 39 4,194 34	18DEC01 3,308 66 L 2,103 74 L	21DEC01	1 572750 -33 86	3,308 66 L 2,069 88 L
** JF1V **				20DEC01	27DEC01	1 577500	

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY. Includes entries for 559222955 (MORTEL NETWORKS CORP), 656568953 (MORTEL NETWORKS CORP), 780087953 (ROYAL BK CDA MONTREAL QUE), and 87425E954 (TALISMAN ENERGY INC).

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY. Includes entries for 87425E954 (TALISMAN ENERGY INC), 891160954 (TORONTO DOMINION BK ONT), and 893526954 (TRANSCANADA PIPELINES LTD).

ROBERT WOOD JOHNSON FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes sub-headers for SH SELL/BTC, LOCAL LOT, LOCAL PRINCIPAL NET, LOCAL COST, LOCAL SECY GN/LS, BASE, and NET BAS SECY GN/LS. Data includes CAD TOTAL, SWISS FRANC, BOBST AG, and CREDIT SUISSE GRP.

ROBERT WOOD JOHNSON FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes sub-headers for SH SELL/BTC, LOCAL LOT, LOCAL PRINCIPAL NET, LOCAL COST, LOCAL SECY GN/LS, BASE, and NET BAS SECY GN/LS. Data includes TOTAL, SYNGENTA AG, and various JF2M, JF1N, JF1V transactions.

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY CN/LS BASE SECTY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
241 000	11,335 40	10,227 03	52 04 S			1,055 61	1,108 45 S
** JF1V **	877	20,015 65	19,117 23	28SEP01	03OCT01	1 618400	898 42 S
248 000	12,347 55	10,837 43	555 13 S			974 99	1,530 12 S
165	22,003 28	22,354 83	-351 55 S	05OCT01	18OCT01	1 619550	-351 55 S
290 000	13,586 05	12,672 81	-217 07 S			1,130 31	913 24 S
218	19,971 83	20,427 68	-455 85 S	12OCT01	17OCT01	1 632600	-455 85 S
265 000	12,233 14	11,580 32	-279 22 S			932 04	452 82 S
284	42,160 26	39,314 68	2,845 66 S	19OCT01	24OCT01	1 641800	2,845 66 S
523 000	25,679 29	22,287 18	1,733 26 S			1,458 85	3,392 11 S
425	41,432 29	37,330 95	4,101 34 S	02NOV01	07NOV01	1 630500	4,101 34 S
494 000	25,410 79	20,968 28	2,515 39 S			1,927 12	4,442 51 S
462	23,343 66	21,332 01	2,011 45 S	09NOV01	14NOV01	1 639700	2,011 45 S
281 000	14,236 54	12,343 48	1,224 84 S			464 22	1,893 06 S
524	22,880 96	21,229 45	1,651 51 S	14NOV01	19NOV01	1 664200	1,651 51 S
275 000	15,748 92	12,538 75	992 38 S			217 79	1,210 17 S
574	21,142 25	20,188 29	973 94 S	14NOV01	21NOV01	1 655100	973 94 S
254 000	12,786 09	12,247 95	588 46 S			-50 32	538 14 S
643	29,952 23	28,454 34	1,497 87 S	22NOV01	27NOV01	1 457200	1,497 87 S
358 000	10,074 00	17,262 85	903 84 S			-92 71	811 15 S
435444909	TOTAL	58,305 67	4,500 00	51,805 47 L		18 24	51,805 47 L
-----	33,025 02	3,663 42	29,343 34 L				29,361 60 L
	1,737,125 03	1,743,497 85	-6,372 82 S			-9,785 07	-6,372 82 S
	1,035,490 10	1,048,552 43	-3,277 26 S				-13,062 33 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY CN/LS BASE SECTY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
461669004	NESTLE SA	CHF10 (REGD)	04JAN01	09JAN01		1 610500	
** JF2M **	814	524,262 09	547,075 81	-22,813 72 S			-22,813 72 S
145 000	325,527 53	315,081 38		-14,165 41 S		24,611 74	10,446 15 S
** JF2M **	834	391,340 87	415,023 02	-23,682 15 S	05JAN01	10JAN01	1 602500
110 000	244,206 47	239,027 24		-14,770 25 S		19,957 46	-23,682 15 S
** JF2M **	024	202,282 22	226,374 20	-24,093 98 S	12JAN01	17JAN01	1 623700
60 000	124,581 03	130,378 50		-14,838 94 S		9,041 47	-24,093 98 S
** JF2M **	044	402,115 12	434,052 80	-31,937 68 S	16JAN01	19JAN01	1 638700
115 000	245,386 66	249,867 12		-19,489 65 S		15,009 19	-31,937 68 S
** JF2M **	582	181,472 76	188,921 99	-7,449 23 S	17APR01	20APR01	1 730800
50 000	104,849 06	108,607 06		-4,303 92 S		545 92	-7,449 23 S
461669004	TOTAL	1,701,473 06	1,811,449 82	-109,976 76 S		69,165 80	-109,976 76 S
-----	1,044,550 75	1,042,961 32		-67,576 37 S			1,589 43 S
474240988	SWATCH GROUP	CHF50 (BR)	10AUG01	10AUG01		1 691650	
** JF2M **	ADJC- 274	21,725 00	21,725 00	00 L			00 L
000	12,842 49	14,580 85		00 L		-1,738 36	-1,738 36 L
477887004	SCHINDLER HLDC AG	PTC CERTS CHF50	22JUN01	22JUN01		1 773000	
** JF2M **	ADJC- 158	2,450 00	2,450 00	00 L			00 L
000	1,381 84	1,709 44		00 L		-327 80	-327 80 L
485002901	SWISS REINSURANCE	CHF10 (REGD)	18APR01	23APR01		1 740800	
** JF2M **	589	350,960 63	369,414 96	-18,454 33 S			-18,454 33 S
100 000	201,608 82	207,875 17		-10,401 06 S		4,334 71	-6,266 35 S
** JF2M **	624	238,178 45	269,166 19	-30,987 74 S	19APR01	24APR01	1 716900
70 000	138,725 87	151,247 52		-18,048 65 S		5,527 00	-30,987 74 S
** JF1V **	ADJC- 438	2,520 00	2,520 00	00 S	17AUG01	17AUG01	1 661000
000	1,517 14	1,430 91		00 S		86 25	86 25 S
** JF2M **	ADJC- 664	2,140 00	2,160 00	00 S	17AUG01	17AUG01	1 661000
				00 S			00 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
	000 1,300 42	1,228 43	00 S	71 79	71 79 S
485002901	TOTAL 593,819 08 343,152 27	643,261 15 361,782 23	-49,442 07 S -28,649 71 S	10,019 75	-49,442 07 S -18,629 96 S
504783903	NOVARTIS AG	CHF20(REGD)	09JAN01	12JAN01	1 619500
** JF2J **	494 1,089,401 73 408 000 672,760 90	1,040,324 23 633,455 66	49,077 50 L 30,307 85 L	8,997 39	49,077 50 L 39,305 24 L
** JF2J **	507 487,437 20 184 000 300,213 75	469,145 82 285,676 08	10JAN01 15JAN01 18,471 38 L 11,371 90 L	1 624300 3,165 77	18,471 38 L 14,537 67 L
** JF2N **	028 187,135 47 70 000 115,252 49	188,098 59 108,333 00	12JAN01 17JAN01 -963 12 S -593 16 S	1 623700 7,512 65	-963 12 S 6,919 49 S
** JF2J **	074 2,628,221 35 982 000 1,541,885 75	2,700,727 28 1,554,238 35	26APR01 02MAY01 -72,505 93 L -42,536 70 L	1 704550 30,184 18	-72,505 93 L -12,352 60 L
** JF2J **	094 1,533,739 11 580 000 890,052 87	1,635,797 87 943,001 39	27APR01 03MAY01 -102,058 76 L -59,226 30 L	1 723200 6,277 78	-102,058 76 L -52,948 52 L
504783903	TOTAL 5,738,999 39 3,404,913 27	5,846,015 20 3,416,371 48	-107,015 81 L -60,083 25 L	48,625 04	-107,015 81 L -11,458 21 L
553397902	SWISSCOM AG	CHF17(REGD)	11SEP01	19SEP01	1 686800
** JF1V **	ADJC- 622 17,072 00 000 10,120 94	17,072 00 9,894 70	00 S 00 S	226 24	00 S 226 24 S
** JF1V **	078 129,167 90 276 000 79,812 10	119,454 58 68,391 63	28SEP01 03OCT01 9,513 32 S 5,878 23 S	1 618400 5,542 24	9,513 32 S 11,420 47 S
** JF1V **	164 114,251 72 250 000 70,545 55	108,382 77 61,948 94	05OCT01 10OCT01 5,868 95 S 3,623 82 S	1 619550 4,972 59	5,868 95 S 8,596 41 S

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553397902	TOTAL 260,491 62 160,478 39	245,109 35 140,235 27	15,382 27 S 9,502 05 S	10,741 07	15,382 27 S 20,243 12 S
566119905	ABB AG	CHF10	12MAR01	15MAR01	1 654900
** JF1L **	044 1,739,453 29 12,915 000 1,051,092 69	982,335 98 677,706 79	757,117 31 L 457,500 34 L	-84,114 44	757,117 31 L 373,385 90 L
596235903	UBS AG	CHF2 80(REGD)	21FEB01	26FEB01	1 690050
** JF2N **	184 444,539 37 1,700 000 263,033 27	404,448 27 232,934 86	40,091 10 S 23,721 84 S	6,374 57	40,091 10 S 30,096 41 S
** JF2N **	228 340,917 87 1,300 000 201,905 76	309,283 97 178,128 19	23FEB01 28FEB01 31,633 90 S 18,734 91 S	1 688500 5,042 66	31,633 90 S 23,777 57 S
** JF2N **	263 217,221 06 800 000 129,014 11	190,328 60 109,617 35	27FEB01 02MAR01 26,892 46 S 15,972 24 S	1 683700 3,424 52	26,892 46 S 19,396 76 S
** JF2N **	296 180,612 36 700 000 109,230 34	166,537 53 95,915 18	05MAR01 08MAR01 14,074 83 S 8,512 14 S	1 653500 4,803 02	14,074 83 S 13,315 16 S
** JF1N **	330 914,936 92 3,700 000 543,408 52	892,213 09 513,432 25	14MAR01 19MAR01 22,723 83 S 13,496 37 S	1 683700 16,479 90	22,723 83 S 29,976 27 S
** JF2N **	641 279,984 20 1,090 000 163,862 82	262,934 23 149,701 17	23APR01 26APR01 17,049 97 S 9,978 62 S	1 708650 4,183 03	17,049 97 S 14,161 65 S
** JF2N **	276 152,463 86 600 000 85,992 02	145,489 37 82,476 97	22JUN01 27JUN01 6,974 49 S 3,933 72 S	1 773000 -418 67	6,974 49 S 3,515 05 S
** JF2N **	399 226,794 80 900 000 123,642 70	218,234 06 123,715 45	05JUL01 10JUL01 6,560 74 S 3,608 57 S	1 818100 -3,681 32	6,560 74 S -72 75 S
** JF2N **	ADJC- 213 7,168 00 000 4,040 81	7,168 00 4,670 62	15JUL01 19JUL01 00 L 00 L	1 773900 -629 81	00 L -629 81 L
** JF1V **	ADJC- 240 3,976 00 000 2,241 39	3,976 00 2,239 04	15JUL01 19JUL01 00 S 00 S	1 773900 2 33	00 S 2 33 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SN SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1L **	ADJC- 243 000	16,520 00 9,317 32	16,520 00 11,050 77	15JUL01 00 L	19JUL01	1 773900 -1,733 45	00 L -1,733 45 L
** JF2N **	ADJC- 495 000	5,774 00 3,254 10	5,774 00 3,449 96	15JUL01 00 S	19JUL01	1 773900 -193 86	00 S -193 86 S
** JF1N **	ADJC- 728 000	8,960 00 5,051 02	8,960 00 5,073 58	15JUL01 00 S	19JUL01	1 773900 -22 54	00 S -22 54 S
** JF1V **	245 7,455 000	620,060 43 349,180 72	620,060 43 349,180 72	16JUL01 00	16JUL01	1 775757 00	00 00
** JF1V **	CXL 245 -7,455 000	-620,060 43 -349,180 72	-620,060 43 -349,180 72	16JUL01 00	16JUL01	1 775757 00	00 00
** JF1L **	246 30,990 000	2,640,831 24 1,764,983 36	2,640,831 24 1,764,983 36	16JUL01 00	16JUL01	1 496235 00	00 00
** JF1L **	CXL 246 -30,990 000	-2,640,831 24 -1,764,983 36	-2,640,831 24 -1,764,983 36	16JUL01 00	16JUL01	1 496235 00	00 00
** JF2N **	497 10,830 000	941,454 45 563,568 23	941,454 45 563,568 23	16JUL01 00	16JUL01	1 670879 00	00 00
** JF2N **	CXL 497 -10,830 000	-941,454 45 -563,568 23	-941,454 45 -563,568 23	16JUL01 00	16JUL01	1 670879 00	00 00
** JF1N **	730 16,800 000	1,345,453 00 761,764 70	1,345,452 00 761,764 70	16JUL01 1 00 S 57 S	16JUL01	1 766231 - 57	1 00 S 00 S
** JF1N **	CXL 730 -16,800 000	-1,345,453 00 -761,764 70	-1,345,452 00 -761,764 70	16JUL01 -1 00 S - 57 S	16JUL01	1 766231 57	-1 00 S 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SN SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
596235903	TOTAL	00 00	00 00	00 00		00	00 00
		23,696 00 13,358 13	23,696 00 15,721 39	00 L 00 L		-2,363 26	00 L -2,363 26 L
		2,774,182 44 1,630,638 05	2,608,181 12 1,496,686 02	166,001 32 S 97,958 41 S		35,993 62	166,001 32 S 133,952 03 S
598107902	SERONO SA		8 CHF25 BR	04JAN01	09JAN01	1 610500	
** JF2N **	806 80 000	118,714 04 73,712 54	162,174 64 93,402 43	-43,460 60 S -26,985 78 S		7,295 89	-43,460 60 S -19,689 89 S
** JF2N **	897 50 000	67,238 30 41,523 07	101,359 15 58,376 52	09JAN01 -34,120 85 S -21,071 36 S	12JAN01	1 619300 4,217 91	-34,120 85 S -16,853 45 S
** JF2N **	680 160 000	220,102 46 129,124 55	324,349 28 186,804 86	26APR01 -104,246 42 S -61,157 85 S	02MAY01	1 704550 3,479 54	-104,246 42 S -57,678 31 S
** JF2N **	493 51 000	69,116 21 40,109 22	103,386 33 59,544 05	27APR01 -34,270 12 S -19,887 49 S	03MAY01	1 723200 452 66	-34,270 12 S -19,434 83 S
** JF2N **	741 162 000	229,381 76 132,579 12	328,403 45 189,139 92	02MAY01 -99,821 89 S -57,233 12 S	07MAY01	1 730150 672 32	-99,821 89 S -56,560 00 S
** JF2N **	186 120 000	154,127 17 94,423 31	243,261 96 140,103 65	07NOV01 -89,134 79 L -54,406 87 L	12NOV01	1 632300 8,926 53	-89,134 79 L -45,680 34 L
598107902	TOTAL	154,127 17 94,423 31	243,261 96 140,103 65	-89,134 79 L -54,406 87 L		8,926 53	-89,134 79 L -45,680 34 L
		704,552 97 417,850 50	1,019,673 05 587,267 78	-315,120 08 S -186,335 40 S		16,118 32	-315,120 08 S -170,217 28 S
710306903	NOVARTIS AG		CHF0 50 REGD	03AUG01	08AUG01	1 705550	
** JF2N **	590 12,600 000	762,321 46 446,945 18	846,443 66 487,498 51	-84,122 20 S -49,322 62 S		8,789 29	-84,122 20 S -40,533 33 S
** JF1V **	394 2,005 000	119,644 39 70,726 44	136,428 11 77,978 97	10AUG01 -16,783 72 S -9,921 51 S	15AUG01	1 691450 2,668 98	-16,783 72 S -7,252 53 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELL/GN/LS BASE SELL/GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SELL NET BAS SELL	NET SELL NET BAS SELL
** JF2M **	622 12,400 000	699,969 31 413,779 04	840,460 71 476,974 97		10AUG01 -140,491 40 S -83,049 92 S	15AUG01	1 691650 19.853 99		-140,491 40 S -63,195 93 S
** JF1V **	454 2,128 000	125,507 32 75,686 61	144,797 51 82,762 72		17AUG01 -19,290 19 S -11,632 86 S	22AUG01	1 658250 4.556 75		-19,290 19 S -7,076 11 S
** JF2M **	151 3,010 000	187,005 33 113,840 22	208,109 28 114,251 60		05NOV01 -21,103 95 L -12,847 11 L	08NOV01	1 642700 12.435 73		-21,103 95 L -411 38 L
** JF2M **	243 4,100 000	257,430 88 154,812 45	283,471 11 155,625 09		14NOV01 -25,832 23 L -15,522 31 L	19NOV01	1 664200 14.709 67		-25,832 23 L -812 64 L
** JF2M **	414 6,400 000	370,052 57 223,731 90	449,117 81 256,426 47		04DEC01 -38,446 99 L -18,408 10 L	07DEC01	1 654000 10.340 16		-30,446 99 L -8,067 94 L
** JF2M **					-48,618 25 S -29,394 35 S		4.767 72		-48,618 25 S -24,426 63 S
710306903	TOTAL	814,696 78 492,384 57	940,698 20 526,303 16		-77,383 17 L -46,777 52 L		37.485 56		-77,383 17 L -9,291 96 L
712387901	NESTLE SA	2,077,495 05 1,230,889 17	2,417,247 80 1,381,641 64		-309,305 76 S -183,321 26 S		40.636 73		-309,305 76 S -142,684 53 S
** JF2M **	077 500 000	159,697 89 97,617 83	188,921 99 108,607 07	CHF1 (REGD)	18OCT01 -29,224 10 L -17,863 69 L	23OCT01	1 635950 6.874 45		-29,224 10 L -10,989 24 L
** JF2M **	264 1,500 000	528,006 58 317,359 33	552,855 37 319,543 33		15NOV01 -18,087 71 L -10,871 65 L	20NOV01	1 643750 6.922 78		-18,087 71 L -3,948 87 L
** JF2M **					-6,761 08 S -4,063 76 S		5.828 63		-6,761 08 S 1,764 87 S
** JF2M **	493 1,400 000	478,652 30 289,303 29	512,271 84 291,466 60		06DEC01 -33,619 54 S -20,320 06 S	11DEC01	1 654500 18.156 75		-33,619 54 S -2,163 31 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELL/GN/LS BASE SELL/GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SELL NET BAS SELL	NET SELL NET BAS SELL
712387901	TOTAL	687,704 47 414,977 16	741,777 36 428,150 40		-47,311 81 L -28,735 34 L		13.797 23		-47,311 81 L -14,938 11 L
712611904	UBS AG	1,006,658 88 606,662 62	1,065,127 21 611,009 93	CHF2 80 (REGD)	06NOV01 -40,388 62 S -24,383 82 S	09NOV01	1 640200 23.985 38		-40,388 62 S -398 44 S
** JF2M **	167 2,500 000	199,061 10 121,363 92	202,518 18 114,810 62		-3,449 08 S -2,102 84 S		8.656 14		-3,449 08 S 6,553 30 S
717158901	CREDIT SUISSE GRP	372,379 78 229,566 48	603,656 34 361,138 90	CHF3 (REGD)	02OCT01 -231,276 56 S -142,578 49 S	05OCT01	1 622100 11.006 07		-231,276 56 S -131,572 42 S
** JF2M **	010 7,300 000	194,761 87 121,830 20	319,092 73 193,777 17		03OCT01 -122,330 86 S -75,744 31 S	08OCT01	1 615050 3.797 34		-122,330 86 S -71,946 97 S
717158901	TOTAL	569,141 65 351,396 68	922,749 07 554,916 07		-353,607 42 S -218,322 80 S		14.803 41		-353,607 42 S -203,519 39 S
718981905	SWISS REINSURANCE	342,128 86 206,786 86	387,843 53 217,852 91	CHF0 1	06DEC01 -45,714 67 L -27,650 50 L	11DEC01	1 654500 16.564 45		-45,714 67 L -11,066 05 L
** JF2M **	505 2,000 000	182,567 33 110,703 90	212,866 23 120,602 92		12DEC01 -30,298 90 L -18,372 43 L	17DEC01	1 649150 8.473 41		-30,298 90 L -9,899 02 L
** JF2M **	583 1,100 000	132,695 67 80,808 52	155,699 61 88,498 83		13DEC01 -23,003 94 L -14,008 85 L	18DEC01	1 642100 6.326 54		-23,003 94 L -7,682 31 L
718981905	TOTAL	657,391 86 398,299 28	756,409 37 426,946 66		-99,017 51 L -60,011 78 L		31.364 40		-99,017 51 L -28,647 38 L
722275904	BOBST AG	3,600 00 2,203 86	3,600 00 2,578 94	CHF1 REGD	12NOV01 00 L 00 L	12NOV01	1 633500 -375 08		00 L -375 08 L
** JF2M **	ADJC- 564 000	-3,600 00 -2,203 86	-3,600 00 -2,578 94		12NOV01 00 L 00 L	12NOV01	1 633500 375 08		00 L 375 08 L
** JF2M **	ADXC- 564 000				12NOV01 00 L 00 L	12NOV01	1 633500		00 L 00 L
** JF2M **					12NOV01 00 L 00 L	12NOV01	1 633500		00 L 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	ADJC- 579 3,400 00 000 2,203 86	3,400 00 2,578 94	00 L 00 L				00 L -375 08 L
72275906	TOTAL 3,400 00 2,203 86	3,400 00 2,578 94	00 L 00 L				00 L -375 08 L
99LYQM908 " JF2M "	OZ BANKERS AG PFAEFFIKON SZ 791 33,562 26 360 000 20,103 80	00 00	00 00	08MAR01 20,103 80 L	14MAR01	1 459500	33,562 26 L 20,103 80 L
CHF TOTAL	00 00	00 00	00 00	00 00		00	00 00
	11,975,152 73 7,115,947 62	11,480,807 66 6,778,410 68	549,724 40 L 350,190 45 L			30,208 25	549,724 40 L 360,398 70 L
	12,297,940 83 7,334,682 42	13,471,578 38 7,796,879 43	-1,125,894 85 S -674,045 85 S			223,865 65	-1,125,894 85 S -450,180 20 S
	" DANISH KRONE "						
472890904 " JF2M "	NOVO NORDISK AS 805 420,833 70 300 000 53,309 56	514,204 49 60,297 08	-93,378 79 S -11,827 85 S	04JAN01 21FEB01	09JAN01	7 894150	-93,378 79 S -6,987 52 S
" JF2M "	722 1,044,264 38 610 000 126,914 40	473,846 17 69,168 22	570,418 21 L 69,325 63 L	26FEB01	8 228100		570,418 21 L 57,754 18 L
472890904	TOTAL 1,044,264 38 126,914 40	473,846 17 69,168 22	570,418 21 L 69,325 63 L			-11,571 45	570,418 21 L 57,754 18 L
	420,833 70 53,309 56	514,204 49 60,297 08	-93,378 79 S -11,827 85 S			4,840 33	-93,378 79 S -6,987 52 S
595281908 " JFIN "	ISS INTERNATIONAL 782 1,013,968 80 2,000 000 115,448 63	944,701 75 111,942 11	69,266 25 S 7,886 53 S	04JUL01	09JUL01	8 782850	69,266 25 S 3,586 52 S
" JFIN "	785 7,030,850 12 14,080 000 790,938 51	6,612,912 27 783,594 78	417,937 85 S 47,816 10 S	05JUL01	10JUL01	8 889250	417,937 85 S 7,343 73 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
595281908	TOTAL 8,044,818 12 906,387 14	7,557,614 82 895,536 89	487,204 10 S 54,902 63 S			-44,052 38	487,204 10 S 10,850 25 S
787752903 " JF2M "	NOVO NORDISK AS 782 2,036,011 24 6,600 000 242,515 10	2,262,499 73 265,307 17	-226,488 49 S -26,977 69 S	03MAY01	08MAY01	8 395400	-226,488 49 S -22,792 87 S
" JFIN "	644 1,027,824 80 2,800 000 117,312 76	892,181 92 106,384 38	135,642 88 S 15,481 78 S	08JUN01	13JUN01	8 761400	135,642 88 S 10,928 38 S
" JFIN "	652 333,052 16 921 000 37,884 17	289,045 39 33,943 24	43,986 77 S 5,083 73 S	12JUN01	15JUN01	8 790800	43,986 77 S 3,940 93 S
" JFIN "	655 982,572 91 2,479 000 183,346 87	783,763 30 92,730 55	118,889 61 S 13,603 89 S	13JUN01	18JUN01	8 733500	118,889 61 S 10,615 52 S
" JF2M "	226 433,821 61 1,680 000 75,890 87	236,743 26 35,007 72	397,078 35 L 46,290 86 L	19JUL01	24JUL01	8 577900	397,078 35 L 38,882 35 L
" JF2M "	228 372,383 89 1,020 000 43,585 44	134,575 11 19,645 45	237,807 98 L 27,854 15 L	20JUL01	25JUL01	8 543750	237,807 98 L 25,939 99 L
" JF2M "	253 578,296 19 1,510 000 67,939 33	193,023 65 27,993 92	385,272 54 L 45,262 55 L	31JUL01	03AUG01	8 511950	385,272 54 L 39,945 41 L
" JF2M "	259 308,494 60 790 000 35,474 20	188,985 88 14,645 82	199,510 72 L 23,552 62 L	01AUG01	06AUG01	8 470850	199,510 72 L 20,828 38 L
" JF2M "	297 452,618 85 1,890 000 79,179 78	241,599 14 35,838 74	411,019 71 L 49,867 42 L	14AUG01	17AUG01	8 242250	411,019 71 L 44,140 96 L
" JF2M "	299 240,580 33 690 000 29,457 74	88,379 76 12,809 83	152,120 57 L 18,632 53 L	15AUG01	20AUG01	8 164249	152,120 57 L 16,647 91 L
" JF2M "	398 2,064,189 27 6,700 000 246,295 38	2,252,087 46 261,355 68	-187,898 19 L -22,419 67 L	29NOV01	04DEC01	8 380950	-187,898 19 L -15,060 30 L
" JF2M "				06DEC01	11DEC01	8 349000	

ROBERT WOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY, NET BAS SECY. Contains multiple rows of financial data for JFIC assets.

ROBERT WOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY, NET BAS SECY. Contains multiple rows of financial data for JFIC assets.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECTY, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for JFIN, JF2N, JF2M, JF2O, JF2P, JF1V, JF2J, and a TOTAL row.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECTY, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for FINLAND TOTAL, FRANCE, and various JF2J entries.

ROBERT WOOD JOHNSON FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, LOCAL BASE, TRD DT, STG DT, SELL RATE, NET SECY GN/LS. Rows include assets like JF2J, PEUGEOT SA, and RENAULT (REGIE NATIONALE).

ROBERT WOOD JOHNSON FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, LOCAL BASE, TRD DT, STG DT, SELL RATE, NET SECY GN/LS. Rows include assets like JF2J, AVENTIS SA, and JF2M.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY. Includes entries for 3.333 000, 490541000, 493757900, and 529878902.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY. Includes entries for 095, 145, 156, 236, 286, 350, 464, 528, 583, 599, 605, 615, and 619.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2J **	494 25,943 000	920,589 63 818,173 89	1,042,342 93 918,460 11	09AUG01 -121,753 30 L -108,288 23 L	14AUG01	1 125176 7,922 01	-121,753 30 L -100,286 22 L
** JFIV **	708 1,000 000	37,954 14 33,749 70	57,189 52 49,636 75	04DEC01 -19,155 38 L -17,043 50 L	07DEC01	1 123911 1,176 45	-19,155 38 L -15,867 05 L
** JFIV **	724 900 000	34,323 03 30,538 92	51,398 57 44,473 08	04DEC01 -17,075 54 L -15,192 96 L	07DEC01	1 123911 1,058 80	-17,075 54 L -14,134 16 L
** JFIV **	729 700 000	27,902 34 24,715 91	39,976 66 34,745 73	05DEC01 -12,074 30 L -10,695 42 L	10DEC01	1 128923 665 68	-12,074 30 L -10,029 82 L
596233988	TOTAL	1,020,769 16 907,198 42	1,190,827 68 1,047,515 47	-170,058 52 L -151,140 11 L		10,822 86	-170,058 52 L -140,317 25 L
		1,042,198 26 919,027 82	1,211,748 85 1,093,832 47	-169,550 59 S -152,520 13 S		-22,284 52	-169,550 59 S -174,804 45 S
597500909	ALCATEL		EUR2 SER A	24JAN01	29JAN01	1 080030	
** JFIN **	213 10,507 000	710,740 13 658,074 43	498,770 49 478,395 63	211,969 64 S 196,262 73 S		-16,583 93	211,969 64 S 179,678 80 S
** JF2N **	207 4,500 000	204,449 80 185,435 94	304,719 67 289,441 38	22FEB01 -102,269 87 S -92,758 76 S	27FEB01	1 102534 -11,246 68	-102,269 87 S -104,005 44 S
** JFIN **	361 15,484 000	596,255 24 539,939 06	768,611 68 714,079 42	20MAR01 -172,356 44 S -156,877 41 S	23MAR01	1 104301 -18,862 95	-172,356 44 S -174,140 36 S
597500909	TOTAL	1,511,445 17 1,383,449 43	1,574,101 84 1,481,916 43	-62,656 67 S -52,573 44 S		-45,893 56	-62,656 67 S 98,467 00 S
598181907	DANONE		EUR1	04JAN01	09JAN01	1 058313	
** JF2N **	829 1,500 000	225,944 68 213,514 04	230,575 23 200,196 95	-4,610 55 S -4,356 51 S		17,673 60	-4,610 55 S 13,317 09 S
** JF2N **	853 1,200 000	170,916 00 163,002 55	184,460 18 160,157 55	05JAN01 -13,544 18 S -12,917 08 S	10JAN01	1 048548 15,762 08	-13,544 18 S 2,845 00 S
** JF2N **	762 1,500 000	211,878 01 186,380 72	230,575 23 200,196 95	03MAY01 -18,697 22 S -16,623 70 S	08MAY01	1 124733 4,807 47	-18,697 22 S -11,816 23 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2N **	124 1,500 000	221,074 96 193,983 99	225,774 66 195,801 65	18MAY01 -2,697 70 S -2,367 10 S	23MAY01	1 139466 549 44	-2,697 70 S -1,817 66 S
** JFIN **	830 2,868 000	411,892 29 369,879 19	423,451 65 403,316 47	13AUG01 -11,559 36 S -10,380 30 S	16AUG01	1 113586 -23,056 98	-11,559 36 S -33,437 28 S
** JFIN **	170 4,329 000	648,386 01 589,901 41	606,821 41 564,433 95	29AUG01 41,564 60 S 37,815 47 S	03SEP01	1 099143 -12,348 01	41,564 60 S 25,467 46 S
598181907	TOTAL	1,890,113 95 1,718,641 90	1,899,458 34 1,724,103 52	-9,544 41 S -8,829 22 S		3,387 60	-9,544 41 S -5,441 62 S
702745902	ORANGE SA		EUR1	02MAR01	07MAR01	1 069747	
** JF2N **	284 7,900 000	64,729 28 60,508 96	79,000 00 72,735 31	-14,270 72 S -13,340 28 S		1,113 93	-14,270 72 S -12,226 35 S
** JF2N **	308 14,800 000	122,115 74 113,451 68	148,000 00 136,263 61	08MAR01 -25,884 24 S -24,047 76 S	08MAR01	1 076368 1,235 83	-25,884 24 S -22,811 93 S
702745902	TOTAL	186,845 04 173,960 64	227,000 00 208,998 92	-40,154 96 S -37,388 04 S		2,349 76	-40,154 96 S -35,038 28 S
704271905	SODEXHO ALLIANCE		EUR4	26NOV01	29NOV01	1 134816	
** JF2J **	181 4,862 000	188,010 75 158,625 50	227,662 39 200,274 63	-47,651 64 L -41,990 63 L		341 58	-47,651 64 L -41,649 13 L
** JF2J **	195 18,889 000	474,462 91 418,215 44	606,384 52 538,725 69	27NOV01 -131,921 61 L -116,282 33 L	30NOV01	1 134494 -4,227 92	-131,921 61 L -120,510 25 L
** JF2J **	204 2,539 000	111,568 59 98,877 64	114,619 39 97,623 53	28NOV01 -3,050 80 L -2,703 77 L	03DEC01	1 128350 3,957 88	-3,050 80 L 1,254 11 L
704271905	TOTAL	766,042 25 675,718.58	948,666 30 836,623 85	-182,624 05 L -160,974 73 L		71 46	-182,624 05 L -160,905 27 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN SECY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
** JF2M **	443 70,798 000	749,760 54 764,507 02	17DEC01 -749,760 54 L -677,783 32 L	17DEC01	1 106195 -86,723 70	-749,760 54 L -764,507 02 L
001978006	TOTAL	749,760 54 764,507 02	-749,760 54 L -677,783 32 L		-86,723 70	-749,760 54 L -764,507 02 L
	413,339 19 370,964 43	521,216 44 465,887 06	-107,877 45 S -96,406 31 S		1,683 68	-107,877 45 S -96,422 63 S
076440908	BK OF IRELAND	ORD STK EURO 64	09MAY01	09MAY01	1 130391	
** JFIN **	595 9,155 000	84,168 99 74,219 25	-84,168 99 S -74,460 07 S		-1,759 18	-84,168 99 S -74,219 25 S
UNITED KINGDOM TOTA		749,760 54 764,507 02	-749,760 54 L -677,783 32 L		-86,723 70	-749,760 54 L -764,507 02 L
	413,339 19 370,964 43	605,385 63 542,106 31	-192,046 44 S -171,066 38 S		-75 50	-192,046 44 S -171,141 88 S
** GUADELOUPE **						
302533906	CRH	NEW ORD EURO 52(FPD 19/4/01)	19APR01	20APR01	1 116569	
** JF2M **	611 1,850 000	19,425 00 17,397 03	19,425 00 S 17,397 03 S		00	19,425 00 S 17,397 03 S
** JF2M **	CXL 611 -1,850 000	-19,425 00 -17,397 03	19APR01 -19,425 00 S -17,397 03 S	20APR01	1 116569	-19,425 00 S -17,397 03 S
302533906	TOTAL	00 00	00 S 00 S		00	00 S 00 S
GUADELOUPE TOTAL	00 00	00 00	00 S 00 S		00	00 S 00 S
** GREECE **						
405144908	ATTICA ENTERPRISES HLD	EURO 9	10JUL01	13JUL01	1 168654	
** JF1L **	229 15,000 000	103,706 50 88,741 64	131,608 02 110,459 46		-27,901 52 S -23,875 33 S	-27,901 52 S -21,717 82 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN SECY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
GREECE TOTAL	103,706 50 88,741 64	131,608 02 110,459 46	-27,901 52 S -23,875 33 S		2,157 51	-27,901 52 S -21,717 82 S
** IRELAND **						
402068001	ALLIED IRISH BANKS	EURO 32 (DUBLIN LIST)	05MAR01	05MAR01	1 076368	
** JF2M **	763 428 000	3,684 00 3,536 04	-3,684 00 L -3,422 62 L		-113 44	-3,684 00 L -3,536 06 L
418224002	CRH	ORD IEPO 32(DUBLIN LISTING)	12JUN01	15JUN01	1 179037	
** JF1V **	765 2,200 000	45,791 31 38,837 89	39,362 98 34,212 35		6,428 33 S 5,452 19 S	6,428 33 S 4,625 54 S
** JF1V **	CXL 765 -2,200 000	-45,791 31 -38,837 89	12JUN01 -6,428 33 S -5,452 19 S	15JUN01	1 179037	-6,428 33 S -4,625 54 S
** JF1V **	777 2,200 000	45,791 31 38,837 89	39,362 98 34,212 35		6,428 33 S 5,452 19 S	6,428 33 S 4,625 54 S
** JF1V **	789 3,200 000	66,450 14 57,309 10	57,255 25 49,743 41		9,394 89 S 8,078 19 S	9,394 89 S 7,545 69 S
** JF1V **	796 1,500 000	31,458 66 27,166 12	26,838 40 23,526 60		4,620 26 S 3,989 82 S	4,620 26 S 3,839 52 S
418224002	TOTAL	143,900 11 123,313 11	123,456 63 107,302 36		20,443 48 S 17,520 20 S	20,443 48 S 16,010 75 S
IRELAND TOTAL	00 00	3,684 00 3,536 04	-3,684 00 L -3,422 62 L		-113 44	-3,684 00 L -3,536 06 L
	143,900 11 123,313 11	123,456 63 107,302 36	20,443 48 S 17,520 20 S		-1,509 45	20,443 48 S 16,010 75 S
** ITALY **						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1N **	645 13,291 000	194,865 45 165,752 48	143,282 97 133,318 89	08JUN01 51,582 48 L 43,874 21 L	13JUN01 1 175641 -11,442 42	51,582 48 L 32,433 79 L
** JF1N **	653 4,448 000	65,155 58 55,261 49	48,444 54 44,171 67	12JUN01 14,511 84 L 14,003 84 L	15JUN01 1 179037 -2,913 82	14,511 84 L 11,090 02 L
** JF1N **	667 9,679 000	139,193 28 119,845 43	104,521 88 96,830 18	18JUN01 32,671 40 L 28,130 08 L	21JUN01 1 161440 -5,114 83	32,671 40 L 23,015 25 L
** JF1N **	668 13,928 000	200,367 45 171,484 49	149,203 18 135,442 92	19JUN01 51,164 27 L 43,788 95 L	22JUN01 1 168429 -7,747 38	51,164 27 L 36,041 57 L
414881904	TOTAL	818,242 87 707,743 50	612,157 62 567,845 43	206,085 25 L 178,181 98 L	-38,284 11	206,085 25 L 139,897 87 L
497095901	VNU NV		EUR0 20	14MAR01	19MAR01	1 094631
** JF1N **	334 7,862 000	338,332 88 309,883 96	288,429 46 311,386 22	49,903 42 L 45,589 27 L	-47,891 53	49,903 42 L -2,302 24 L
** JF1N **	362 6,413 000	274,388 26 248,472 35	243,222 43 244,039 47	31,165 83 L 28,222 22 L	23MAR01 1 104301 -43,789 34	31,165 83 L -15,567 12 L
** JF1N **	827 7,071 000	274,887 21 246,858 42	274,294 64 297,094 92	13AUG01 -2,287 45 L -2,054 11 L	16AUG01 1 113586 -48,982 39	-2,287 43 L -51,036 58 L
** JF2J **	338 10,208 000	349,739 74 313,978 83	354,962 86 318,309 94	13DEC01 -7,223 18 L -6,484 54 L	18DEC01 1 113896 2,153 41	-7,223 18 L -4,331 13 L
** JF2J **	339 2,510 000	87,888 13 78,183 36	87,852 16 78,495 92	13DEC01 -744 03 L -685 91 L	18DEC01 1 113896 373 35	-744 03 L -312 56 L
** JF2J **	340 2,845 000	94,824 16 86,923 88	99,577 45 88,972 47	13DEC01 -2,753 29 L -2,471 77 L	18DEC01 1 113896 423 18	-2,753 29 L -2,048 59 L
** JF2J **	350 8,367 000	277,588 73 250,995 73	292,852 22 261,663 49	14DEC01 -15,263 49 L -13,801 25 L	19DEC01 1 105950 3,133 49	-15,263 49 L -18,667 76 L
** JF2J **	362	187,246 84	112,247 77	17DEC01 -5,000 93 L	20DEC01 1 106195	-5,000 93 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,287 000	94,951 12	108,293 40	-4,520 84 L	1,178 56	-3,342 28 L
497095901	TOTAL	1,805,215 97 1,430,647 65	1,757,438 99 1,720,255 85	47,774 98 L 43,793 07 L	-133,401 27	47,774 98 L -89,608 20 L
505887901	ING GROEP NV		NV CVA EURO 48	22FEB01	27FEB01	1 102536
** JF2N **	204 4,980 000	371,398 95 336,858 80	373,566 69 326,646 81	-2,167 74 S -1,944 14 S	12,178 13	-2,167 74 S 10,211 99 S
** JF2N **	327 7,100 000	526,482 73 490,418 80	541,290 51 475,304 57	04MAR01 -14,807 78 S -13,793 45 S	09MAR01 1 073537 30,907 48	-14,807 78 S 17,114 23 S
** JF2J **	484 30,309 000	2,096,091 88 1,871,809 74	2,508,146 80 2,245,874 81	16MAR01 -412,054 92 L -367,964 99 L	21MAR01 1 119821 -26,100 06	-412,054 92 L -394,865 05 L
** JF2N **	436 2,400 000	173,129 05 154,283 89	186,881 98 162,628 44	27MAR01 -13,752 93 S -12,255 92 S	30MAR01 1 122144 3,911 15	-13,752 93 S -8,344 77 S
** JF2N **	441 980 000	45,881 94 57,802 52	70,466 45 41,246 11	28MAR01 -5,384 71 S -4,782 43 S	02APR01 1 125936 1,338 84	-5,384 71 S -3,443 59 S
** JF2N **	759 5,600 000	421,012 49 375,816 94	438,459 17 381,886 92	02MAY01 -17,444 48 S -15,573 40 S	07MAY01 1 120240 10,303 42	-17,444 48 S -9,249 98 S
** JF2N **	101 2,700 000	197,992 21 174,797 46	211,399 96 183,738 33	17MAY01 -13,407 75 S -11,837 03 S	22MAY01 1 132495 2,896 14	-13,407 75 S -8,940 87 S
505887901	TOTAL	2,096,091 88 1,871,809 74	2,508,146 80 2,245,874 81	-412,054 92 L -367,964 99 L	-26,100 06	-412,054 92 L -394,865 05 L
	1,755,097 57 1,589,978 41	1,822,064 96 1,588,651 40	-66,967 39 S -60,208 57 S	61,535 58	-66,967 39 S 1,327 01 S	
520278901	ROYAL DUTCH PETROL		MLG1 25(BR)	05JAN01	10JAN01	1 048548
** JF2N **	840 2,400 000	153,481 78 146,564 28	168,516 22 147,350 42	-14,834 44 S -14,147 40 S	13,363 24	-14,834 44 S -784 34 S
** JF2N **	523 3,880 000	189,798 00 165,181 21	210,645 27 184,188 28	18JUL01 -20,847 27 S -18,143 38 S	23JUL01 1 149029 -863 69	-20,847 27 S -19,807 07 S
** JF2N **				19JUL01	24JUL01	1 150947

ROBERT WOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT SHARES/PAR, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY CM/LS, STL DT, SELL RATE, NET SECY CM/LS. Rows include 594936908 TOTAL, 595607904 KOH KPH MV, and 708492985 KOH KPV NV.

ROBERT WOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT SHARES/PAR, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY CM/LS, STL DT, SELL RATE, NET SECY CM/LS. Rows include 595607904 TOTAL, 598662986 PHILIPS ELEC(KON), and 708492985 KOH KPV NV.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Rows include PORTUGAL TOTAL, EUR TOTAL, and DIXONS GROUP (NEW).

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Rows include ARN HLDGS, BARCLAYS, and other securities.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, MET SECY GN/LS. Includes data for BP PLC, SAGE GROUP, and various JF2M/JFIN entries.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes data for SHELL TRNSPT+TRDG and various JFIN entries.

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT, LOCAL SHARES/PAR, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY, TRD DT, SELL RATE, NET SECY, LOCAL SECY, NET BAS SECY. Includes entries for JFIV and JF2M.

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT, LOCAL SHARES/PAR, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY, TRD DT, SELL RATE, NET SECY, LOCAL SECY, NET BAS SECY. Includes entries for TOTAL, SMITHS GROUP, GRANADA PLC, and LLOYDS TSB GROUP.

JFIC MONTHLY

ROBERT WOOD JOHNSON FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001

PAGE: 109 AS-OF DATE: 31DEC01

Table with 12 columns: ASSET ID SH SELL/BTC, SECURITY LOT, DESCRIPTION LOCAL PRINCIPAL NET, MAT DATE MAT RATE LOCAL COST BASE COST, LOCAL SECTY CM/L S, TRD DT CM/L S, STL DT BASE CURR, SELL RATE CM/L S, NET SECTY CM/L S, NET BAS SECTY CM/L S. Rows include data for various dates from 10JAN01 to 26JAN01.

JFIC MONTHLY

ROBERT WOOD JOHNSON FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001

PAGE: 110 AS-OF DATE: 31DEC01

Table with 12 columns: ASSET ID SH SELL/BTC, SECURITY LOT, DESCRIPTION LOCAL PRINCIPAL NET, MAT DATE MAT RATE LOCAL COST BASE COST, LOCAL SECTY CM/L S, TRD DT CM/L S, STL DT BASE CURR, SELL RATE CM/L S, NET SECTY CM/L S, NET BAS SECTY CM/L S. Rows include data for various dates from 26JAN01 to 14SEP01.

Table with columns: ASSET ID, SECURITY DESCRIPTION, SH SELL/BTC, LOT LOCAL PRINCIPAL NET, MAT DATE MAT RATE LOCAL COST, LOCAL SECY CN/LS, TRD DT, STL DT, SELL RATE, NET SECY CN/LS. Includes entries for JOHNSON ELEC HLDGS and LI + FUNG.

Table with columns: ASSET ID, SECURITY DESCRIPTION, SH SELL/BTC, LOT LOCAL PRINCIPAL NET, MAT DATE MAT RATE LOCAL COST, LOCAL SECY CN/LS, TRD DT, STL DT, SELL RATE, NET SECY CN/LS. Includes multiple entries for JF2J.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
640837001 ** JF2M **	HANG SENG BANK 325 1,821,937 93 19,000 000 233,581 79		1,434,417 54 209,815 95	06MAR01 185,520 37 S 23,784 46 S	08MAR01	7 800000 -18 82	185,520 37 S 23,765 84 S
642053003 ** JF2M **	HENDERSON LAND DEV 023 1,188,534 52 34,000 000 152,384 04		1,583,944 47 203,070 07	08MAY01 -395,412 15 S -50,694 47 S	10MAY01	7 799600 10 44	-395,412 15 S -50,686 03 S
** JF2M **	732 1,073,149 08 36,000 000 137,583 22		1,683,435 47 215,825 78	10SEP01 -610,286 39 S -78,241 84 S	12SEP01	7 800000 - 72	-610,286 39 S -78,242 56 S
642053003 -----	TOTAL 2,261,483 60 289,967 26		3,267,382 14 418,895 85	-1,005,698 54 S -128,938 31 S		9 72	-1,005,698 54 S -128,928 59 S
643557002 ** JF2M **	WHARF (HLDGS) 793 912,407 58 77,000 000 114,978 33		1,614,991 02 207,067 74	25SEP01 -702,583 44 S -90,877 11 S	27SEP01	7 799800 -12 30	-702,583 44 S -90,089 41 S
644806002 ** JF1L **	HUTCHISON WHAMPOA 770 8,475,497 74 86,000 000 1,112,335 99		3,813,524 58 492,452 51	30JAN01 4,861,973 16 L 423,381 84 L	01FEB01	7 799350 -3,498 36	4,861,973 16 L 419,483 48 L
685992000 ** JF2J **	SUN HUNG KAI PROPS 687 7,541,490 31 101,000 000 966,944 51		7,586,486 06 972,824 82	21MAR01 -44,995 75 L -5,769 20 L	23MAR01	7 799300 -113 11	-44,995 75 L -5,882 31 L
** JF2J **	705 3,866,652 95 54,000 000 495,766 05		4,025,235 06 516,183 29	22MAR01 -158,582 11 L -20,332 73 L	26MAR01	7 799350 -4 51	-158,582 11 L -20,337 24 L
** JF2J **	717 289,984 97 4,000 000 37,177 56		298,257 49 38,240 13	23MAR01 -8,272 72 L -1,060 61 L	27MAR01	7 800000 -1 96	-8,272 72 L -1,062 57 L
** JF2J **	721 526,010 39 7,000 000 67,438 09		521,950 95 64,920 22	24MAR01 4,059 44 L 520 45 L	28MAR01	7 799900 -2 58	4,059 44 L 517 87 L
** JF2J **	732 221,965 49 3,000 000 28,456 96		223,693 27 28,680 09	27MAR01 -1,727 58 L -221 48 L	29MAR01	7 800050 -1 65	-1,727 58 L -223 13 L
** JF2J **				28MAR01	30MAR01	7 799800	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	744 295,857 41 4,000 000 37,931 41		298,257 49 38,240 13	-2,400 28 L -307 74 L		- 98	-2,400 28 L -308 72 L
** JF2J **	081 146,421 28 2,000 000 18,772 92		149,128 84 19,120 84	29MAR01 -2,707 56 L -347 14 L	04APR01	7 799600 00	-2,707 56 L -347 14 L
** JF2J **	759 148,416 28 2,000 000 19,028 70		149,128 84 19,120 84	29MAR01 -712 56 L -91 36 L	02APR01	7 799600 00	-712 56 L -91 36 L
** JF2J **	CXL 759 -148,416 28 -2,000 000 -19,028 70		-149,128 84 -19,120 84	29MAR01 712 56 L 91 36 L	02APR01	7 799600 00	712 56 L 91 36 L
** JF2M **	721 2,088,490 40 28,000 000 257,518 58		2,180,818 61 269,349 32	02MAY01 -92,328 21 S -11,837 86 S	04MAY01	7 799400 7 12	-92,328 21 S -11,838 74 S
** JF2J **	514 5,088,508 04 78,000 000 652,397 92		5,872,297 93 752,889 58	15AUG01 -783,789 89 L -100,489 75 L	17AUG01	7 799700 -1 91	-783,789 89 L -100,491 66 L
** JF2J **	529 3,367,564 92 52,000 000 431,750 16		3,599,475 89 461,489 02	16AUG01 -231,918 97 L -29,732 94 L	20AUG01	7 799800 -5 92	-231,918 97 L -29,738 84 L
** JF2J **	539 3,989,502 37 61,620 000 511,487 78		4,265,378 93 546,844 48	16AUG01 -275,874 54 L -35,369 70 L	20AUG01	7 799800 -7 00	-275,874 54 L -35,376 70 L
** JF2M **	814 1,892,661 87 41,000 000 242,664 51		3,233,417 93 414,574 99	27SEP01 -1,340,756 06 S -171,982 82 S	03OCT01	7 799500 -9 66	-1,340,756 06 S -171,912 48 S
** JF2M **	085 530,858 59 11,000 000 68,060 98		922,784 53 118,318 60	23OCT01 -391,925 94 S -50,248 53 S	26OCT01	7 799750 -9 09	-391,925 94 S -50,257 62 S
** JF2M **	093 743,158 41 14,000 000 97,840 82		1,344,515 55 172,391 37	24OCT01 -581,357 14 S -74,532 96 S	29OCT01	7 800000 -17 59	-581,357 14 S -74,558 55 S
** JF2M **	116 2,111,680 33 44,000 000 270,728 25		3,204,493 51 411,122 62	29OCT01 -1,094,813 18 S -140,360 67 S	01NOV01	7 800000 -35 70	-1,094,813 18 S -140,394 37 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIL **	728 4,900 000	1,375,951 42 29,469 94	1,375,301 84 29,800 69	19DEC00 449 58 S 13 91 S	29DEC00	46 690002 -344 66	449 58 S -330 75 S
** JFIL **	CXL 728 -4,900 000	-1,375,951 42 -29,469 94	-1,375,301 84 -29,800 69	19DEC00 -449 58 S -13 91 S	29DEC00	46 690002 344 66	-449 58 S 330 75 S
626028904	TOTAL	00	00	00 S		00	00 S
-----		00	00	00 S		00	00 S
IMR TOTAL		00	00	00 S		00	00 S
-----		00	00	00 S		00	00 S
** JAPANESE YEN **							
542176904	SANMA INTERNL FINA						
** JFIN **	279 66,000,000 000	68,099,961 00 548,898 41	68,744,700 00 557,881 72	19SEP01 -644,739 00 L -5,196 72 L	04OCT01	124 046602 -3,706 59	-644,739 00 L -8,903 31 L
605460085	ASAHI KASEI CORP						
** JFIN **	836 15,000 000	7,456,842 00 41,335 33	9,883,101 00 81,314 73	14AUG01 -2,424,259 00 L -19,954 89 L	17AUG01	121 574997 -22 51	-2,424,259 00 L -19,979 48 L
** JFIN **	848 3,000 000	1,483,710 00 12,370 95	1,972,991 00 16,253 99	15AUG01 -489,281 00 L -4,079 55 L	20AUG01	119 934998 196 51	-489,281 00 L -3,883 04 L
** JFIN **	871 10,000 000	4,883,783 00 40,578 15	6,599,333 00 54,675 36	17AUG01 -1,715,550 00 L -14,254 09 L	22AUG01	120 354996 156 88	-1,715,550 00 L -14,097 21 L
** JFIN **	120 3,000 000	1,439,733 00 11,924 22	1,980,557 00 16,419 12	20AUG01 -540,824 00 L -4,479 99 L	23AUG01	128 720001 -12 91	-540,824 00 L -4,492 90 L
** JFIN **	131 8,000 000	3,828,669 00 31,930 85	5,281,484 00 43,784 32	21AUG01 -1,452,815 00 L -12,116 38 L	24AUG01	119 904999 242 91	-1,452,815 00 L -11,853 47 L
605460085	TOTAL	19,092,737 00 158,141 50	25,717,466 00 212,447 52	-6,424,729 00 L -54,886 90 L		500 88	-6,424,729 00 L -54,306 02 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
612927905	NTT DOCOMO						
** JFIL **	717 100 000	209,632,971 00 1,797,418 86	00 00	09JAN01 209,632,971 00 L 1,797,418 86 L	12JAN01	116 630005 00	209,632,971 00 L 1,797,418 86 L
** JFIN **	180 1 000	1,998,836 00 16,975 25	00 00	12JAN01 1,998,836 00 L 16,975 25 L	17JAN01	117 750000 00	1,998,836 00 L 16,975 25 L
** JFIN **	186 6 000	11,972,400 00 100,731 15	00 00	15JAN01 11,972,400 00 L 100,731 15 L	18JAN01	118 854996 00	11,972,400 00 L 100,731 15 L
** JFIN **	570 5 000	12,400,681 00 100,748 92	00 00	14MAY01 12,400,681 00 L 100,748 92 L	17MAY01	123 884999 00	12,400,681 00 L 100,748 92 L
** JF2H **	279 22 000	46,641,135 00 375,617 92	59,742,149 00 491,322 20	22JUN01 -13,881,034 00 S -105,301 14 S	27JUN01	124 224998 -10,403 14	-13,881,034 00 S -115,704 28 S
** JFIN **	837 3 000	5,274,363 00 43,383 62	00 00	14AUG01 5,274,363 00 L 43,383 62 L	17AUG01	121 574997 00	5,274,363 00 L 43,383 62 L
** JFIN **	869 6 000	10,078,191 00 83,737 21	00 00	17AUG01 10,078,191 00 L 83,737 21 L	22AUG01	120 354996 00	10,078,191 00 L 83,737 21 L
** JF2J **	414 69 000	101,457,589 00 847,209 65	208,226,654 00 1,914,639 74	29AUG01 -106,769,065 00 L -891,562 50 L	03SEP01	119 754997 -175,867 59	-106,769,065 00 L -1,067,430 09 L
** JFIN **	378 9 000	13,350,898 00 111,246 75	00 00	08NOV01 13,350,898 00 L 111,246 75 L	13NOV01	119 990005 00	13,350,898 00 L 111,246 75 L
** JFIV **	540 3 000	4,868,454 00 39,746 83	9,853,341 00 90,161 87	15NOV01 -4,984,887 00 L -40,717 88 L	20NOV01	122 425003 -9,677 16	-4,984,887 00 L -50,395 04 L
** JFIV **	572 2 000	3,421,814 00 27,889 08	6,568,894 00 60,107 91	16NOV01 -3,147,880 00 L -25,662 41 L	21NOV01	122 465001 -6,556 42	-3,147,880 00 L -32,218 83 L
** JFIV **	591 2 000	3,487,401 00 28,295 34	6,568,894 00 60,107 92	19NOV01 -3,081,493 00 L -25,001 97 L	22NOV01	123 250000 -6,810 61	-3,081,493 00 L -31,812 58 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL SECTY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L
** JF1V **	216 1,000 000	5,553,682 00 43,140 07	3,668,462 00 34,046 05		12JUL01 1,685,220 00 S 13,579 53 S	17JUL01	124 099998 -4,485 51	1,685,220 00 S 9,894 02 S	
** JF2M **	642 7,000 000	33,251,549 00 276,854 00	30,533,682 00 262,979 32		16AUG01 2,717,867 00 S 22,629 89 S	21AUG01	120 104996 -8,754 41	2,717,867 00 S 13,874 68 S	
** JF1N **	865 1,000 000	4,948,020 00 41,111 88	4,392,399 00 34,222 04		17AUG01 555,621 00 L 4,616 52 L	22AUG01	120 354996 2,273 32	555,621 00 L 6,889 84 L	
** JF1M **	192 2,000 000	9,448,546 00 80,381 10	8,784,797 00 68,444 07		07SEP01 863,749 00 L 7,195 81 L	12SEP01	120 035004 4,741 22	863,749 00 L 11,937 83 L	
** JF1M **	201 1,000 000	4,450,000 00 37,216 49	4,392,399 00 34,222 04		12SEP01 57,601 00 L 481 73 L	18SEP01	119 570000 2,512 92	57,601 00 L 2,994 65 L	
** JF2M **	743 4,000 000	15,623,393 00 133,021 46	18,010,328 00 152,103 45		18SEP01 -2,386,935 00 S -20,322 99 S	21SEP01	117 449997 1,241 00	-2,386,935 00 S -19,081 99 S	
** JF2M **	753 10,000 000	37,366,315 00 318,594 14	44,698,736 00 375,717 36		19SEP01 -7,332,421 00 S -42,517 98 S	25SEP01	117 205004 5,394 76	-7,332,421 00 S -57,123 22 S	
** JF1M **	441 1,000 000	4,627,159 00 37,370 05	4,685,619 00 36,801 68		29NOV01 -58,460 00 L -472 14 L	04DEC01	123 820000 1,840 51	-58,460 00 L 1,368 37 L	
643514003	TOTAL	28,804,251 00 236,953 89	26,647,613 00 207,111 87		2,156,638 00 L 17,702 47 L		12,139 55	2,156,638 00 L 29,842 02 L	
		147,965,977 00 1,220,714 35	136,145,629 00 1,184,812 90		11,820,348 00 S 89,914 21 S		-54,812 76	11,820,348 00 S 35,901 45 S	
644150005	HOYA CORP			JPY50		22JUN01	124 224998		
** JF2M **	286 2,200 000	14,653,722 00 134,060 96	18,427,992 00 148,037 99		-1,774,270 00 S -14,282 72 S	27JUN01	305 69	-1,774,270 00 S -13,977 03 S	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL SECTY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L
646780007	ITOCHU CORP			JPY50		17DEC01	20DEC01	127 539993	
** JF2J **	354 44,000 000	12,594,459 00 98,749 10	15,279,047 00 124,106 00		-2,684,588 00 L -21,048 99 L		-4,347 91	-2,684,588 00 L -25,356 90 L	
** JF2J **	370 37,000 000	10,227,464 00 79,933 29	12,526,288 00 101,545 53		18DEC01 -2,298,744 00 L -17,965 96 L	21DEC01	127 949997 -3,646 28	-2,298,744 00 L -21,612 24 L	
646780007	TOTAL	22,821,923 00 178,682 39	27,805,255 00 225,651 53		-4,983,332 00 L -39,014 95 L		-7,954 19	-4,983,332 00 L -46,969 14 L	
646794008	ITO YOKADO CO			JPY50		20JUN01	25JUN01	123 309998	
** JF1N **	678 5,000 000	28,421,581 00 230,488 86	36,760,292 00 293,151 11		-8,338,711 00 L -47,623 97 L		4,961 72	-8,338,711 00 L -62,662 25 L	
** JF1N **	675 4,000 000	23,324,758 00 187,520 66	28,798,179 00 241,204 06		21JUN01 -5,914,578 00 L -47,550 57 L	26JUN01	124 385002 -3,419 84	-5,914,578 00 L -50,970 41 L	
** JF1N **					441,157 00 S 3,546 71 S		-4,259 70	441,157 00 S -2,712 99 S	
** JF2J **	648 5,000 000	25,711,046 00 211,352 61	35,914,684 00 294,563 73		14NOV01 -10,203,638 00 L -83,877 01 L	19NOV01	121 650002 665 89	-10,203,638 00 L -83,211.12 L	
** JF2J **	882 2,000 000	10,271,076 00 83,896 88	14,365,873 00 117,825 49		15NOV01 -4,094,797 00 L -33,447 39 L	20NOV01	122 425003 -481 22	-4,094,797 00 L -33,928 61 L	
** JF2J **	899 2,000 000	10,488,622 00 85,506 23	14,365,873 00 117,825 49		16NOV01 -3,877,251 00 L -31,608 45 L	21NOV01	122 665001 -710 81	-3,877,251 00 L -32,319 26 L	
** JF2J **	109 5,000 000	26,557,929 00 215,488 15	35,914,684 00 294,563 73		19NOV01 -9,356,755 00 L -75,916 88 L	22NOV01	123 250008 -3,166 70	-9,356,755 00 L -79,083 58 L	
** JF2J **	139 4,000 000	21,509,052 00 175,397 95	28,489,554 00 234,096 58		20NOV01 -4,980,502 00 L -56,923 28 L	26NOV01	122 630005 -1,775 35	-4,980,502 00 L -58,698 63 L	
** JF2J **	142 4,000 000	21,284,872 00 172,825 14	28,489,553 00 234,096 59		21NOV01 -7,202,681 00 L -58,477 56 L	27NOV01	123 169998 -2,793 89	-7,202,681 00 L -61,271 45 L	
** JF2J **						22NOV01	123 169998		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT SELL RATE BASE CURR CN/L	NET SECY CN/L NET BAS SECY CN/L
** JF1V **	500 19,000 000	9,425,528 00 78,786 76	8,171,447 00 75,838 95	29AUG01 1,253,881 00 S 10,470 39 S	03SEP01 119 754997 -7,402 58	1,253,881 00 S 2,867 81 S
659706006	TOTAL	78,627,446 00 646,177 10	69,043,818 00 633,940 96	9,583,628 00 S 78,674 35 S	-66,440 21	9,583,628 00 S 12,236 14 S
661040006	MURATA MFG CO		JPY50	20JUN01	25JUN01	123 309998
** JF2N **	239 1,800 000	14,444,713 00 117,141 46	18,450,259 00 149,243 75	-4,005,546 00 S -32,483 55 S	381 26	-4,005,546 00 S -32,102 29 S
663955003	WINTENDO CO		JPY50	27JUN01	02JUL01	124 195000
** JF2J **	380 3,950 000	93,489,302 00 752,762 20	84,494,573 00 681,243 03	8,994,729 00 L 72,424 24 L	-905 07	8,994,729 00 L 71,519 17 L
** JF2J **	383 3,250 000	74,728,391 00 599,577 89	65,732,742 00 527,858 40	28JUN01 8,995,649 00 L 72,175 94 L	03JUL01 124 635082 343 55	8,995,649 00 L 72,519 49 L
** JF2J **	398 2,100 000	48,077,975 00 385,518 21	42,178,052 00 337,951 62	29JUN01 5,899,923 00 L 47,309 14 L	04JUL01 124 709999 257 45	5,899,923 00 L 47,566 59 L
** JF2N **	639 500 000	9,860,382 00 82,098 02	9,740,540 00 84,271 66	16AUG01 119,842 00 S 997 81 S	21AUG01 120 104996 -3,171 45	119,842 00 S -2,175 64 S
663955003	TOTAL	216,295,648 00 1,737,858 30	192,405,367 00 1,546,253 05	23,890,301 00 L 191,909 32 L	-384 87	23,890,301 00 L 191,605 25 L
664028008	NIKKO CORDIAL CORP		JPY50	24JUL01	27JUL01	124 004997
** JF2N **	545 10,000 000	7,882,493 00 43,567 54	10,097,861 00 82,640 45	-2,215,168 00 S -17,863 54 S	-1,209 57	-2,215,168 00 S -19,073 11 S
** JF2N **	550 9,000 000	7,204,761 00 58,249 73	9,088,075 00 74,376 58	-1,883,314 00 S -15,231 42 S	30JUL01 123 645004 -875 23	-1,883,314 00 S -16,106 85 S
** JF2N **	126 33,000 000	21,835,101 00 178,180 27	35,867,305 00 285,041 16	31OCT01 -13,232,204 00 S -107,978 33 S	05NOV01 122 544998 1,117 44	-13,232,204 00 S -106,860 89 S
** JF2N **	134	4,038,515 00	9,629,430 00	01NOV01 -3,590,915 00 S	06NOV01 121 839996	-3,590,915 00 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT SELL RATE BASE CURR CN/L	NET SECY CN/L NET BAS SECY CN/L
	9,000 000	49,541 02	78,202 21	-29,472 38 S	831 19	-28,641 19 S
** JF2N **	241 23,000 000	15,301,311 00 125,781 43	24,483,413 00 199,063 90	14NOV01 -9,182,102 00 S -75,479 68 S	19NOV01 121 650082 2,197 21	-9,182,102 00 S -75,282 47 S
** JF2N **	395 26,000 000	17,776,772 00 143,549 47	28,189,560 00 231,580 97	29NOV01 -10,412,788 00 S -84,094 17 S	04DEC01 123 820000 -3,835 33	-10,412,788 00 S -87,931 58 S
** JF2N **	481 41,000 000	26,740,979 00 217,018 17	43,925,544 00 357,976 14	30NOV01 -17,184,585 00 S -139,442 42 S	05DEC01 123 220081 -1,495 35	-17,184,585 00 S -140,957 97 S
664028008	TOTAL	102,780,132 00 835,947 43	140,481,208 00 1,308,801 41	-57,701,074 00 S -469,584 34 S	-3,249 64	-57,701,074 00 S -472,853 98 S
664040003	NEC CORP		JPY50	22FEB01	27FEB01	116 525002
** JF2N **	281 10,000 000	19,874,522 00 170,560 15	25,256,921 00 215,548 71	-5,382,399 00 S -46,190 94 S	1,202 38	-5,382,399 00 S -44,988 56 S
** JF2N **	329 10,000 000	17,251,183 00 145,108 15	25,433,378 00 218,125 81	04MAR01 -8,182,195 00 S -68,824 45 S	09MAR01 118 885082 -4,192 41	-8,182,195 00 S -75,016 86 S
** JF1V **	267 5,000 000	10,048,682 00 80,056 42	12,441,169 00 113,841 50	30MAR01 -2,392,487 00 S -19,060 40 S	04APR01 125 520004 -14,724 48	-2,392,487 00 S -33,785 08 S
** JF1V **	321 2,000 000	3,998,525 00 32,238 37	4,976,467 00 45,536 40	06APR01 -977,942 00 S -7,884 72 S	11APR01 124 829999 -5,413 51	-977,942 00 S -13,298 23 S
** JF1V **	453 2,000 000	4,640,540 00 38,295 32	4,976,467 00 45,536 40	02MAY01 -315,927 00 S -2,595 95 S	09MAY01 121 699997 -4,645 33	-315,927 00 S -7,241 28 S
** JF2N **	221 11,000 000	19,203,333 00 157,552 88	25,347,391 00 218,570 23	13JUN01 -6,144,058 00 S -50,408 65 S	18JUN01 121 885082 -2,608 70	-6,144,058 00 S -53,017 35 S
664040003	TOTAL	75,036,785 00 623,811 29	98,431,793 00 849,158 45	-23,395,008 00 S -194,965 31 S	-30,382 05	-23,395,008 00 S -225,347 36 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	CM/LS	CM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	CM/LS	CM/LS	NET BAS SECTY CM/LS
** JF2J **	492 90,513,431 00	98,039,130 00	794,031 98	08AUG01	14AUG01	123 004997	-7,525,499 00 L
	5,200 000 735,853 28					3,001 73	-58,178 70 L
** JF2J **	499 42,000,750 00	44,974,243 00	363,385 34	18AUG01	15AUG01	122 025002	-2,975,513 00 L
	2,400 000 344,197 90					5,197 00	-19,187 46 L
** JFIN **	443 1,661,375 00	1,294,750 00	10,229 56	29NOV01	04DEC01	123 020000	344,425 00 L
	100 000 13,417 64					243 30	3,188 10 L
674720008	TOTAL 171,704,957 00	158,809,070 00	1,294,024 67				12,897,887 00 L
-----	1,412,740 79	1,294,024 67				3,125 18	116,716 12 L
	39,879,992 00	52,914,374 00					-13,034,382 00 S
	323,404 24	449,937 32				-21,471 13	-126,533 08 S
679159004	SECOM CO	JPY50		17AUG01	22AUG01	120 354996	
** JFIN **	070 19,752,131 00	00	00				19,752,131 00 L
	3,000 000 164,115 59					00	164,115 59 L
** JFIN **	123 4,516,575 00	00	00	20AUG01	23AUG01	120 720001	4,516,575 00 L
	1,000 000 53,980 91					00	53,980 91 L
** JFIN **	445 13,141,335 00	00	00	29NOV01	04DEC01	123 820000	13,141,335 00 L
	2,000 000 106,132 57					00	106,132 57 L
679159004	TOTAL 39,410,041 00	00	00				39,410,041 00 L
-----	324,229 07	00	00			00	324,229 07 L
679195008	SEGA	JPY50		05DEC01	10DEC01	124 399994	
** JF2M **	442 5,098,880 00	4,730,559 00	37,717 74				348,321 00 S
	2,100 000 40,987 78					309 26	3,270 04 S
** JF2M **	477 7,239,753 00	7,052,126 00	56,204 50	04DEC01	12DEC01	124 794998	187,627 00 S
	3,100 000 58,013 17					305 19	1,808 67 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	CM/LS	CM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	CM/LS	CM/LS	NET BAS SECTY CM/LS
679195008	TOTAL 12,338,633 00	11,782,685 00	93,922 24				555,948 00 S
-----	99,000 95					614 45	5,078 71 S
680060001	SHARP CORP	JPY50		22JUN01	27JUN01	124 224998	
** JF2M **	280 15,494,762 00	15,078,111 00	130,585 99				416,451 00 S
	10,000 000 124,731 43					-9,208 56	-5,854 56 S
** JF2M **	718 22,137,991 00	30,326,843 00	250,209 82	06SEP01	11SEP01	120 925003	-8,188,852 00 S
	18,000 000 183,072 07					580 68	-67,137 75 S
680060001	TOTAL 37,432,753 00	45,404,954 00	380,795 81				-7,772,201 00 S
-----	307,803 50					-8,627 88	-72,992 31 S
680458007	SHIN ETSU CHEM CO	JPY50		10AUG01	15AUG01	122 025002	
** JFIN **	011 2,096,095 00	1,322,896 00	10,218 59				773,199 00 L
	500 000 17,177 59					622 60	6,959 00 L
** JFIN **	023 10,177,861 00	4,709,414 00	51,551 40	13AUG01	16AUG01	122 364998	3,468,447 00 L
	2,500 000 83,176 24					3,279 75	31,624 84 L
** JFIN **	033 12,244,288 00	8,051,297 00	61,841 48	14AUG01	17AUG01	121 574997	4,192,991 00 L
	3,000 000 100,713 87					4,363 26	38,852 19 L
** JFIN **	058 14,063,447 00	17,377,482 00	142,043 82	17AUG01	22AUG01	120 354996	-1,314,835 00 L
	4,000 000 133,467 22					2,341 39	-8,574 60 L
** JF2J **	830 89,071,397 00	107,393,558 00	871,886 68	30OCT01	02NOV01	122 074997	-18,322,161 00 L
	21,770 000 729,644 88					7,847 58	-142,241 80 L
680458007	TOTAL 129,453,088 00	140,854,647 00	1,137,562 17				-11,201,559 00 L
-----	1,064,179 80					18,454 58	-73,382 37 L
680468006	SHIONOGI + CO	JPY50		29OCT01	01NOV01	122 059998	
** JFIV **	347 35,794,817 00	33,257,675 00	308,007 63				2,537,142 00 L
	14,000 000 293,255 92					-35,537 73	-14,751 71 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
682150008	SONY CORP	JPY50		18JAN01	23JAN01	117 824997	
** JF1V **	411	4,439,990 00	5,331,567 00	-891,577 00 S			-891,577 00 S
	500 000	37,482 92	48,785 89	-7,566 96 S		-3,536 01	-11,102 97 S
** JF1V **	620	32,322,994 00	38,387,280 00	-6,064,286 00 S	19JAN01	24JAN01	117 175003
	3,600 000	275,852 30	351,258 44	-51,754 09 S		-23,652 05	-6,064,286 00 S
** JF1V **	629	15,000,329 00	18,127,327 00	-3,126,998 00 S	22JAN01	25JAN01	116 600006
	1,700 000	128,647 75	165,872 04	-26,818 16 S		-10,406 13	-3,126,998 00 S
** JF1V **	638	6,980,565 00	8,530,507 00	-1,549,942 00 S	23JAN01	26JAN01	114 945000
	800 000	59,691 01	78,057 43	-13,253 60 S		-5,112 82	-1,549,942 00 S
** JFIN **	207	34,526,147 00	16,996,434 00	17,529,713 00 L	24JAN01	29JAN01	118 135002
	4,000 000	292,260 10	151,312 94	148,387 12 L		-7,439 96	17,529,713 00 L
** JFIN **	CXL 207	-34,526,147 00	-16,996,434 00	-17,529,713 00 L	24JAN01	29JAN01	118 135002
	-4,000 000	-292,260 10	-151,312 94	-148,387 12 L		7,439 96	-17,529,713 00 L
** JFIN **	226	34,571,134 00	20,901,948 00	13,669,186 00 L	24JAN01	29JAN01	118 135002
	4,000 000	292,640 91	169,461 64	115,708 17 L		7,471 10	13,669,186 00 L
** JF1V **	648	12,119,528 00	14,928,386 00	-2,808,858 00 S	24JAN01	29JAN01	118 135002
	1,400 000	102,590 49	136,600 51	-23,776 68 S		-10,233 34	-2,808,858 00 S
** JF1V **	680	5,175,638 00	6,397,880 00	-1,222,242 00 S	26JAN01	31JAN01	117 145004
	600 000	44,181 47	58,543 07	-10,433 58 S		-3,928 02	-1,222,242 00 S
** JF1V **	696	7,691,651 00	9,596,820 00	-1,905,169 00 S	29JAN01	01FEB01	116 675003
	900 000	65,923 73	87,814 61	-16,328 85 S		-5,562 03	-1,905,169 00 S
** JF2N **	354	14,381,500 00	19,797,288 00	-3,415,788 00 S	29JUN01	04JUL01	124 709999
	2,000 000	131,356 75	163,168 95	-27,389 85 S		-4,422 35	-3,415,788 00 S
** JF2N **	510	11,647,449 00	15,837,831 00	-4,190,382 00 S	17JUL01	23JUL01	124 885002
	1,600 000	93,265 39	130,535 15	-33,553 93 S		-3,715 83	-4,190,382 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
** JF2N **	572	17,493,446 00	24,705,037 00	-7,211,591 00 S	26JUL01	31JUL01	123 834999
	2,500 000	141,264 15	202,069 96	-58,235 48 S		-2,570 33	-7,211,591 00 S
** JF1V **	331	4,947,663 00	8,530,507 00	-3,582,844 00 S	01AUG01	06AUG01	124 864998
	800 000	39,624 10	78,057 43	-28,693 74 S		-9,739 59	-3,582,844 00 S
** JF1V **	337	2,523,920 00	4,265,253 00	-1,741,333 00 S	02AUG01	07AUG01	123 705002
	400 000	20,402 73	39,028 72	-14,076 50 S		-4,549 49	-1,741,333 00 S
** JF1V **	352	630,000 00	1,066,313 00	-436,313 00 S	06AUG01	09AUG01	123 849998
	100 000	5,086 80	9,757 18	-3,522 91 S		-1,147 47	-436,313 00 S
** JF1V **	406	1,210,931 00	2,132,627 00	-921,696 00 S	14AUG01	17AUG01	121 574997
	200 000	9,960 36	19,514 36	-7,581 30 S		-1,972 70	-921,696 00 S
682150008	TOTAL	34,571,134 00	20,901,948 00	13,669,186 00 L		7,471 10	13,669,186 00 L
		292,640 91	169,461 64	115,708 17 L			123,179 27 L
		138,565,604 00	177,634,623 00	-39,069,019 00 S		-90,548 16	-39,069,019 00 S
		1,155,529 95	1,549,063 74	-322,985 63 S			-413,533 79 S
685852006	SUMITOMO MITSUI	JPY50		26APR01	02MAY01	123 135002	
** JF2J **	066	99,187,875 00	111,464,290 00	-12,276,415 00 L			-12,276,415 00 L
	86,000 000	805,521 37	1,041,434 94	-99,698 83 L		-136,214 74	-235,913 57 L
** JF2J **	343	403,447 00	529,223 00	-125,776 00 L	31MAY01	31MAY01	118 880005
	400 000	3,393 73	4,951 33	-1,058 01 L		-499 59	-125,776 00 L
** JF1V **	708	605,170 00	838,095 00	-232,925 00 S	31MAY01	31MAY01	118 880005
	600 000	5,090 60	7,668 90	-1,959 33 S		-618 97	-232,925 00 S
** JF2J **	727	60,390,976 00	112,449,540 00	-52,058,564 00 L	10OCT01	15OCT01	120 430000
	82,000 000	501,461 23	1,039,259 92	-432,272 40 L		-105,526 29	-52,058,564 00 L
** JF2J **	746	61,500,566 00	86,160,754 00	-24,660,188 00 L	11OCT01	16OCT01	121 544998
	83,000 000	505,990 10	721,445 87	-202,889 37 L		-12,566 40	-24,660,188 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE	NET SECY GN/L S NET BAS SECY GN/L S
687606905	TOTAL	59,478,845 00 481,994 14	70,902,297 00 605,201 81	-11,431,432 00 L -92,358 28 L			-11,431,432 00 L -123,204 07 L
		19,118,515 00 157,160 01	22,358,940 00 178,011 26	-3,232,445 00 S -26,571 48 S		5,720 43	-3,232,445 00 S -20,851 25 S
689430007	TOKYO SEIMITSU CO		JPY50	18OCT01	23OCT01	121 110001	
.. JF1V ..	242 300 000	908,788 00 7,503 82	3,225,778 00 29,647 33	-2,314,990 00 L -19,131 29 L		-3,012 22	-2,314,990 00 L -22,143 51 L
689540005	TOKYO ELEC POWER		JPY500	14NOV01	19NOV01	121 650002	
.. JF2M ..	242 7,900 000	22,470,548 00 186,358 96	22,051,264 00 189,296 27	619,304 00 S 5,090 87 S		-8,028 18	619,304 00 S -2,937 51 S
.. JF2M ..	276 10,100 000	27,555,970 00 224,644 11	27,875,210 00 238,804 39	14NOV01 -319,248 00 S -2,602 53 S	21NOV01	122 665001	-319,248 00 S -14,160 28 S
.. JF2M ..	316 6,700 000	17,788,863 00 144,996 82	21,433,953 00 183,094 78	20NOV01 -3,453,090 00 S -29,789 52 S	26NOV01	122 630005	-3,453,090 00 S -38,098 76 S
.. JF2M ..	613 10,100 000	26,887,983 00 210,144 46	33,041,606 00 285,825 71	18DEC01 -6,153,623 00 S -48,093 97 S	21DEC01	127 949997	-6,153,623 00 S -74,681 25 S
689540003	TOTAL	94,895,384 00 766,143 55	104,482,033 00 896,221 15	-9,506,649 00 S -75,395 15 S		-54,682 45	-9,506,649 00 S -138,077 60 S
689544005	TOKYO GAS CO		JPY50	29OCT01	01NOV01	122 059998	
.. JF2M ..	113 20,000 000	7,614,536 00 62,383 55	8,071,821 00 64,156 27	-457,285 00 S -3,746 40 S		1,973 68	-457,285 00 S -1,772 72 S
.. JF2M ..	120 16,000 000	6,129,734 00 50,212 85	6,457,457 00 51,325 02	30OCT01 -327,723 00 S -2,684 60 S	02NOV01	122 074997	-327,723 00 S -1,112 17 S
.. JF2M ..	275 27,000 000	8,825,462 00 71,947 68	10,978,812 00 87,445 45	16NOV01 -2,153,350 00 S -17,554 72 S	21NOV01	122 665001	-2,153,350 00 S -15,497 77 S
.. JF2M ..	317 52,000 000	17,595,966 00 143,488 26	21,174,078 00 168,771 98	20NOV01 -3,578,112 00 S -29,178 11 S	26NOV01	122 630005	-3,578,112 00 S -25,283 72 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE	NET SECY GN/L S NET BAS SECY GN/L S
689544005	TOTAL	48,165,698 00 328,032 34	46,682,168 00 371,698 72	-4,516,470 00 S -53,163 83 S		9,497 45	-4,516,470 00 S -43,666 38 S
689567006	TOKYO ELECTRON		JPY50	20JUN01	25JUN01	123 309998	
.. JF2M ..	242 1,800 000	12,639,946 00 102,505 44	16,989,176 00 139,898 24	-4,349,230 00 S -35,270 70 S		-2,122 18	-4,349,230 00 S -37,392 80 S
.. JF2M ..	261 1,900 000	13,754,845 00 118,582 83	18,161,845 00 149,289 76	21JUN01 -4,407,000 00 S -35,430 32 S	24JUN01	124 385002	-4,407,000 00 S -38,706 93 S
689567006	TOTAL	26,394,791 00 213,088 27	35,151,021 00 289,188 00	-8,756,230 00 S -70,701 02 S		-5,398 71	-8,756,230 00 S -76,099,73 S
689654002	TOKYU CORP		JPY50	28AUG01	31AUG01	128 470001	
.. JF1V ..	495 4,000 000	2,944,582 00 24,442 45	2,248,460 00 20,501 88	704,122 00 S 5,844 79 S		-1,903 42	704,122 00 S 3,941 37 S
.. JF1V ..	582 4,000 000	2,849,388 00 23,793 48	2,248,461 00 20,501 88	29AUG01 608,927 00 S 5,084 77 S	03SEP01	119 754997	608,927 00 S 3,292 40 S
689654002	TOTAL	5,793,970 00 48,235 93	4,488,921 00 41,002 16	1,313,049 00 S 10,929 56 S		-3,695 79	1,313,049 00 S 7,233 77 S
689702009	TOPPAN PRINTING CO		JPY50	25JAN01	30JAN01	116 885002	
.. JF1M ..	219 55,000 000	49,711,368 00 425,301 51	91,552,491 00 761,789 80	-41,841,123 00 L -357,968 28 L		21,479 99	-41,841,123 00 L -336,488 29 L
689714004	TORAY INDS INC		JPY50	02AUG01	07AUG01	123 705002	
.. JF1V ..	338 26,000 000	18,748,613 00 87,050 75	18,837,097 00 100,105 54	-68,484 00 S -553 61 S		-12,501 18	-68,484 00 S -13,054 79 S
.. JF1V ..	357 6,000 000	2,515,317 00 20,313 48	2,450,383 00 22,401 22	07AUG01 64,934 00 S 524 40 S	18AUG01	123 824997	64,934 00 S -2,287 74 S
.. JF1V ..	374 7,000 000	2,973,890 00 24,137 74	2,851,067 00 26,263 80	08AUG01 122,823 00 S 996 90 S	13AUG01	123 205002	122,823 00 S -2,126 04 S
.. JF1V ..	418 10,000 000	4,123,039 00 34,377 28	4,126,769 00 37,949 07	15AUG01 -3,730 00 S -31 18 S	28AUG01	119 934998	-3,730 00 S -3,571 79 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
489714004	TOTAL	20,380,859 00	20,265,314 00	115,543 00 S			115,543 00 S
		165,879 25	186,919 63	936 59 S		-21,976 97	-21,040 38 S
690021001	TOSTEM INAX HOLDING		JPY50	07MAY01	10MAY01	121 330002	
** JF1V **	482	6,317,056 00	4,204,469 00	2,112,367 00 S			2,112,367 00 S
	3,000 000	52,065 08	36,364 88	17,410 10 S		-1,709 90	15,700 20 S
** JF1V **	498	6,426,563 00	4,236,079 00	2,190,484 00 S	15MAY01	121 654999	2,190,484 00 S
	3,000 000	52,826 13	36,774 95	18,005 70 S		-1,954.52	16,051 18 S
** JF1V **	593	5,995,364 00	4,251,775 00	1,743,589 00 S	25MAY01	122 805000	1,743,589 00 S
	3,000 000	48,820 19	36,979 99	14,198 03 S		-2,357 83	11,840 20 S
** JF1V **	788	3,996,815 00	2,813,579 00	1,183,236 00 S	20JUN01	122 934998	1,183,236 00 S
	2,000 000	32,511 61	24,482 85	9,624 89 S		-1,596 13	8,028 76 S
** JF1V **	841	3,997,512 00	2,792,642 00	1,204,870 00 S	26JUN01	124 385002	1,204,870 00 S
	2,000 000	32,138 22	24,312 38	9,486 42 S		-1,860 78	7,825 84 S
** JF1V **	856	3,993,315 00	2,792,642 00	1,200,673 00 S	27JUN01	124 224998	1,200,673 00 S
	2,000 000	32,145 82	24,312 39	9,665 31 S		-1,831 88	7,833 43 S
** JF1V **	899	2,017,172 00	1,396,321 00	620,851 00 S	29JUN01	123 809998	620,851 00 S
	1,000 000	16,292 48	12,156 19	5,014 55 S		-878 26	4,136 29 S
690021001	TOTAL	32,743,797 00	22,487,727 00	10,256,070 00 S			10,256,070 00 S
		266,799 53	195,383 63	83,605 20 S		-12,189 30	71,415 90 S
690064001	TOYOTA MOTOR CORP		JPY50	18SEP01	21SEP01	117 449997	
** JF2N **	744	16,056,777 00	21,801,138 00	-5,744,361 00 S			-5,744,361 00 S
	5,000 000	136,711 60	174,927 37	-48,988 99 S		10,693 22	-38,215 77 S
** JF2N **	887	18,366,989 00	26,325,660 00	-7,958,671 00 S	26OCT01	122 760002	-7,958,671 00 S
	4,000 000	149,617 05	210,551 48	-64,831 14 S		3,896 71	-60,934 43 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
690064001	TOTAL	34,423,766 00	48,126,798 00	-13,703,032 00 S			-13,703,032 00 S
		286,328 65	385,478 85	-113,740 13 S		14,589 93	-99,150 20 S
691148001	UNI CHARM CORP		JPY50	19JUL01	25JUL01	123 635002	
** JF1V **	268	3,715,332 00	4,880,623 00	-1,165,291 00 S			-1,165,291 00 S
	1,000 000	30,050 81	40,118 56	-9,425 25 S		-442 50	-10,067 75 S
** JF1V **	433	7,240,863 00	9,761,247 00	-2,520,384 00 S	22AUG01	120 354996	-2,520,384 00 S
	2,000 000	60,162 55	80,237 12	-20,941 25 S		866 68	-20,074 57 S
** JF1V **	457	7,208,710 00	9,761,246 00	-2,552,536 00 S	23AUG01	120 720001	-2,552,536 00 S
	2,000 000	59,714 30	80,237 11	-21,144 27 S		621 46	-20,522 81 S
691148001	TOTAL	18,164,905 00	24,403,116 00	-6,238,211 00 S			-6,238,211 00 S
		149,927 66	200,592 79	-51,510 77 S		845 64	-50,665 13 S
698538006	YAMANOUCHI PHARM		JPY50	13SEP01	18SEP01	118 839996	
** JF1V **	649	11,594,849 00	20,727,632 00	-9,132,783 00 S			-9,132,783 00 S
	4,000 000	97,566 89	187,382 56	-76,849 41 S		-12,966 26	-89,815 67 S
** JF1V **	672	11,636,347 00	18,226,594 00	-6,590,247 00 S	19SEP01	117 449997	-6,590,247 00 S
	4,000 000	99,074 90	157,436 21	-56,111 09 S		-2,250 22	-58,361 31 S
** JF1V **	701	5,738,744 00	8,820,272 00	-3,081,528 00 S	20SEP01	117 684998	-3,081,528 00 S
	2,000 000	48,763 60	76,283 44	-26,184 54 S		-1,335 30	-27,519 84 S
** JF1V **	731	6,015,850 00	8,820,272 00	-2,804,422 00 S	21SEP01	117 449997	-2,804,422 00 S
	2,000 000	51,220 52	76,283 43	-23,877 58 S		-1,185 33	-25,062 91 S
** JF1M **	442	24,873,354 00	20,750,744 00	4,122,610 00 L	04DEC01	123 820000	4,122,610 00 L
	7,000 000	200,883 17	176,260 21	33,295 19 L		-8,672 23	24,622 96 L
698538006	TOTAL	24,873,354 00	20,750,744 00	4,122,610 00 L			4,122,610 00 L
		200,883 17	176,260 21	33,295 19 L		-8,672 23	24,622 96 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
	34,985,790 00 294,625 91	56,594,770 00 497,385 64	-21,608,980 00 S -183,022 62 S			-17,737 11	-21,608,980 00 S -200,759 73 S
698606001	YASUDA F + M INS	JPY50		16AUG01	21AUG01	120 104996	
** JF1V **	426 3,000 000	2,400,565 00 19,987 22	1,762,489 00 16,127 45	638,076 00 S 5,312 65 S		-1,452 88	638,076 00 S 3,859 77 S
** JF1V **	434 3,000 000	2,395,655 00 19,904 91	1,762,489 00 16,127 46	633,166 00 S 5,260 82 S	22AUG01	120 354996	633,166 00 S 3,777 45 S
** JF1V **	468 4,000 000	3,311,052 00 27,613 96	2,349,985 00 21,593 27	961,067 00 S 8,015 24 S	27AUG01	119 904999	961,067 00 S 6,110 69 S
** JF1V **	474 3,000 000	2,519,189 00 21,027 41	1,762,489 00 16,127 46	756,700 00 S 6,316 10 S	28AUG01	119 805000	756,700 00 S 4,899 95 S
** JF1V **	479 4,000 000	3,411,081 00 28,397 28	2,349,985 00 21,593 27	1,061,096 00 S 8,833 63 S	29AUG01	120 119995	1,061,096 00 S 6,894 01 S
** JF1V **	488 3,000 000	2,594,103 00 21,596 83	1,762,489 00 16,127 45	831,614 00 S 6,923 48 S	30AUG01	120 114998	831,614 00 S 5,469 38 S
** JF1V **	494 3,000 000	2,611,896 00 21,680 88	1,762,489 00 16,127 46	849,407 00 S 7,050 78 S	31AUG01	120 470001	849,407 00 S 5,553 42 S
** JF1V **	509 3,000 000	2,583,488 00 21,644 30	1,762,489 00 16,127 45	821,191 00 S 6,879 38 S	04SEP01	119 369995	821,191 00 S 5,516 85 S
** JF1V **	529 3,000 000	2,623,387 00 22,094 47	1,762,489 00 16,127 46	860,898 00 S 7,250 58 S	06SEP01	118 735001	860,898 00 S 5,967 01 S
** JF1V **	538 3,000 000	2,699,118 00 22,586 76	1,762,489 00 16,127 45	936,629 00 S 7,837 90 S	07SEP01	119 500000	936,629 00 S 6,459 31 S
** JF1V **	081 3,000 000	2,487,339 00 20,483 01	1,762,489 00 16,127 46	724,850 00 S 6,027 36 S	01OCT01	120 259995	724,850 00 S 4,555 55 S
** JF1V **					05OCT01	110CT01	120 354996

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
	128 5,000 000	4,093,264 00 34,009 92	2,937,482 00 26,879 09	1,155,782 00 S 9,605 11 S		-2,472 28	1,155,782 00 S 7,130 83 S
698606001	TOTAL	33,730,329 00 281,226 95	23,499,853 00 215,032 73	10,230,476 00 S 85,311 03 S		-19,116 81	10,230,476 00 S 66,194 22 S
JPY TOTAL		3,774,294,279 00 31,001,919 72	4,348,853,408 00 37,871,011 12	-548,009,886 00 L -4,441,280 12 L		-2,105,419 13	-548,009,886 00 L -6,546,699 25 L
	2,437,201,040 00 20,104,202 99	3,089,277,035 00 26,788,342 71		-635,393,143 00 S -5,251,366 22 S		-1,241,091 04	-635,393,143 00 S -6,492,457 26 S
**	SOUTH KOREAN WON		**				
624965000	DAEWOO SECURITIES	KRW5000		09OCT01	11OCT01	1302 000000	
** JF2J **	714 63,340 000	466,334,206 00 358,167 59	599,325,329 00 468,589 00	-132,991,123 00 L -102,143 72 L		-8,277 69	-132,991,123 00 L -110,421 41 L
** JF2J **	728 63,340 000	454,204,918 00 348,583 97	404,234,126 00 474,554 27	-152,029,208 00 L -116,676 29 L	12OCT01	1303 000000	-152,029,208 00 L -125,970 30 L
** JF2J **	747 63,340 000	453,477,013 00 349,635 32	413,142,923 00 480,519 53	-159,665,910 00 L -123,104 02 L	11OCT01	1297 000000	-159,665,910 00 L -130,884 21 L
624965000	TOTAL	1,374,016,137 00 1,056,386 88	1,818,702,378 00 1,423,662 80	-444,686,241 00 L -341,924 03 L		-25,351 89	-444,686,241 00 L -367,275 92 L
641936901	KOOKMIN BANK	KRW5000		07DEC01	11DEC01	1269 000000	
** JF2J **	284 28,750 000	1,348,871,419 00 1,062,940 44	1,358,285,159 00 1,076,303 31	-9,413,740 00 L -7,418 24 L		-5,944 63	-9,413,740 00 L -13,362 87 L
** JF2J **	CXL 284 -28,750 000	-1,348,871,419 00 -1,062,940 44	-1,358,285,159 00 -1,076,303 31	9,413,740 00 L 7,418 24 L	11DEC01	1269 000000	9,413,740 00 L 13,362 87 L
** JF2J **	327 28,750 000	1,348,871,419 00 1,062,940 44	1,358,285,159 00 1,076,303 31	-9,413,740 00 L -7,418 24 L	11DEC01	1269 000000	-9,413,740 00 L -13,362 87 L
** JF2J **	CXL 327 -28,750 000	-1,348,871,419 00 -1,062,940 44	-1,358,285,159 00 -1,076,303 31	9,413,740 00 L 7,418 24 L	11DEC01	1269 000000	9,413,740 00 L 13,362 87 L
** JF2J **	329 28,750 000	1,348,871,419 00 1,062,940 44	1,358,285,160 00 1,076,303 31	-9,413,741 00 L -7,418 24 L	11DEC01	1269 000000	-9,413,741 00 L -13,362 87 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
** JF2J **	055 400,404,300 00	415,789,341 00	324,264 27	15NOV01	15NOV01	1203 000000	-7,225,041 00 L
	2,000 000 318,382 15					-252 74	-5,884 12 L
** JF2J **	100 774,509,890 00	727,112,450 00	566,234 27	16NOV01	20NOV01	1278 000000	47,397,440 00 L
	3,770 000 404,032 78					2,709 31	39,796 51 L
** JF2J **	295 209,480,530 00	125,851,143 00	97,032 49	10DEC01	12DEC01	1277 599974	83,629,387 00 L
	790 000 163,964 10					1,473 42	46,931 41 L
** JF2J **	CXL 295 -209,480,530 00	-125,851,143 00	-97,032 49	10DEC01	12DEC01	1277 599974	-83,629,387 00 L
	-790 000 -163,964 10					-1,473 42	-46,931 41 L
** JF2J **	353 209,480,530 00	125,851,143 00	97,032 49	10DEC01	12DEC01	1277 599974	83,629,387 00 L
	790 000 163,964 10					1,473 42	46,931 41 L
** JF2J **	CXL 353 -209,480,530 00	-125,851,143 00	-97,032 49	10DEC01	12DEC01	1277 599974	-83,629,387 00 L
	-790 000 -163,964 10					-1,473 42	-46,931 41 L
** JF2J **	347 209,480,534 00	125,851,143 00	97,032 49	10DEC01	12DEC01	1277 599974	83,629,391 00 L
	790 000 163,964 10					1,473 41	46,931 41 L
** JF2J **	300 872,776,730 00	551,196,145 00	424,977 75	11DEC01	13DEC01	1273 300049	321,580,585 00 L
	3,460 000 485,444 67					7,910 12	260,466 92 L
** JF2J **	CXL 300 -872,776,730 00	-551,196,145 00	-424,977 75	11DEC01	13DEC01	1273 300049	-321,580,585 00 L
	-3,460 000 -485,444 67					-7,910 12	-260,466 92 L
** JF2J **	349 872,776,734 00	551,196,145 00	424,977 75	11DEC01	13DEC01	1273 300049	321,580,589 00 L
	3,460 000 485,444 67					7,910 12	260,466 92 L
677172009	TOTAL 10,763,030,707 00	10,889,626,581 00	8,552,460 70				-126,595,874 00 L
-----	8,326,426 02					-149,744 42	-226,034 68 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
680504909	SHINSEGAE CO LTD	KRW5000		04DEC01	10DEC01	1269 400024	
** JF1L **	490 114,860,310 00	51,820,769 00	45,476 76				63,039,541 00 L
	1,000 000 90,483 94					-4,453 71	45,007 18 L
688588904	KOOKMIN BANK	KRW5000		21MAR01	23MAR01	1302 500000	
** JF2J **	493 415,370,871 00	546,275,928 00	430,698 10				-130,905,057 00 L
	30,480 000 318,902 78					-11,292 40	-111,795 32 L
KRW TOTAL	16,616,445,508 00	17,333,048,381 00	13,599,337 14				-716,602,873 00 L
-----	12,856,610 33					-216,613 85	-742,724 83 L
**	MEXICAN PESO			**			
213521909	WALMART DE MEXICO	SER V NPV		28SEP01	02OCT01	9 513000	
** JF1N **	258 1,050,141 48	1,143,073 43	120,092 86				-92,931 95 S
	53,232 000 110,390 17					66 24	-9,702 49 S
** JF1N **	CXL 258 -1,050,141 48	-1,143,073 43	-120,092 86	28SEP01	02OCT01	9 513000	92,931 95 S
	-53,232 000 -110,390 17					-66 24	9,702 49 S
** JF1N **	249 1,050,141 48	1,143,073 43	120,092 86	28SEP01	03OCT01	9 513000	-92,931 95 S
	53,232 000 110,390 17					66 24	-9,702 49 S
** JF1N **	263 386,760 79	434,659 86	45,559 35	01OCT01	03OCT01	9 512000	-47,898 27 S
	19,717 000 40,660 30					136 51	-4,899 05 S
** JF1N **	CXL 263 -386,760 79	-434,659 86	-45,559 35	01OCT01	03OCT01	9 512000	47,898 27 S
	-19,717 000 -40,660 30					-136 51	4,899 05 S
** JF1N **	275 386,760 79	434,659 86	45,559 35	01OCT01	04OCT01	9 512000	-47,898 27 S
	19,717 000 40,660 30					136 51	-4,899 05 S
** JF1N **	272 1,273,365 54	1,478,131 79	154,932 30	02OCT01	04OCT01	9 525000	-204,766 25 S
	47,051 000 133,684 67					252 14	-21,245 43 S
** JF1N **	555 165,490 75	1,388,827 94	145,571 81	14DEC01	19DEC01	1 034585	-1,223,137 19 L
	43,000 000 140,151 87					1,196,828 97	14,588 06 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
213521909	TOTAL	165,490 75	1,388,827 94	-1,223,137 19 L			-1,223,137 19 L
		160,151 87	145,571 81	-1,182,248 91 L	1,196,828 97		14,580 86 L
		2,710,268 01	3,055,864 48	-345,596 47 S		454 91	-345,596 47 S
		284,737 14	320,584 51	-36,302 28 S			-35,847 37 S
222434904	CORP INTERAM ENTRE		SER B NPV	17OCT01	19OCT01	9 250999	
** JF1L **		405	377,872 80	931,508 91			-553,636 11 S
	24,000 000	40,846 70	95,348 67	-553,636 11 S	5,344 12		-54,581 97 S
226512002	DESC S A DE C V		SER B NPV	02FEB01	07FEB01	9 769501	
** JF1L **		789	329,084 16	343,654 71			-14,570 55 S
	86,000 000	33,684 85	36,319 46	-14,570 55 S	-1,143 18		-2,634 61 S
267433902	GPO FIN BANAMEX AC COM		NEW COM SER O MXNS	17MAY01	21MAY01	9 000000	
** JF2N **		114	9,046,367 40	5,994,405 94	3,051,961 46 S		3,051,961 46 S
	400,000 000	1,005,151 93	635,567 74	339,106 83 S	30,477 36		369,584 19 S
** JF2N **		114	-9,046,367 40	-5,994,405 94	17MAY01	21MAY01	9 000000
	-400,000 000	-1,005,151 93	-635,567 74	-3,051,961 46 S	-30,477 36		-3,051,961 46 S
** JF2N **		157	9,046,367 40	5,994,405 94	17MAY01	21MAY01	9 008100
	400,000 000	1,004,248 11	635,567 74	338,801 91 S	29,878 46		3,051,961 46 S
267433902	TOTAL	9,046,367 40	5,994,405 94	3,051,961 46 S			3,051,961 46 S
		1,004,248 11	635,567 74	338,801 91 S	29,878 46		368,680 37 S
269703906	GRUPO POSADAS SA		SERIES A NPV	28FEB01	02MAR01	9 691999	
** JF2N **		275	61,882 65	52,408 80	9,473 85 L		9,473 85 L
	9,000 000	6,384 92	5,823 52	977 49 L	-416 09		561 40 L
** JF2N **		291	7,118,497 75	6,072,517 48	02MAR01	06MAR01	9 663000
	1,099,000 000	736,475 75	651,737 85	1,045,980 27 L	108,245 92 L		1,045,980 27 L
269703906	TOTAL	7,180,380 40	6,124,926 28	1,055,454 12 L			1,055,454 12 L
		743,860 67	657,561 37	109,223 41 L	-23,724 11		85,499 30 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
MXN TOTAL	7,346,071 15	7,513,754 22	-167,683 07 L				-167,683 07 L
	903,212 54	803,133 18	-1,073,025 50 L		1,173,104 86		100,079 36 L
	12,463,592 37	10,325,434 04	2,138,158 33 S				2,138,158 33 S
	1,363,516 80	1,087,820 38	241,162 11 S		34,534 31		275,696 42 S
			** NORWEGIAN KRONE **				
464580000	NORSK HYDRO AS		NOK20	02MAY01	07MAY01	9 066700	
** JF1V **		459	314,841 94	310,285 78	4,556 16 S		4,556 16 S
	800 000	34,725 09	33,542 05	502 52 S	680 52		1,183 04 S
** JF1V **		561	560,433 54	581,785 84	16MAY01	22MAY01	9 087900
	1,500 000	61,690 11	62,891 35	-21,152 30 S	-2,327 52 S	1,126 28	-21,152 30 S
** JF1V **		580	337,755 72	349,071 50	18MAY01	23MAY01	9 050301
	900 000	37,319 83	37,734 81	-11,315 78 S	-1,250 32 S	835 34	-11,315 78 S
** JF1V **		642	766,700 53	775,714 45	25MAY01	30MAY01	9 206200
	2,000 000	83,280 89	83,855 13	-9,013 92 S	-979 11 S	404 87	-9,013 92 S
** JF1V **		678	432,684 81	426,642 95	01JUN01	07JUN01	9 449900
	1,100 000	45,787 24	46,120 32	6,041 86 S	639 36 S	-972 44	6,041 86 S
** JF1V **		728	780,622 83	756,687 00	08JUN01	13JUN01	9 339300
	2,000 000	83,584 73	80,013 62	23,935 83 S	2,562 92 S	1,008 19	23,935 83 S
** JF1V **		794	515,105 30	485,186 94	15JUN01	20JUN01	9 232200
	1,300 000	55,794 43	50,664 33	29,918 36 S	3,240 65 S	1,889 45	29,918 36 S
** JF1V **		829	119,760 00	111,966 22	20JUN01	25JUN01	9 261100
	300 000	12,931 51	11,691 77	7,793 78 S	841 56 S	398 18	7,793 78 S
** JF1V **		865	440,427 37	410,542 80	22JUN01	27JUN01	9 211300
	1,100 000	47,813 81	42,849 82	29,884 57 S	3,244 34 S	1,499 65	29,884 57 S
** JF1V **		895	119,633 08	111,966 22	26JUN01	29JUN01	9 194500
	300 000	13,088 54	11,691 77	7,666 86 S	833 67 S	483 10	7,666 86 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1V **	120	315,514 43	298,576 58	29JUN01	04JUL01	9 329700	14,937 85 S
800 000	33,818 28	31,178 05	1,815 48 S	14,937 85 S		824 75	2,640 23 S
** JF1V **	178	119,294 61	111,966 22	06JUL01	11JUL01	9 369699	7,328 39 S
300 000	12,731 96	11,491 77	782 14 S	7,328 39 S		258 05	1,040 19 S
** JF1V **	310	116,493 58	111,966 22	27JUL01	01AUG01	9 123100	4,727 36 S
300 000	12,791 00	11,491 77	518 17 S	4,727 36 S		581 86	1,099 23 S
** JF1V **	395	114,486 13	111,966 22	10AUG01	15AUG01	8 999300	2,519 91 S
300 000	12,721 67	11,491 77	280 01 S	2,519 91 S		749 89	1,029 90 S
** JF1V **	437	38,863 97	37,322 07	16AUG01	21AUG01	8 857900	741 90 S
100 000	4,297 18	3,897 26	83 74 S	741 90 S		316 16	399 92 S
** JF2N **	056	1,090,745 52	1,305,266 30	12OCT01	17OCT01	8 761600	-214,500 78 L
3,400 000	124,493 87	142,097 66	-24,481 92 L	-214,500 78 L		6,878 13	-17,603 79 L
** JF2N **	063	1,634,148 20	2,040,055 80	15OCT01	18OCT01	8 771500	-264,568 05 L
5,200 000	186,304 30	225,231 52	-30,162 23 L	-264,568 05 L		6,911 19	-23,251 04 L
** JF2N **							-141,319 55 S
							-16,111 22 S
							435 04
** JF2N **	071	840,382 42	1,040,489 75	16OCT01	19OCT01	8 767000	-220,107 33 S
2,700 000	95,857 47	120,249 22	-22,104 35 S	-220,107 33 S		714 60	-24,391 75 S
464580000	TOTAL	2,724,933 72	3,345,322 10	-479,068 83 L			-479,068 83 L
-----		310,798 17	367,329 18	-54,644 15 L		13,789 32	-40,854 83 L
		7,566,768 46	8,092,192 56	-260,856 05 S			-260,856 05 S
		834,458 04	876,706 33	-30,429 94 S		11,432 69	-18,997 25 S
NOK TOTAL		2,724,933 72	3,345,322 10	-479,068 83 L			-479,068 83 L
-----		310,798 17	367,329 18	-54,644 15 L		13,789 32	-40,854 83 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		7,566,768 46	8,092,192 56	-260,856 05 S			-260,856 05 S
		834,458 04	876,706 33	-30,429 94 S		11,432 69	-18,997 25 S
** JF1L **	ABS CBN HLDGS CORP	PDR EACH REPR 1 ORD SHS PHP1		31OCT01	07NOV01	51 949997	
617753900	426	2,325,029 32	3,883,385 10	-1,558,355 78 L			-1,558,355 78 L
91,000 000	44,755 14	82,079 35	-29,997 22 L	-1,558,355 78 L		-7,326 99	-37,324 21 L
PHP TOTAL		2,325,029 32	3,883,385 10	-1,558,355 78 L			-1,558,355 78 L
-----		44,755 14	82,079 35	-29,997 22 L		-7,326 99	-37,324 21 L
** JF1L **	BANK ZACHODNI WBK	PLN10		05NOV01	08NOV01	4 107500	
715363909	435	262,751 83	236,812 40	25,939 43 L			25,939 43 L
6,395 000	63,948 80	50,412 43	6,315 14 L	25,939 43 L		7,241 23	13,556 37 L
PLN TOTAL		262,751 83	236,812 40	25,939 43 L			25,939 43 L
-----		63,948 80	50,412 43	6,315 14 L		7,241 23	13,556 37 L
** JF1N **	SKAND ENSKILDA BKN	SER A SEK10		23APR01	26APR01	10 207000	
481334902	485	1,155,728 91	1,490,745 35	-335,016 44 S			-335,016 44 S
12,300 000	113,229 05	149,178 96	-32,822 22 S	-335,016 44 S		-3,127 69	-35,949 91 S
** JF1N **							
** JF1N **	494	37,548 71	48,479 52	24APR01	27APR01	10 249001	-10,910 81 S
400 000	3,465 60	4,851 35	-1,064 57 S	-10,910 81 S		-121 18	-1,185 75 S
** JF1N **							
** JF1N **	508	392,781 60	587,701 81	25APR01	30APR01	10 217700	-114,920 21 S
4,189 000	38,441 29	50,805 74	-11,247 17 S	-114,920 21 S		-1,117 28	-12,364 45 S
** JF1N **							
** JF1N **	518	921,433 14	1,182,686 38	27APR01	03MAY01	10 193100	-261,253 24 S
9,788 000	90,397 73	117,825 75	-25,630 40 S	-261,253 24 S		-1,797 62	-27,428 02 S
** JF1N **							
** JF1N **	523	498,816 89	627,329 49	30APR01	04MAY01	10 256001	-137,312 60 S
5,171 000	47,778 55	61,860 71	-13,388 51 S	-137,312 60 S		-493 65	-14,082 16 S
** JF1N **							
** JF1N **	532	1,725,787 22	2,202,143 68	02MAY01	07MAY01	10 235700	-476,356 46 S
18,152 000	148,404 71	217,152 52	-46,538 73 S	-476,356 46 S		-2,009 08	-48,547 81 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
544157900	TOTAL	0,505,585 45	12,350,147 03	-3,772,501 38 L			-3,772,501 38 L
		011,073 75	1,203,945 41	-356,500 39 L			-472,091 66 L
555404904	SECURITAS			30JAN01	02FEB01	9 551000	
.. JF1L ..	768	14,871,463 88	15,291,192 00	-419,720 12 S			-419,720 12 S
	87,500 000	1,557,050 31	1,749,400 81	-43,945 99 S		-140,484 51	-192,430 50 S
567959903	INVESTOR AB			27MAR01	30MAR01	10 234000	
.. JF1L ..	063	10,445,664 09	7,350,320 59	3,087,343 50 L			3,087,343 50 L
	78,330 000	1,020,682 44	957,416 54	301,675 15 L		-230,409 25	63,265 90 L
.. JF1L ..	067	2,898,787 43	2,026,285 91	872,501 72 L	02APR01	10 343000	872,501 72 L
	21,570 000	280,265 65	263,647 07	84,354 74 L		-67,738 14	16,418 50 L
.. JF1L ..	009	2,709,466 36	2,057,204 11	12APR01	19APR01	10 125000	652,100 25 L
	21,900 000	267,601 62	267,600 61	452,100 25 L		-64,491 05	-70 99 L
.. JF1L ..	103	4,014,092 49	3,000,890 36	19APR01	24APR01	10 129000	1,005,194 13 L
	32,030 000	396,297 02	391,498 17	1,005,194 13 L		-94,440 38	4,798 85 L
.. JF1L ..	104	5,404,724 21	4,310,422 03	23APR01	26APR01	10 207000	1,166,304 10 L
	45,970 000	537,349 49	561,804 83	1,166,304 10 L		-130,800 47	-24,535 34 L
.. JF2N ..	645	590,504 13	604,241 95	23APR01	26APR01	10 207000	-93,737 82 S
	5,000 000	57,852 86	69,934 79	-93,737 82 S		-2,890 25	-12,001 93 S
.. JF2N ..	450	543,682 02	629,502 59	24APR01	27APR01	10 249001	-85,020 57 S
	4,600 000	53,047 32	64,340 00	-85,020 57 S		-2,919 13	-11,292 60 S
.. JF2N ..	682	940,364 70	1,094,787 12	24APR01	03MAY01	10 131001	-154,420 42 S
	8,000 000	92,020 71	111,895 64	-154,420 42 S		-3,832 58	-19,074 95 S
567959903	TOTAL	25,552,736 70	18,749,213 00	6,783,523 78 L			6,783,523 78 L
-----		2,502,194 22	2,442,127 22	663,949 11 L		-603,880 11	60,069 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
		2,074,552 85	2,400,531 66	-333,970 81 S			-333,970 81 S
		203,720 89	246,170 45	-32,799 60 S		-9,449 96	-42,449 56 S
548743900	HENNES + MAURITZ			03APR01	06APR01	10 275000	
.. JF2N ..	509	1,066,866 24	1,504,123 88	-437,257 64 S			-437,257 64 S
	7,500 000	103,831 24	157,252 07	-42,555 49 S		-10,866 12	-53,421 61 S
595937905	ERICSSON (LM) TEL			10JAN01	23JAN01	9 434999	
.. JF2J ..	556	8,308,226 87	8,770,631 97	-462,405 10 L			-462,405 10 L
	71,394 000	880,575 28	885,636 15	-49,009 55 L		43,948 68	-5,060.87 L
.. JFIN ..	451	1,901,733 75	1,951,808 64	12APR01	19APR01	10 125000	-50,154 91 L
	31,000 000	187,025 56	227,786 71	-50,154 91 L		-35,007 58	-39,961 15 L
.. JFIN ..	454	3,949,741 80	4,500,624 99	17APR01	20APR01	10 203000	-550,883 19 L
	69,000 000	384,104 04	542,660 58	-550,883 19 L		-104,904 32	-150,554 54 L
.. JFIN ..	491	761,484 67	861,220 09	24APR01	27APR01	10 249001	-99,735 42 L
	13,056 000	74,298 43	104,896 36	-99,735 42 L		-20,866 70	-30,597 93 L
.. JFIN ..	499	693,650 79	788,259 88	25APR01	30APR01	10 217700	-94,609 09 L
	11,944 000	67,887 18	95,847 20	-94,609 09 L		-10,720 68	-27,980 02 L
.. JFIN ..	217	3,011,565 26	10,793,023 48	20SEP01	25SEP01	10 504900	-6,859,302 93 L
	85,400 000	284,515 23	1,180,399 52	-6,859,302 93 L		-155,190 12	-803,217 30 L
.. JFIN ..				-922,155 29 S		-13,547 10	-922,155 29 S
				-87,119 89 S			-100,666 99 S
595937905	TOTAL	10,626,403 14	27,665,649 07	-8,117,090 64 L			-8,117,090 64 L
-----		1,879,205 72	3,045,246 52	-774,553 09 L		-290,820 72	-1,065,373 81 L
		3,011,565 26	10,793,023 48	-922,155 29 S			-922,155 29 S
		284,515 23	1,180,399 52	-87,119 89 S		-13,547 10	-100,666 99 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE LOCAL MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2J **	719 45,400 000	3,001,716 76 67,720 43	3,017,182 62 88,918 77	26MAR01 -815,465 84 L -18,397 42 L	29MAR01 44 324997 -1,900 72	-815,465 84 L -20,298 14 L
** JF2J **	730 99,300 000	4,624,579 43 104,028 33	5,006,956 13 133,780 09	27MAR01 -1,181,476 70 L -26,576 91 L	30MAR01 44 455002 -3,174 85	-1,181,476 70 L -29,751 74 L
** JF2J **	742 48,400 000	2,235,146 92 50,121 02	2,777,362 73 64,246 80	28MAR01 -542,215 81 L -12,158 67 L	02APR01 44 595001 -1,967 11	-542,215 81 L -14,125 78 L
** JF2J **	757 58,900 000	2,669,025 30 59,636 36	3,332,476 86 77,319 65	29MAR01 -663,451 56 L -14,824 08 L	03APR01 44 755001 -2,859 21	-663,451 56 L -17,683 29 L
** JF2J **	768 48,100 000	3,130,292 39 69,538 88	3,853,418 60 89,188 81	30MAR01 -723,126 21 L -16,064 11 L	04APR01 45 014999 -3,585 82	-723,126 21 L -19,649 93 L
** JF2J **	779 47,900 000	2,288,208 17 50,696 98	2,710,532 68 62,671 28	02APR01 -422,324 51 L -9,354 92 L	05APR01 45 135002 -2,617 38	-422,324 51 L -11,974 30 L
** JF2J **	857 20,100 000	1,063,010 87 23,286 11	1,137,485 16 26,298 38	28APR01 -74,394 29 L -1,629 67 L	25APR01 45 450002 -1,382 60	-74,394 29 L -3,012 27 L
** JF1L **	444 100,000 000	4,168,461 95 93,820 89	4,367,414 10 97,269 80	14NOV01 -198,952 15 S -4,477 88 S	19NOV01 44 430000 1,028 97	-198,952 15 S -3,448 91 S
607701000	TOTAL	34,393,414 94 817,286 86	43,433,764 23 1,002,171 01	-7,040,349 27 L -158,071 81 L	-26,812 34	-7,040,349 27 L -184,884 15 L
641259908	ADVANCED INFO SERV	4,168,461 95 93,820 89	4,367,414 10 97,269 80	-198,952 15 S -4,477 88 S	1,028 97	-198,952 15 S -3,448 91 S
** JF1L **	518 100,000 000	4,121,740 00 92,926 61	3,235,710 75 75,538 95	21NOV01 886,049 25 L 19,976 31 L	24NOV01 44 355000 -2,588 65	886,049 25 L 17,387 66 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE LOCAL MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
688879907	THAI FARMERS BANK					
** JF2J **	690 179,600 000	4,376,840 84 98,922 83	5,096,852 14 118,092 04	21MAR01 -720,011 30 L -16,273 28 L	26MAR01 44 245005 -2,895 93	-720,011 30 L -19,149 21 L
** JF2J **	703 179,600 000	4,361,103 79 98,145 70	5,108,516 36 117,891 00	22MAR01 -747,412 57 L -16,820 36 L	27MAR01 44 434998 -2,924 94	-747,412 57 L -19,745 30 L
** JF2J **	716 68,200 000	1,452,154 15 37,383 28	1,945,049 11 44,677 82	23MAR01 -292,894 96 L -6,627 33 L	28MAR01 44 195000 -667 21	-292,894 96 L -7,294 54 L
** JF2J **	720 17,200 000	418,862 13 9,449 79	490,540 25 11,267 72	26MAR01 -71,678 12 L -1,617 10 L	29MAR01 44 324997 -200 83	-71,678 12 L -1,817 93 L
** JF2J **	731 33,900 000	826,802 80 18,598 64	966,820 60 22,207 89	27MAR01 -140,017 80 L -3,149 65 L	30MAR01 44 455002 -459 60	-140,017 80 L -3,609 25 L
** JF2J **	743 60,300 000	1,437,528 84 32,235 20	1,719,742 84 39,502 54	28MAR01 -282,214 00 L -6,328 38 L	02APR01 44 595001 -938 96	-282,214 00 L -7,267 34 L
** JF2J **	758 47,500 000	1,097,265 85 24,517 17	1,354,689 63 31,117 25	29MAR01 -257,423 78 L -5,751 84 L	03APR01 44 755001 -848 24	-257,423 78 L -6,600 08 L
** JF2J **	769 143,700 000	3,341,562 19 74,232 20	4,278,728 69 98,567 11	30MAR01 -937,166 50 L -20,818 98 L	04APR01 45 014999 -3,515 93	-937,166 50 L -24,334 91 L
** JF2J **	780 155,500 000	3,617,778 49 80,154 61	4,762,987 55 109,923 55	02APR01 -1,145,209 06 L -25,372 97 L	05APR01 45 135002 -4,395 97	-1,145,209 06 L -29,768 94 L
** JF2J **	799 128,100 000	2,965,026 21 65,677 84	3,923,721 57 90,554 38	03APR01 -958,695 36 L -21,235 91 L	09APR01 45 145000 -3,640 63	-958,695 36 L -24,876 54 L
** JF2J **	810 72,400 000	1,590,159.75 35,044 84	2,228,508 32 51,408 80	04APR01 -638,348 57 L -14,068 29 L	10APR01 45 375000 -2,295 75	-638,348 57 L -16,364 04 L
** JF2J **	888 53,100 000	1,145,556 43 25,701 36	1,656,724 41 38,173 37	05APR01 -491,167 98 L -10,830 61 L	11APR01 45 349998 -1,641 40	-491,167 98 L -12,472 01 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	518 50,633 30	116,400 02	27SEP01	02OCT01	1 000000	-65,774 72 S	-65,774 72 S
1,900 000					00		
** JFIY **	520 2,489 91	6,130 00	20SEP01	03OCT01	1 000000	-3,440 09 S	-3,440 09 S
100 000					00		
** JFIY **	530 29,322 07	67,430 00	20SEP01	05OCT01	1 000000	-38,107 93 S	-38,107 93 S
1,100 000					00		
** JFIY **	532 2,461 91	6,130 00	01OCT01	04OCT01	1 000000	-3,468 09 S	-3,468 09 S
100 000					00		
** JFIY **	538 24,916 71	61,300 00	01OCT01	04OCT01	1 000000	-56,383 29 S	-56,383 29 S
1,000 000					00		
** JFIY **	540 12,239 59	30,650 00	02OCT01	05OCT01	1 000000	-18,410 41 S	-18,410 41 S
500 000					00		
** JFIY **	549 95,697 14	230,202 33	02OCT01	05OCT01	1 000000	-134,505 19 S	-134,505 19 S
3,800 000					00		
** JFIY **	552 5,043 83	12,085 02	03OCT01	09OCT01	1 000000	-7,041 19 S	-7,041 19 S
200 000					00		
** JFIY **	561 64,662 84	166,393 85	03OCT01	09OCT01	1 000000	-101,731 01 S	-101,731 01 S
2,700 000					00		
** JFIY **	565 32,238 01	56,979 00	03OCT01	09OCT01	1 000000	-24,740 99 S	-24,740 99 S
1,300 000					00		
** JFIY **	567 4,943 83	8,454 00	04OCT01	10OCT01	1 000000	-3,510 17 S	-3,510 17 S
200 000					00		
** JFIY **	568 27,444 48	46,067 80	04OCT01	10OCT01	1 000000	-18,623 32 S	-18,623 32 S
1,100 000					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
C02602103	TOTAL	6,743,863 74	6,998,326 60			00	-254,462 86 S
C14962105	BUNGE LIMITED		COM	22OCT01	25OCT01	1 000000	
** JFIW **	588 178,061 38	158,400 00				00	19,661 38 S
9,900 000							
** JFIW **	593 41,434 49	34,800 00	23OCT01	26OCT01	1 000000	4,634 49 S	4,634 49 S
2,300 000					00		
** JFIW **	660 104,627 46	89,600 00	02NOV01	07NOV01	1 000000	15,027 46 S	15,027 46 S
5,600 000					00		
** JFIW **	766 20,848 24	17,600 00	20NOV01	24NOV01	1 000000	3,248 26 S	3,248 26 S
1,100 000					00		
** JFIW **	780 17,099 33	14,400 00	21NOV01	27NOV01	1 000000	2,699 33 S	2,699 33 S
900 000					00		
** JFIW **	791 49,242 35	41,600 00	23NOV01	28NOV01	1 000000	7,642 35 S	7,642 35 S
2,600 000					00		
** JFIW **	808 36,034 95	30,400 00	27NOV01	30NOV01	1 000000	5,634 95 S	5,634 95 S
1,900 000					00		
** JFIW **	802 32,244 52	27,200 00	28NOV01	03DEC01	1 000000	5,044 52 S	5,044 52 S
1,700 000					00		
** JFIW **	922 180,178 57	152,000 00	29NOV01	04DEC01	1 000000	28,178 57 S	28,178 57 S
9,500 000					00		
** JFIW **	853 125,738 75	100,800 00	04DEC01	07DEC01	1 000000	24,938 75 S	24,938 75 S
4,300 000					00		
** JFIW **	859 55,830 13	44,800 00	05DEC01	10DEC01	1 000000	11,030 13 S	11,030 13 S
2,800 000					00		
** JFIW **				06DEC01	11DEC01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	079 9,200 000	188,513 66	147,200 00		41,313 66 S		00	41,313 66 S
** JFIW **	085 10,200 000	234,216 81	143,200 00		07DEC01 71,016 81 S	12DEC01	1 000000 00	71,016 81 S
G14962105	TOTAL	1,264,070 66	1,024,000 00		240,070 66 S		00	240,070 66 S
G37260109	GARMIN LTD			COM	30APR01	03MAY01	1 000000	
** JFIW **	361 13,400 000	286,946 07	215,491 24		71,454 83 S		00	71,454 83 S
** JFIW **	371 2,900 000	62,347 92	40,400 00		01MAY01 21,747 92 S	04MAY01	1 000000 00	21,747 92 S
** JFIW **	376 2,800 000	40,705 89	39,200 00		02MAY01 21,505 89 S	07MAY01	1 000000 00	21,505 89 S
** JFIW **	387 2,200 000	45,986 38	30,800 00		03MAY01 15,186 38 S	08MAY01	1 000000 00	15,186 38 S
** JFIW **	125 2,900 000	63,515 13	40,600 00		01AUG01 22,915 13 S	06AUG01	1 000000 00	22,915 13 S
** JFIW **	470 10,300 000	158,923 70	144,200 00		02OCT01 14,723 70 S	05OCT01	1 000000 00	14,723 70 S
** JFIW **	492 3,000 000	44,202 35	61,640 70		03OCT01 -15,438 35 S	09OCT01	1 000000 00	-15,438 35 S
** JFIW **	482 4,600 000	73,221 27	87,314 15		04OCT01 -14,092 88 S	10OCT01	1 000000 00	-14,092 88 S
** JFIW **	495 1,300 000	20,890 30	26,546 90		05OCT01 -5,656 60 S	11OCT01	1 000000 00	-5,656 60 S
** JFIW **	509 3,700 000	59,317 16	74,203 25		08OCT01 -14,886 09 S	11OCT01	1 000000 00	-14,886 09 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIW **	522 10,600 000	168,428 38	211,448 13		09OCT01 -43,019 75 S	16OCT01	1 000000 00	-43,019 75 S
** JFIW **	528 6,300 000	100,877 27	117,331 26		10OCT01 -16,453.99 S	15OCT01	1 000000 00	-16,453 99 S
G37260109	TOTAL	1,147,361 82	1,089,375 63		57,986 19 S		00	57,986 19 S
G3921A100	GLOBAL CROSSING LTD			SHS	02APR01	05APR01	1 000000	
** JFIW **	523 700 000	8,822 85	14,035 00		-5,212 15 S		00	-5,212 15 S
** JFIW **	525 200 000	2,579 33	4,010 00		02APR01 -1,430 67 S	05APR01	1 000000 00	-1,430 67 S
** JFIW **	CXL 525 -200 000	-2,579 33	-4,010 00		02APR01 1,430 67 S	05APR01	1 000000 00	1,430 67 S
** JFIW **	526 100 000	1,329 45	2,005 00		02APR01 -675 55 S	05APR01	1 000000 00	-675 55 S
** JFIW **	530 200 000	2,579 33	4,010 00		02APR01 -1,430 67 S	05APR01	1 000000 00	-1,430 67 S
** JFIW **	540 3,600 000	36,256 54	72,180 00		03APR01 -35,923 46 S	06APR01	1 000000 00	-35,923 46 S
** JFIW **	557 1,200 000	11,886 80	24,060 00		04APR01 -12,173 20 S	09APR01	1 000000 00	-12,173 20 S
** JFIW **	564 1,800 000	18,932 48	36,090 00		05APR01 -17,157 52 S	10APR01	1 000000 00	-17,157 52 S
** JFIW **	580 600 000	5,807 80	12,030 00		06APR01 -6,222 20 S	11APR01	1 000000 00	-6,222 20 S
** JFIW **	590	1,822.73	4,010 00		09APR01 -2,187 27 S	12APR01	1 000000 00	-2,187 27 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	200 000						
** JF1Y **	604 15,881 54	32,061 47	18APR01	16APR01	1 000000	00	-16,179 93 S
	1,600 000		-16,179 93 S				
** JF1Y **	605 3,001 48	5,959 41	10APR01	16APR01	1 000000	00	-2,957 93 S
	300 000		-2,957 93 S				
** JF1Y **	615 3,208 39	5,959 41	11APR01	17APR01	1 000000	00	-2,751 02 S
	300 000		-2,751 02 S				
** JF1Y **	617 1,079 96	1,986 47	11APR01	17APR01	1 000000	00	-906 51 S
	100 000		-906 51 S				
** JF1Y **	618 2,189 92	3,972 94	11APR01	17APR01	1 000000	00	-1,783 02 S
	200 000		-1,783 02 S				
** JF1Y **	619 1,066 96	1,986 47	11APR01	17APR01	1 000000	00	-919 51 S
	100 000		-919 51 S				
** JF1Y **	627 1,088 46	1,986 47	12APR01	18APR01	1 000000	00	-898 01 S
	100 000		-898 01 S				
** JF1Y **	633 992 46	1,991 15	14APR01	19APR01	1 000000	00	-998 69 S
	100 000		-998 69 S				
** JF1Y **	645 1,010 46	1,979 97	17APR01	20APR01	1 000000	00	-969 51 S
	100 000		-969 51 S				
** JF1Y **	646 4,119 14	7,919 88	17APR01	20APR01	1 000000	00	-3,800 74 S
	400 000		-3,800 74 S				
** JF1Y **	664 8,209 88	13,859 79	18APR01	23APR01	1 000000	00	-5,649 91 S
	700 000		-5,649 91 S				
** JF1Y **	678 2,283 36	3,959 94	19APR01	24APR01	1 000000	00	-1,676 58 S
	200 000		-1,676 58 S				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1Y **	705 3,288 21	5,939 91	24APR01	27APR01	1 000000	00	-2,659 70 S
	300 000		-2,659 70 S				
** JF1Y **	709 42,202 82	85,924 09	25APR01	30APR01	1 000000	00	-43,721 27 S
	3,900 000		-43,721 27 S				
** JF1Y **	710 1,081 96	2,296 66	25APR01	30APR01	1 000000	00	-1,214 70 S
	100 000		-1,214 70 S				
** JF1Y **	714 81,353 33	165,733 11	26APR01	01MAY01	1 000000	00	-84,379 78 S
	7,100 000		-84,379 78 S				
** JF1Y **	715 4,689 84	10,084 44	26APR01	01MAY01	1 000000	00	-5,394 60 S
	400 000		-5,394 60 S				
** JF1Y **	744 59,715 43	117,034 69	27APR01	02MAY01	1 000000	00	-57,319 26 S
	5,100 000		-57,319 26 S				
** JF1Y **	765 78,712 24	140,668 61	30APR01	03MAY01	1 000000	00	-61,956 37 S
	6,400 000		-61,956 37 S				
** JF21 **	249 177,928 71	443,787 20	04JUN01	07JUN01	1 000000	00	-265,778 49 L
	14,700 000		-265,778 49 L				
** JF21 **	269 231,251 74	717,741 05	15JUN01	20JUN01	1 000000	00	-486,489 31 L
	25,500 000		-486,489 31 L				
C3921A100	TOTAL						
	489,180 45	1,161,448 25	-752,267 80 L				-752,267 80 L
	402,605 82	779,724 88	-377,119.06 S				-377,119 04 S
C5876H105	MARVELL TECHNOLOGY GROUP LTD	SHS					
** JF21 **	071 390,343 52	534,573 56	01FEB01	04FEB01	1 000000	.00	-144,230 04 L
	9,800 000		-144,230 04 L				
** JF21 **	092 111,446 16	186,192 36	07FEB01	12FEB01	1 000000	00	-74,746 20 L
	3,600 000		-74,746 20 L				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2I **	118 12,800 000	283,218 71	707,859 30	23FEB01 -424,640 59 L	28FEB01	1 000000 00	-424,640 59 L
G5876H105	TOTAL	785,008 39	1,428,625 22	-643,616 83 L		00	-643,616 83 L
G7496G103	RENAISSANCE HOLDINGS LTD	SHS		11DEC01	14DEC01	1 000000	
** JFIW **	107 800 000	74,349 52	75,440 00	-1,090 48 S		00	-1,090 48 S
** JFIW **	128 3,600 000	328,931 46	346,199 68	12DEC01 -17,268 22 S	17DEC01	1 000000 00	-17,268 22 S
G7496G103	TOTAL	403,280 98	421,639 68	-18,358 70 S		00	-18,358 70 S
G90078109	TRANSOCEAN SEDCO FOREX INC	SHS		18MAY01	23MAY01	1 000000	
** JFIY **	118 1,200 000	67,892 89	72,018 06	-4,125 17 S		00	-4,125 17 S
** JFIZ **	234 800 000	45,560 08	41,489 61	21MAY01 4,070 47 S	24MAY01	1 000000 00	4,070 47 S
** JFIY **	209 300 000	15,319 72	17,553 60	11JUN01 -2,233 96 S	14JUN01	1 000000 00	-2,233 96 S
** JFIY **	215 1,400 000	71,556 37	79,387 98	11JUN01 -7,831 61 S	14JUN01	1 000000 00	-7,831 61 S
** JFIY **	227 2,000 000	101,950 19	118,255 91	12JUN01 -14,305 72 S	15JUN01	1 000000 00	-14,305 72 S
** JFIY **	334 1,400 000	62,230 72	66,741 54	27JUN01 -24,510 82 S	02JUL01	1 000000 00	-24,510 82 S
** JFIY **	358 3,500 000	143,643 60	222,082 84	28JUN01 -78,439 24 S	03JUL01	1 000000 00	-78,439 24 S
** JFIY **	373	24,338 18	38,708 22	28JUN01 -14,370 04 S	03JUL01	1 000000 00	-14,370 04 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	600 000						
** JFIY **	384 2,700 000	112,493 09	171,746 76	29JUN01 -59,253 67 S	05JUL01	1 000000 00	-59,253 67 S
** JFIY **	404 1,700 000	69,699 88	101,267 58	02JUL01 -31,567 70 S	06JUL01	1 000000 00	-31,567 70 S
** JFIY **	417 1,100 000	45,047 23	54,560 00	03JUL01 -9,512 77 S	09JUL01	1 000000 00	-9,512 77 S
** JFIY **	433 1,300 000	53,808 19	64,480 00	05JUL01 -10,671 81 S	10JUL01	1 000000 00	-10,671 81 S
** JFIY **	442 1,150 000	47,152 33	57,040 00	06JUL01 -9,887 67 S	11JUL01	1 000000 00	-9,887 67 S
G90078109	TOTAL	860,692 47	1,125,332 18	-264,639 71 S		00	-264,639 71 S
G96655108	WILLIS GROUP HOLDINGS LTD	SHS		12JUN01	15JUN01	1 000000	
** JFIZ **	443 100 000	1,639 24	1,350 00	289 24 S		00	289 24 S
M22465104	CHECK POINT SOFTWARE	SHS		02JAN01	05JAN01	1 000000	
** JF2N **	789 1,100 000	118,767 22	164,627 50	-45,860 28 S		00	-45,860 28 S
** JF2N **	091 1,600 000	80,968 98	100,090 24	14MAY01 -19,121 26 S	21MAY01	1 000000 00	-19,121 26 S
** JF2N **	188 2,400 000	119,704 41	158,135 36	04JUN01 -30,430 95 S	07JUN01	1 000000 00	-30,430 95 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
M22465104	TOTAL	519,440 61		414,853 10				-95,412 49 S
M75253100	ORBOTECH LTD		COM		03AUG01	21AUG01	1 000000	00
" JF1L "	312	48,353 38		78,166 98			00	-29,813 60 S
	1,900 000							
Y2573F102	FLEXTRONICS INTERNATIONAL		COM		04JAN01	09JAN01	1 000000	
" JF1M "	341	951,116 49		143,516 56			00	807,599 93 L
	31,000 000							
" JF2M "	474	346,750 04		817,000 46	30MAR01	04APR01	1 000000	00
	24,000 000						00	-470,250 42 S
" JF1Y "	283	41,346 79		49,277 57	23AUG01	28AUG01	1 000000	00
	1,900 000						00	-7,930 78 S
" JF1Z "	427	44,649 11		44,486 23	31AUG01	06SEP01	1 000000	00
	2,000 000						00	142 88 L
" JF1Z "	492	4,191 76		4,398 70	04SEP01	10SEP01	1 000000	00
	200 000						00	-206 94 L
" JF1Z "	493	6,387 98		6,598 05	04SEP01	10SEP01	1 000000	00
	300 000						00	-210 07 L
" JF1Z "	494	17,033 27		17,594 80	04SEP01	10SEP01	1 000000	00
	800 000						00	-561 53 L
" JF1Z "	512	55,255 97		84,499 16	10SEP01	13SEP01	1 000000	00
	3,100 000						00	-22,399 69 L
" JF1Z "								00
								-6,843 50 S
" JF1Y "	414	9,785 79		15,869 78	17SEP01	20SEP01	1 000000	00
	600 000						00	-6,083 99 S
" JF1Y "	418	3,252 35		5,298 70	17SEP01	20SEP01	1 000000	00
							00	-2,046 35 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
	200 000							
" JF1Y "	440	1,497 19		2,649 35	19SEP01	24SEP01	1 000000	00
	100 000						00	-1,152 16 S
" JF1Z "	589	4,549 95		8,471 37	19SEP01	24SEP01	1 000000	00
	300 000						00	-3,921 42 S
" JF1Z "	590	1,525 54		2,823 79	19SEP01	24SEP01	1 000000	00
	100 000						00	-1,298 25 S
" JF1Z "	605	17,187 27		39,431 52	20SEP01	25SEP01	1 000000	00
	1,200 000						00	-22,244 25 S
" JF1Z "	617	23,651 21		40,196 11	20SEP01	25SEP01	1 000000	00
	1,600 000						00	-36,544 90 S
" JF1Z "	606	7,731 94		22,762 50	21SEP01	24SEP01	1 000000	00
	600 000						00	-15,030 56 S
" JF1Y "	579	63,131 56		87,828 28	04OCT01	10OCT01	1 000000	00
	3,100 000						00	-24,696 72 S
" JF2I "	500	74,899 50		148,537 50	06NOV01	09NOV01	1 000000	00
	3,400 000						00	-73,638 00 L
" JF2I "	590	102,076 59		174,750 00	18DEC01	21DEC01	1 000000	00
	4,000 000						00	-72,673 41 L
" JF2I "	595	250,700 72		460,837 50	21DEC01	27DEC01	1 000000	00
	10,600 000						00	-210,134 78 L
Y2573F102	TOTAL	1,506,311 39		1,085,218 50	427,936 39 L		00	427,936 39 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
	575,465 60	1,196,108 59		-598,043 30 S		00	-598,043 30 S
Y7187Y114	RANBAXY LABORATORIES LTD	SHS GLOBAL		09APR01	12APR01	1 000000	
** JF1L **							
	084	110,400 00	148,120 00	-37,720 00 S		00	-37,720 00 S
	9,200 000						
** JF1L **				09APR01	12APR01	1 000000	
	CXL 084	-110,400 00	-148,120 00	37,720 00 S		00	37,720 00 S
	-9,200 000						
** JF1L **				09APR01	26APR01	1 000000	
	110	110,400 00	148,120 00	-37,720 00 S		00	-37,720 00 S
	9,200 000						
Y7187Y114	TOTAL						
-----	110,400 00	148,120 00		-37,720 00 S		00	-37,720 00 S
000752105	ABC NACO RAIL	COM		17AUG01	22AUG01	1 000000	
** JF1G **							
	713	127,495 62	1,422,870 32	-1,090,437 10 L		00	-1,090,437 10 L
	375,000 000						
** JF1G **				-204,937 60 S		00	-204,937 60 S
000752105	TOTAL						
-----	127,495 62	1,422,870 32		-1,090,437 10 L		00	-1,090,437 10 L
	127,495 62	1,422,870 32		-204,937 60 S		00	-204,937 60 S
001040107	AFC ENTERPRISES INC	COM		02MAR01	07MAR01	1 000000	
** JF1Z **							
	356	1,991 43	1,700 00	291 43 S		00	291 43 S
	100 000						
001055102	AFLAC INC	COM		17MAY01	22MAY01	1 000000	
** JF1Z **							
	184	19,518 85	14,875 65	4,643 20 L		00	4,643 20 L
	600 000						
** JF1Z **				22MAY01	25MAY01	1 000000	
	238	9,824 67	7,426 50	2,398 17 L		00	2,398 17 L
	300 000						
** JF1Z **				23MAY01	29MAY01	1 000000	
	260	22,568 55	17,328 50	5,240 05 L		00	5,240 05 L
	700 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
** JF1Z **				24MAY01	30MAY01	1 000000	
	279	16,084 61	12,015 06	4,069 55 L		00	4,069 55 L
	500 000						
** JF1Z **				22JUN01	27JUN01	1 000000	
	513	26,238 24	18,875 67	7,362 57 L		00	7,362 57 L
	800 000						
** JF1Z **				22JUN01	27JUN01	1 000000	
	516	19,468 87	14,509 29	4,959 58 L		00	4,959 58 L
	600 000						
** JF1Z **				25JUN01	28JUN01	1 000000	
	536	48,703 37	34,036 29	14,667 08 L		00	14,667 08 L
	1,500 000						
** JF1Z **				26JUN01	29JUN01	1 000000	
	545	19,468 15	14,265 67	5,202 48 L		00	5,202 48 L
	600 000						
** JF1Z **				27JUN01	02JUL01	1 000000	
	549	36,031 50	24,540 79	11,490 71 L		00	11,490 71 L
	1,100 000						
** JF1Z **				28JUN01	03JUL01	1 000000	
	554	3,274 62	2,081 67	1,192 95 L		00	1,192 95 L
	100 000						
** JF1Z **				02JUL01	06JUL01	1 000000	
	572	9,527 11	6,245 01	3,282 10 L		00	3,282 10 L
	300 000						
** JF1Z **				02JUL01	06JUL01	1 000000	
	577	38,695.47	25,202 88	13,492 59 L		00	13,492 59 L
	1,200 000						
** JF1Z **				05JUL01	10JUL01	1 000000	
	582	34,704.94	23,353 50	11,351 44 L		00	11,351 44 L
	1,100 000						
** JF1Z **				09JUL01	12JUL01	1 000000	
	607	6,236 95	4,415 87	1,821 08 L		00	1,821 08 L
	200 000						
** JF1Z **				10JUL01	13JUL01	1 000000	
	651	3,091 90	2,207 94	883 96 L		00	883 96 L
	100 000						
** JF1Z **				25JUL01	30JUL01	1 000000	
	059	45,178 33	36,000 99	9,177 34 L		00	9,177 34 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
1,600 000							
** JF1Z **	091 20,574 16	17,509 45	27JUL01	01AUG01	1 000000	00	3,066 71 L
700 000			3,066 71 L				
** JF1Z **	103 23,175 95	20,157 27	30JUL01	02AUG01	1 000000	00	3,018 68 L
800 000			3,018 68 L				
** JF1Z **	165 5,937 26	5,096 76	01AUG01	04AUG01	1 000000	00	840 50 L
200 000			840 50 L				
** JF1Z **	187 5,925 28	6,536 05	02AUG01	07AUG01	1 000000	00	-610 77 S
200 000			-610 77 S				
** JF1Z **	198 5,803 49	6,536 05	03AUG01	08AUG01	1 000000	00	-732 56 S
200 000			-732 56 S				
001055102	TOTAL	408,305 50	300,144 76	108,160 74 L		00	108,160 74 L
		11,728 77	13,072 10	-1,343 33 S		00	-1,343 33 S
00130H105	AES CORP	COM		17AUG01	22AUG01	1 000000	
** JF1L **	309 139,026 36	283,512 00	-144,485 64 S			00	-144,485 64 S
4,100 000							
001744101	AMM HEALTHCARE SVCS INC	COM		15NOV01	16NOV01	1 000000	
** JF1Z **	230 2,115 09	1,700 00	415 09 S			00	415 09 S
100 000							
00184A105	AOL TIME WARNER INC	COM		03JUL01	09JUL01	1 000000	
** JF2I **	300 190,937 62	196,740 00	-5,802 38 L			00	-5,802 38 L
3,600 000							
** JF1Y **	236 39,488 78	48,488 24	-28,999 46 S	28AUG01	28AUG01	1 000000	-28,999 46 S
1,000 000							
** JF2I **	366 82,977 23	109,500 00	-26,322 77 L	29AUG01	29AUG01	1 000000	-26,322 77 L
2,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	392 27,433 24	61,639 41	17SEP01	20SEP01	1 000000	00	-34,206 17 S
900 000			-34,206 17 S				
** JF1Y **	416 9,006 98	20,546 47	17SEP01	20SEP01	1 000000	00	-11,539 49 S
300 000			-11,539 49 S				
** JF1Y **	476 2,819 45	6,848 82	21SEP01	26SEP01	1 000000	00	-4,029 37 S
100 000			-4,029 37 S				
** JF1Y **	582 69,868 26	136,976 40	04OCT01	10OCT01	1 000000	00	-67,108 22 S
2,000 000			-67,108 22 S				
** JF1Y **	590 6,813 77	13,697 65	05OCT01	11OCT01	1 000000	00	-6,883 88 S
200 000			-6,883 88 S				
** JF1Y **	619 284,819 54	582,150 02	05OCT01	11OCT01	1 000000	00	-297,330 48 S
8,500 000			-297,330 48 S				
** JF1Y **	626 6,671 49	13,697 65	05OCT01	11OCT01	1 000000	00	-7,026 16 S
200 000			-7,026 16 S				
** JF1Y **	632 13,511 54	27,395 30	08OCT01	11OCT01	1 000000	00	-13,883 76 S
400 000			-13,883 76 S				
** JF1Y **	639 44,804 94	95,883 53	08OCT01	11OCT01	1 000000	00	-51,078 59 S
1,400 000			-51,078 59 S				
** JF1Z **	858 86,526 07	95,862 75	17OCT01	22OCT01	1 000000	00	-9,336 68 S
2,800 000			-9,336 68 S				
** JF1Z **	862 141,375 98	160,912 47	18OCT01	23OCT01	1 000000	00	-19,536 49 S
4,700 000			-19,536 49 S				
** JF1Y **	067 395,161 91	674,674 21	23OCT01	26OCT01	1 000000	00	-279,512 30 S
12,100 000			-279,512 30 S				
** JF1Y **	409 49,384 61	64,662 69	05DEC01	10DEC01	1 000000	00	-15,278 88 S
			-15,278 88 S				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CN/L S CN/L S	STL DT BASE CURR CN/L S	SELL RATE CN/L S	NET SECTY NET BAS SECTY CN/L S
	1,400 000					
** JFIY **	410 17,574 41	22,596 06	05DEC01 -5,021 65 S	10DEC01	1 000000 00	-5,021 65 S
	500 000					
** JFIY **	411 113,449 33	144,414 75	05DEC01 -31,165 42 S	10DEC01	1 000000 00	-31,165 42 S
	3,200 000					
** JFIY **	412 21,334 56	27,115 27	05DEC01 -5,780 71 S	10DEC01	1 000000 00	-5,780 71 S
	600 000					
** JFIY **	439 31,556 45	40,472 90	06DEC01 -9,114 45 S	11DEC01	1 000000 00	-9,114 45 S
	900 000					
** JFIY **	450 13,887 53	18,076 84	07DEC01 -4,189 31 S	12DEC01	1 000000 00	-4,189 31 S
	400 000					
** JFIY **	457 6,652 31	9,038 42	07DEC01 -2,386 11 S	12DEC01	1 000000 00	-2,386 11 S
	200 000					
** JFIZ **	646 25,807 62	27,389 36	21DEC01 -1,581 74 S	27DEC01	1 000000 00	-1,581 74 S
	800 000					
00184A105	TOTAL	306,040 00	-32,125 15 L		00	-32,125 15 L
	1,407,948 77	2,312,939 29	-904,990 52 S		00	-904,990 52 S
001957109	AT + T CORP	COM	25OCT01	30OCT01	1 000000	
** JFIZ **	036 11,167 08	33,122 39	-21,955 31 L		00	-21,955 31 L
	700 000					
** JFIZ **	037 3,189 89	9,462 81	-6,272 92 L	30OCT01	1 000000 00	-6,272 92 L
	200 000					
** JFIZ **	039 1,594 95	4,723 51	-3,128 56 L	30OCT01	1 000000 00	-3,128 56 L
	100 000					
** JFIZ **			25OCT01	30OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CN/L S CN/L S	STL DT BASE CURR CN/L S	SELL RATE CN/L S	NET SECTY NET BAS SECTY CN/L S
	041 15,862 87	47,344 55	-31,481 68 L		00	-31,481 68 L
	1,000 000					
** JFIZ **	042 17,469 18	34,679 55	-17,210 37 L	30OCT01	1 000000 00	-17,210 37 L
	1,100 000					
** JFIZ **	134 22,545 15	39,341 56	-14,796 41 L	06NOV01	1 000000 00	-14,796 41 L
	1,500 000					
** JFIZ **	506 308,550 55	396,730 00	-88,179 45 L	09NOV01	1 000000 00	-88,179 45 L
	19,400 000					
001957109	TOTAL	565,404 37	-185,024 70 L		.00	-185,024 70 L
001957208	AT+T CORP	COM LIBERTY MEDIA GROUP CL A	02JAN01	05JAN01	1 000000	
** JFIY **	637 49,526 78	25,405 57	24,121 21 L		00	24,121 21 L
	3,900 000					
** JFIY **	656 79,938 43	39,736 91	40,201 52 L	08JAN01	1 000000 00	40,201 52 L
	6,100 000					
** JFIY **	679 69,952 46	30,616 97	39,335 49 L	09JAN01	1 000000 00	39,335 49 L
	4,700 000					
** JFIZ **	383 8,132 23	8,638 25	-506 02 L	12JUN01	1 000000 00	-506 02 L
	500 000					
** JFIZ **	393 39,251 41	41,438 32	-2,186 91 L	12JUN01	1 000000 00	-2,186 91 L
	2,400 000					
** JFIZ **	404 14,756 18	15,854 51	-1,098 33 L	13JUN01	1 000000 00	-1,098 33 L
	900 000					
** JFIZ **	419 24,844 12	26,126 98	-1,282 86 L	14JUN01	1 000000 00	-1,282 86 L
	1,500 000					
** JFIZ **	291 230,910 57	117,351 30	113,559 27 L	02JUL01	1 000000 00	113,559 27 L
	14,500 000					

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	LOCAL BASE	TRD DT SECTY CM/LS	STL DT BASE	SELL RATE CURR CM/LS	NET SECTY NET BAS	CM/LS CM/LS
** JF1Y **	105	458,690	66	458,690	66		18AUG01 00	15AUG01	1 000000 00		00
	31,300 000										
** JF1W **	178	841,561	61	841,561	61		10AUG01 00	15AUG01	1 000000 00		00
	112,000 000										
** JF2H **	287	885,384	00	885,384	00		10AUG01 00	15AUG01	1 000000 00		00
	67,500 000										
** JF1Z **	328	183,638	10	183,638	10		10AUG01 00	15AUG01	1 000000 00		00
	11,100 000										
** JF2I **	355	1,691,298	22	1,691,298	22		18AUG01 00	15AUG01	1 000000 00		00
	127,900 000										
001957208	TOTAL	3,175,188	59	3,175,188	59		00		00		00
		1,402,494	18	1,190,552	81		212,143 37 L		00		212,143 37 L
00199H988	AIG GLOBAL EMERGING MKTS FD						14MAY01	14MAY01	1 000000		
** JF1Q **	195	148,054	12	21,479	35				00		126,574 77 L
	21,479 350										
00209A106	AT + T WIRELESS SVCS INC					COM	19JUL01	24JUL01	1 000000		
** JF2H **	240	332,176	08	408,931	30		-76,755 22 S		00		-76,755 22 S
	19,524 000										
** JF1Z **	100	16	22	40	74		24JUL01 -24 52 S	27JUL01	1 000000 00		-24 52 S
	958										
** JF2H **	265	15	12	13	53		24JUL01 1 59 S	27JUL01	1 000000 00		1 59 S
	893										

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	LOCAL BASE	TRD DT SECTY CM/LS	STL DT BASE	SELL RATE CURR CM/LS	NET SECTY NET BAS	CM/LS CM/LS
00209A106	TOTAL	332,207	42	408,985	57		-76,778 15 S		00		-76,778 15 S
00246M103	AXT INC					COM	18JAN01	23JAN01	1 000000		
** JF1W **	463	394,482	85	393,536	14		946 71 S		00		946 71 S
	10,000 000										
** JF1G **	040	127,888	23	90,782	39		18APR01 37,105 84 L	23APR01	1 000000 00		37,105 84 L
	5,000 000										
** JF2I **	480	57,642	74	223,263	30		19SEP01 -165,620 56 L	24SEP01	1 000000 00		-165,620 56 L
	5,700 000										
** JF2I **	406	132,462	93	420,611	50		21SEP01 -288,148 57 L	26SEP01	1 000000 00		-288,148 57 L
	12,700 000										
00246M103	TOTAL	317,993	90	734,657	19		-416,663 29 L		00		-416,663 29 L
		394,482	85	393,536	14		946 71 S		00		946 71 S
002824100	ABBOTT LABS					COM NPV	23MAY01	29MAY01	1 000000		
** JF1Z **	253	47,137	07	42,865	78		4,271 29 L		00		4,271 29 L
	900 000										
002896207	ABERCROMBIE AND FITCH CO					COM CL A	12APR01	18APR01	1 000000		
** JF1W **	222	453,638	64	294,490	72		139,139 92 S		00		139,139 92 S
	14,400 000										
** JF1W **	476	295,443	75	134,978	58		22MAY01 160,465 17 S	25MAY01	1 000000 00		160,465 17 S
	6,600 000										
** JF1W **	689	143,027	44	65,986	26		27JUN01 77,041 18 S	02JUL01	1 000000 00		77,041 18 S
	3,400 000										
** JF1W **	699	178,188	29	79,121	70		28JUN01 99,066 59 S	03JUL01	1 000000 00		99,066 59 S
	4,200 000										
** JF1W **							12JUL01	17JUL01	1 000000		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	100 000						
** JFLY **	198 100 000	3,511 83	7,005 21	21AUG01 -3,493 38 S	24AUG01	1 000000 00	-3,493 38 S
** JFLY **	233 1,500 000	50,976 24	82,046 98	23AUG01 -31,070 74 S	28AUG01	1 000000 00	-31,070 74 S
** JFLY **	378 200 000	4,048 59	10,735 08	17SEP01 -4,686 49 S	20SEP01	1 000000 00	-4,686 49 S
** JFLY **	400 100 000	3,011 99	5,367 54	17SEP01 -2,355 55 S	20SEP01	1 000000 00	-2,355 55 S
** JFLY **	452 1,600 000	41,217 50	90,632 71	19SEP01 -49,415 21 S	24SEP01	1 000000 00	-49,415 21 S
** JFLY **	463 1,500 000	38,313 67	64,927 11	20SEP01 -26,613 44 S	25SEP01	1 000000 00	-26,613 44 S
** JFLY **	475 200 000	5,119 82	6,071 10	21SEP01 -1,751 28 S	24SEP01	1 000000 00	-1,751 28 S
** JFLY **	499 800 000	20,236 76	27,484 40	24SEP01 -7,247 64 S	27SEP01	1 000000 00	-7,247 64 S
** JFLY **	502 400 000	10,152 35	13,742 20	25SEP01 -3,589 85 S	28SEP01	1 000000 00	-3,589 85 S
** JFLY **	503 600 000	15,053 49	20,613 30	26SEP01 -5,559 81 S	01OCT01	1 000000 00	-5,559 81 S
** JFLY **	CXL 503 -600 000	-15,053 49	-20,613 30	26SEP01 5,559 81 S	01OCT01	1 000000 00	5,559 81 S
** JFLY **	508 400 000	15,035 49	20,069 91	26SEP01 -5,034 42 S	01OCT01	1 000000 00	-5,034 42 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFLY **	515 100 000	2,277 42	3,435 55	27SEP01 -1,158 13 S	02OCT01	1 000000 00	-1,158 13 S
** JFLY **	517 800 000	18,207 39	26,966 54	27SEP01 -8,759 15 S	02OCT01	1 000000 00	-8,759 15 S
** JFLY **	529 1,600 000	37,809 45	53,977 78	28SEP01 -16,148 33 S	03OCT01	1 000000 00	-16,148 33 S
** JFLY **	536 500 000	12,034 15	20,357 75	01OCT01 -8,321 60 S	04OCT01	1 000000 00	-8,321 60 S
** JFLY **	547 700 000	17,057 19	27,889 10	02OCT01 -10,831 91 S	05OCT01	1 000000 00	-10,831 91 S
** JFLY **	543 2,500 000	45,483 31	102,292 38	03OCT01 -36,809 07 S	09OCT01	1 000000 00	-36,809 07 S
00724F101	TOTAL	186,213 67	226,348 21	-21,618 77 L		00	-21,618 77 L
		942,304 12	1,520,554 46	-568,775 06 S		00	-568,775 06 S
00762W107	ADVISORY BRD CO		CON	07DEC01	12DEC01	1 000000	
** JFLY **	086 15,900 000	446,457 11	302,180 00	144,357 11 S		00	144,357 11 S
** JFLY **	099 3,700 000	181,839 10	70,300 00	31,539 10 S	13DEC01	1 000000 00	31,539 10 S
** JFLY **	111 7,300 000	189,866 67	140,603 49	29,263 18 S	14DEC01	1 000000 00	29,263 18 S
** JFLY **	139 31,600 000	803,697 08	738,733 70	44,963 38 S	17DEC01	1 000000 00	44,963 38 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE				
00762W107	TOTAL	1,541,859 96	1,271,737 19	270,122 77 S		00	270,122 77 S
007768104	AEROFLEX INC						
COM				03JAN01	08JAN01	1 000000	
** JF1W **	312	125,817 74	59,706 93	66,110 83 S		00	66,110 83 S
	4,600 000						
** JF1W **	329	205,524 44	95,544 06	109,980 38 S	09JAN01	1 000000	109,980 38 S
	7,400 000					00	
** JF1W **	476	403,190 68	186,457 33	216,733 35 S	24JAN01	1 000000	216,733 35 S
	13,300 000					00	
** JF1W **	483	176,883 91	87,594 18	89,289 73 S	25JAN01	1 000000	89,289 73 S
	5,700 000					00	
** JF1W **	493	72,139 33	33,808 28	38,331 05 S	26JAN01	1 000000	38,331 05 S
	2,200 000					00	
** JF1W **	497	84,751 52	41,491 98	43,259 54 S	26JAN01	1 000000	43,259 54 S
	2,700 000					00	
007768104	TOTAL	1,068,307 64	504,602 74	563,704 88 S		00	563,704 88 S
007974108	ADVENT SOFTWARE INC						
COM				31MAY01	05JUN01	1 000000	
** JF1W **	523	557,090 94	321,409 29	235,681 65 L		00	235,681 65 L
	8,800 000						
** JF1W **	523	-557,090 94	-321,409 29	-235,681 65 L	05JUN01	1 000000	-235,681 65 L
	-8,800 000					00	
** JF1W **	524	557,091 01	321,409 29	235,681 72 L	05JUN01	1 000000	235,681 72 L
	8,800 000					00	
** JF1W **	563	466,067 10	392,336 25	73,730 85 L	19OCT01	1 000000	73,730 85 L
	10,800 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE				
007974108	TOTAL	1,023,158 11	713,745 54	309,412 57 L		00	309,412 57 L
008363103	AC CHEM EQUIP INC						
COM				26JAN01	31JAN01	1 000000	
** JF1C **	098	87,664 99	36,606 25	51,058 74 L		00	51,058 74 L
	3,600 000						
** JF1C **	108	62,964 78	26,325 00	36,641 78 L	01FEB01	1 000000	36,641 78 L
	2,600 000					00	
** JF1C **	111	48,373 38	19,931 25	28,442 13 L	02FEB01	1 000000	28,442 13 L
	2,000 000					00	
** JF1C **	167	93,243 18	37,950 00	55,293 18 L	08FEB01	1 000000	55,293 18 L
	3,800 000					00	
** JF1C **	174	147,220 08	60,093 75	87,126 33 L	09FEB01	1 000000	87,126 33 L
	6,000 000					00	
** JF1C **	227	1,522,449 25	595,539 15	466,090 18 L	16FEB01	1 000000	466,090 18 L
	60,000 000					00	
** JF1C **				460,819 92 S		00	460,819 92 S
008363103	TOTAL	1,961,917 66	776,445 40	724,652 34 L		00	724,652 34 L
		1,522,449 25	595,539 15	460,819 92 S		00	460,819 92 S
00846U101	AGILENT TECHNOLOGIES INC						
COM				30JAN01	02FEB01	1 000000	
** JF1Z **	871	16,516 64	16,306 14	210 50 S		00	210 50 S
	300 000						
** JF1Z **	884	33,155 37	33,209 30	-53 93 S	05FEB01	1 000000	-53 93 S
	600 000					00	
** JF1Z **	014	10,593 85	12,464 13	-1,870 28 S	06FEB01	1 000000	-1,870 28 S
	200 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
00846U101	TOTAL		60,245 86	61,979 57	-1,713 71 S	00	-1,713 71 S
00846X105	ACILE SOFTWARE CORP DEL	COM		29JAN01	01FEB01	1 000000	
" JF1W "	540	607,079 76	594,407 55	12,472 21 S		00	12,472 21 S
13,000 000							
" JF1W "	100	214,257 56	343,954 74	-129,497 18 S	27JUL01	01AUG01	1 000000
17,100 000						00	-129,497 18 S
" JF1W "	108	79,085 16	125,573 41	-46,488 25 S	30JUL01	02AUG01	1 000000
4,600 000						00	-46,488 25 S
" JF1W "	116	80,517 31	131,075 22	-51,357 91 S	31JUL01	03AUG01	1 000000
4,600 000						00	-51,357 91 S
" JF1W "	130	80,583 31	112,708 88	-32,117 57 S	01AUG01	06AUG01	1 000000
4,600 000						00	-32,117 57 S
" JF1W "	137	55,884 42	75,040 86	-19,955 64 S	02AUG01	07AUG01	1 000000
4,700 000						00	-19,955 64 S
00846X105	TOTAL		1,117,407 52	1,384,551 86	-267,144 34 S	00	-267,144 34 S
009367103	AIRGATE PCS INC	COM		14DEC01	19DEC01	1 000000	
" JF1W "	169	191,432 91	195,000 00	-3,567 09 S		00	-3,567 09 S
3,900 000							
" JF1W "	170	195,264 28	200,000 00	-4,735 72 S	14DEC01	19DEC01	1 000000
4,000 000						00	-4,735 72 S
009367103	TOTAL		386,697 19	395,000 00	-8,302 81 S	00	-8,302 81 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
013104104	ALBERTSONS INC	COM		27NOV01	30NOV01	1 000000	
" JF1Z "	397	16,502 30	16,404 89	97 41 S		00	97 41 S
500 000							
013716105	ALCAN INC	COM		16JUL01	19JUL01	1 000000	
" JF2N "	517	240,965 74	231,175 47	9,790 07 S		00	9,790 07 S
4,100 000							
01373M106	ALCATEL	SPONSORED ADR REPSTG CL O SHS		27APR01	04MAY01	1 000000	
" JF2I "	171	5,329 82	11,400 00	-6,070 18 L		00	-6,070 18 L
200 000							
" JF2I "	179	65,253 82	133,134 66	-67,880 84 L	01MAY01	07MAY01	1 000000
2,400 000						00	-67,880 84 L
" JF2I "	193	38,106 72	76,134 66	-38,027 94 L	09MAY01	14MAY01	1 000000
1,400 000						00	-38,027 94 L
" JF2I "	194	97,908 72	200,502 42	-102,593 70 L	10MAY01	15MAY01	1 000000
3,700 000						00	-102,593 70 L
" JF2I "	197	7,709 74	16,256 25	-8,546 51 L	11MAY01	16MAY01	1 000000
500 000						00	-8,546 51 L
" JF2I "	201	56,884 69	123,256 25	-66,371 56 L	14MAY01	17MAY01	1 000000
2,300 000						00	-66,371 56 L
" JF2I "	203	19,759 34	42,250 00	-22,490 66 L	15MAY01	18MAY01	1 000000
800 000						00	-22,490 66 L
" JF2I "	205	4,931 83	10,562 50	-5,630 67 L	16MAY01	21MAY01	1 000000
200 000						00	-5,630 67 L
" JF2I "	206	39,044 77	84,500 00	-45,455 23 L	16MAY01	21MAY01	1 000000
1,600 000						00	-45,455 23 L
" JF2I "	209	34,787 58	73,937 50	-39,149 92 L	18MAY01	23MAY01	1 000000
						00	-39,149 92 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
1,400 000							
01373W106	TOTAL						
	569,717 03	771,934 24		-402,217 21 L		00	-402,217 21 L
013817101	ALCOA INC	COM		04JUN01	05JUN01	1 000000	
** JF2H **	135	52,318 25	37,178 28	15,139 97 S		00	15,139 97 S
	1,200 000						
015351109	ALEXION PHARMACEUTICALS INC	COM		23JAN01	26JAN01	1 000000	
** JFIW **	501	316,276 81	512,250 72	-195,973 91 S		00	-195,973 91 S
	4,800 000						
** JFIW **	673	167,563 43	547,555 74	-379,992 31 S	20FEB01	23FEB01	1 000000
	5,400 000					00	-379,992 31 S
** JFIW **	678	119,030 65	403,789 52	-284,758 87 S	21FEB01	26FEB01	1 000000
	3,800 000					00	-284,758 87 S
015351109	TOTAL						
	602,870 89	1,463,595 98		-860,725 09 S		00	-860,725 09 S
018490102	ALLERGAN INC	COM		27MAR01	30MAR01	1 000000	
** JFIY **	471	69,662 57	47,087 60	22,574 97 L		00	22,574 97 L
	1,000 000						
** JFIY **	478	57,189 77	37,401 51	19,788 26 L	28MAR01	02APR01	1 000000
	800 000					00	19,788 26 L
** JFIY **	496	14,519 81	9,346 89	5,172 92 L	29MAR01	03APR01	1 000000
	200 000					00	5,172 92 L
018490102	TOTAL						
	141,372 15	93,836 00		47,536 15 L		00	47,536 15 L
020753109	ALPHA INDS INC	COM		19JAN01	24JAN01	1 000000	
** JFIW **	475	314,742 55	493,141 20	-178,398 65 S		00	-178,398 65 S
	9,500 000						
** JFIW **	478	47,998 40	77,864 40	-29,866 00 S	22JAN01	25JAN01	1 000000
	1,500 000					00	-29,866 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** JFIW **	687	2,472 41	5,387 56	-2,915 15 S	15FEB01	23FEB01	1 000000
	100 000					00	-2,915 15 S
** JFIW **	736	275,716 96	467,663 21	-191,946 25 S	15FEB01	01MAR01	1 000000
	10,700 000					00	-191,946 25 S
** JFIW **	665	97,776 18	231,351 24	-133,575 06 S	16FEB01	22FEB01	1 000000
	4,400 000					00	-133,575 06 S
** JFIW **	670	30,842 79	75,425 84	-44,583 05 S	20FEB01	23FEB01	1 000000
	1,400 000					00	-44,583 05 S
** JFIW **	683	26,074 13	75,425 84	-49,351 71 S	21FEB01	26FEB01	1 000000
	1,400 000					00	-49,351 71 S
** JFIW **	781	4,945 83	5,210 28	-264 45 S	20NOV01	26NOV01	1 000000
	200 000					00	-264 45 S
** JFIW **	782	9,887 67	10,420 56	-532 89 S	20NOV01	26NOV01	1 000000
	400 000					00	-532 89 S
** JFIW **	789	301,299 15	312,616 80	-11,317 65 S	21NOV01	27NOV01	1 000000
	12,000 000					00	-11,317 65 S
020753109	TOTAL						
	1,111,756 07	1,754,506 93		-642,750 86 S		00	-642,750 86 S
020813101	ALPHARMA INC	CL A		05FEB01	08FEB01	1 000000	
** JFIW **	592	253,987 21	224,274 80	29,712 41 L		00	29,712 41 L
	7,000 000						
** JFIW **	601	573,796 38	528,230 55	45,565 83 L	06FEB01	09FEB01	1 000000
	16,500 000					00	45,565 83 L
** JFIW **	607	162,989 61	156,067 51	6,922 10 L	07FEB01	12FEB01	1 000000
	4,700 000					00	6,922 10 L
** JFIW **	614	37,885 26	36,927 44	957 82 L	08FEB01	13FEB01	1 000000
						00	957 82 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CM/LS CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECTY CM/LS NET BAS SECTY CM/LS
	1,100 000					
** JF1W **	734 220,255 82	214,362 14	27FEB01 5,893 68 L	02MAR01	1 000000 00	5,893 68 L
	6,900 000					
** JF1W **	133 679,183 39	858,349 10	02APR01 5,561 32 L	05APR01	1 000000 00	5,561 32 L
	22,400 000					
** JF1W **			-184,727 03 S		00	-184,727 03 S
** JF1W **	138 122,974 57	219,372 61	03APR01 -96,398 04 S	04APR01	1 000000 00	-96,398 04 S
	4,100 000					
** JF1W **	171 186,553 11	313,595 51	10APR01 -127,042 40 S	16APR01	1 000000 00	-127,042 40 S
	6,100 000					
** JF1W **	178 54,918 14	92,534 38	11APR01 -37,618 24 S	17APR01	1 000000 00	-37,618 24 S
	1,800 000					
** JF1W **	252 90,448 77	154,852 60	14APR01 -64,403 83 S	19APR01	1 000000 00	-64,403 83 S
	3,000 000					
** JF1W **	243 473,333 23	620,552 84	17APR01 -147,219 61 S	20APR01	1 000000 00	-147,219 61 S
	15,800 000					
** JF1W **	252 238,002 46	270,574 58	18APR01 -32,574 12 S	23APR01	1 000000 00	-32,574 12 S
	7,900 000					
020813101 TOTAL	1,928,097 67	2,018,211 54	94,613 16 L		00	94,613 16 L
	1,845,413 67	2,529,835 62	-689,983 27 S		00	-689,983 27 S
023139108 AMBAC FINL GROUP INC						
** JF1Z **	163 47,930 88	17,860 39	12FEB01 30,070 49 L	15FEB01	1 000000 00	30,070 49 L
	800 000					
** JF1Z **	171 17,913 21	6,688 84	13FEB01 11,224 37 L	16FEB01	1 000000 00	11,224 37 L
	300 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CM/LS CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECTY CM/LS NET BAS SECTY CM/LS
** JF1Z **	243 44,718 83	17,871 07	22FEB01 26,847 76 L	27FEB01	1 000000 00	26,847 76 L
	800 000					
** JF1Z **	283 28,824 89	11,169 42	27FEB01 17,655 47 L	02MAR01	1 000000 00	17,655 47 L
	500 000					
** JF1Z **	381 34,766 80	13,403 30	05MAR01 21,363 50 L	08MAR01	1 000000 00	21,363 50 L
	600 000					
** JF1Z **	461 17,150 13	6,457 75	14MAR01 10,492 38 L	19MAR01	1 000000 00	10,492 38 L
	300 000					
** JF1Z **	695 25,302 88	8,865 29	05APR01 16,437 59 L	10APR01	1 000000 00	16,437 59 L
	400 000					
** JF1Z **	701 6,272 80	2,214 32	06APR01 4,056 48 L	11APR01	1 000000 00	4,056 48 L
	100 000					
** JF1Z **	705 24,064 72	8,865 30	06APR01 15,199 42 L	11APR01	1 000000 00	15,199 42 L
	400 000					
** JF1Z **	760 74,958 23	31,938 81	18APR01 43,019 42 L	23APR01	1 000000 00	43,019 42 L
	1,300 000					
** JF1Z **	771 16,628 03	8,017 40	20APR01 8,610 63 L	25APR01	1 000000 00	8,610 63 L
	300 000					
** JF1Z **	788 48,985 64	24,124 34	23APR01 24,861 30 L	26APR01	1 000000 00	24,861 30 L
	900 000					
** JF1Z **	783 5,429 82	2,685 38	23APR01 2,744 44 L	26APR01	1 000000 00	2,744 44 L
	100 000					
** JF1Z **	797 5,453 92	2,685.38	24APR01 2,768 54 L	27APR01	1 000000 00	2,768 54 L
	180 000					
** JF1Z **	803 5,499 89	2,685 37	25APR01 2,814 52 L	30APR01	1 000000 00	2,814 52 L

ASSET ID	SECURITY	DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	180 000								
** JF1Z **	179		16,718 86	8,263 75		17MAY01 8,455 11 L	22MAY01	1 000000 00	8,455 11 L
	300 000								
** JF1Z **	277		22,683 76	14,021 24		24MAY01 8,662 52 L	30MAY01	1 000000 00	8,662 52 L
	400 000								
** JF1Z **	303		5,673 86	3,603 33		25MAY01 2,070 53 L	31MAY01	1 000000 00	2,070 53 L
	100 000								
** JF1Z **	789		5,887 30	3,602 25		19JUL01 2,285 05 L	24JUL01	1 000000 00	2,285 05 L
	100 000								
** JF1Z **	815		11,427 52	7,210 12		20JUL01 4,217 40 L	25JUL01	1 000000 00	4,217 40 L
	200 000								
** JF1Z **	004		5,719 31	3,621 48		23JUL01 2,097 83 L	26JUL01	1 000000 00	2,097 83 L
	100 000								
** JF1Z **	032		5,694 81	3,633 99		24JUL01 2,060 82 L	27JUL01	1 000000 00	2,060 82 L
	100 000								
** JF1Z **	061		11,244 16	7,446 32		25JUL01 3,797 84 L	30JUL01	1 000000 00	3,797 84 L
	200 000								
** JF1Z **	080		5,700 93	3,990 66		26JUL01 1,710 27 L	31JUL01	1 000000 00	1,710 27 L
	100 000								
** JF1Z **	093		11,353 64	7,828 51		27JUL01 3,525 13 L	01AUG01	1 000000 00	3,525 13 L
	200 000								
** JF1Z **	106		5,700 00	3,685 05		30JUL01 2,014 95 L	02AUG01	1 000000 00	2,014 95 L
	100 000								
** JF1Z **	128		11,531 04	7,570 09		31JUL01 4,160 95 L	03AUG01	1 000000 00	4,160 95 L
	200 000								

ASSET ID	SECURITY	DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
** JF1Z **	188		11,642 13	7,570 10		02AUG01 4,272 03 L	07AUG01	1 000000 00	4,272 03 L
	200 000								
** JF1Z **	580		45,366 12	34,930 89		19SEP01 10,435 23 L	24SEP01	1 000000 00	10,435 23 L
	950 000								
023159108	TOTAL		580,244 11	282,312 14		297,931 97 L		00	297,931 97 L
023178106	AMBASSADORS INTL INC	COM							
** JF1G **	234		29,099 03	20,437 50		13FEB01 8,661 53 L	16FEB01	1 000000 00	8,661 53 L
	1,500 000								
** JF1G **	362		98,412 61	74,937 50		28FEB01 23,475 11 L	05MAR01	1 000000 00	23,475 11 L
	5,500 000								
** JF1G **	245		136,075 46	114,450 00		09OCT01 21,625 46 L	10OCT01	1 000000 00	21,625 46 L
	8,400 000								
** JF1G **	325		576,595 47	454,492 56		11OCT01 122,102 91 L	16OCT01	1 000000 00	122,102 91 L
	36,600 000								
023178106	TOTAL		840,182 57	664,317 56		175,865 01 L		00	175,865 01 L
023551104	AMERADA HESS CORP	COM NPV							
** JF2H **	023		234,094 11	166,022 39		12APR01 68,071 72 L	18APR01	1 000000 00	68,071 72 L
	2,900 000								
** JF2H **	456		602,585 57	634,943 79		15NOV01 -13,112 19 L	20NOV01	1 000000 00	-13,112 19 L
	11,100 000								
** JF2H **						-19,246 03 S		00	-19,246 03 S
023551104	TOTAL		836,679 68	800,966 18		54,959 53 L		00	54,959 53 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	602,585 57	634,943 79		-19,246 03 S		00	-19,246 03 S
02364J104	AMERICA ONLINE INC DEL	COM		12JAN01	16JAN01	1 000000	
" JF1Z "	539	718,970 60	718,970 60	190,938 46 L		00	190,938 46 L
	21,000 000						
" JF1Z "				-190,938 46 S		00	-190,938 46 S
" JF1Y "	771	1,225,939 46	1,225,939 46	12JAN01	16JAN01	1 000000	
	17,900 000			00		00	00
02364J104	TOTAL			00		00	00
-----	1,225,939 46	1,225,939 46					
	718,970 60	718,970 60		190,938 46 L		00	190,938 46 L
	718,970 60	718,970 60		-190,938 46 S		00	-190,938 46 S
02364M105	AMERICA MOVIL S A DEC V	SPONS ADR REPSTG SER L SHS		25FEB01	28FEB01	1 000000	
" JF2M "	730	169,599 36	47,184 12	122,415 24 L		00	122,415 24 L
	9,300 000						
" JF1L "	026	40,947 67	46,440 09	02MAR01	07MAR01	1 000000	
	2,400 000			-5,492 42 S		00	-5,492 42 S
" JF2M "	774	82,168 89	24,584 73	07MAR01	12MAR01	1 000000	
	4,600 000			57,584 16 L		00	57,584 16 L
" JF2M "	780	51,449 79	26,761 25	08MAR01	13MAR01	1 000000	
	2,900 000			24,688 54 L		00	24,688 54 L
" JF2N "	513	95,679 42	127,048 95	03APR01	06APR01	1 000000	
	6,500 000			-33,369 53 S		00	-33,369 53 S
" JF1M "	853	152,164 46	200,787 79	14AUG01	21AUG01	1 000000	
	8,500 000			-47,500 75 L		00	-47,500 75 L
" JF1M "				-1,122 58 S		00	-1,122 58 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
" JF2N "	717	193,984 74	276,666 96	05SEP01	10SEP01	1 000000	
	12,700 000			-82,682 22 S		00	-82,682 22 S
" JF1M "	260	88,232 11	114,894 10	28SEP01	03OCT01	1 000000	
	6,000 000			-26,661 99 S		00	-26,661 99 S
" JF1M "	563	178,560 00	184,072 68	14DEC01	14DEC01	1 000000	
	9,600 000			-1,152 93 L		00	-1,152 93 L
" JF1M "				-4,359 75 S		00	-4,359 75 S
02364M105	TOTAL						
-----	635,942 50	485,390 57		156,034 26 L		00	156,034 26 L
	747,568 40	949,910 57		-153,688 49 S		00	-153,688 49 S
02553E104	AMERICAN EAGLE OUTFITTERS INC	COM		02JAN01	05JAN01	1 000000	
" JF1W "	386	198,926 48	117,000 48	81,926 00 S		00	81,926 00 S
	4,800 000						
" JF1W "	319	188,901 90	113,275 80	03JAN01	08JAN01	1 000000	
	4,500 000			75,626 10 S		00	75,626 10 S
" JF1W "	358	282,140 59	143,482 68	04JAN01	09JAN01	1 000000	
	5,700 000			138,657 91 S		00	138,657 91 S
" JF1W "	444	205,121 49	103,204 84	12JAN01	18JAN01	1 000000	
	4,100 000			101,914 65 S		00	101,914 65 S
" JF1W "	429	125,490 56	62,931 00	16JAN01	19JAN01	1 000000	
	2,500 000			62,559 56 S		00	62,559 56 S
" JF1W "	491	83,197 60	42,793 08	23JAN01	26JAN01	1 000000	
	1,700 000			40,404 52 S		00	40,404 52 S
" JF1W "	537	315,829 47	143,969 74	29JAN01	01FEB01	1 000000	
	5,600 000			171,859 73 S		00	171,859 73 S
" JF1W "				02FEB01	07FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	11,400 580 000	430,800 25	360,043 35	270,756 90 S		00	270,756 90 S
** JF1W **	762 144,442 01	116,450 53		05MAR01 28,191 48 S	08MAR01	1 000000 00	28,191 48 S
5,200 000							
** JF1W **	763 285,711 22	235,101 36		05MAR01 50,609 86 S	08MAR01	1 000000 00	50,609 86 S
10,500 000							
** JF1W **	766 269,141 16	215,628 75		06MAR01 53,512 41 S	09MAR01	1 000000 00	53,512 41 S
9,800 000							
02553E104	TOTAL	2,729,902 73	1,653,883 61	1,076,019 12 S		00	1,076,019 12 S
025816109	AMERICAN EXPRESS CO	COM		09JAN01	12JAN01	1 000000	
** JF1Z **	452 47,851 80	20,076 33		27,775 47 L		00	27,775 47 L
1,000 000							
** JF1Y **	827 120,553 55	119,499 09		23JAN01 1,054 46 L	26JAN01	1 000000 00	1,054 46 L
2,600 000							
** JF1Y **	829 79,377 46	77,826 17		23JAN01 1,551 49 L	26JAN01	1 000000 00	1,551 49 L
1,700 000							
** JF1Y **	833 65,520 05	64,092 14		23JAN01 1,427 91 L	26JAN01	1 000000 00	1,427 91 L
1,400 000							
** JF1Y **	838 144,885 44	141,427 06		24JAN01 3,458 38 L	29JAN01	1 000000 00	3,458 38 L
3,100 000							
** JF1Y **	843 9,327 24	8,910 39		24JAN01 416 87 L	29JAN01	1 000000 00	416 87 L
200 000							
** JF1Y **	CXL 843 -9,327 26	-8,910 39		24JAN01 -416 87 L	29JAN01	1 000000 00	-416 87 L
-200 000							
** JF1Y **	854 9,331 26	8,910 39		24JAN01 420 87 L	29JAN01	1 000000 00	420 87 L
200 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	848 74,618 30	69,962 22		25JAN01 4,656 08 L	30JAN01	1 000000 00	4,656 08 L
1,600 000							
** JF1Y **	860 23,132 92	21,558 30		26JAN01 1,574 62 L	31JAN01	1 000000 00	1,574 62 L
500 000							
** JF1Y **	251 8,798 70	8,567 42		26FEB01 223 28 L	01MAR01	1 000000 00	223 28 L
200 000							
** JF1Y **	252 96,701 47	94,241 62		26FEB01 2,459 85 L	01MAR01	1 000000 00	2,459 85 L
2,200 000							
** JF1Y **	267 159,534 43	157,833 00		26FEB01 1,701 43 L	01MAR01	1 000000 00	1,701 43 L
3,600 000							
** JF1Y **	276 135,187 18	133,726 00		27FEB01 1,351 35 L	02MAR01	1 000000 00	1,351 35 L
3,000 000							
** JF1Y **				109 83 S		00	109 83 S
** JF1Y **	284 13,306 71	13,482 11		28FEB01 -175 40 S	05MAR01	1 000000 00	-175 40 S
300 000							
** JF1Y **	285 110,392 81	112,634 93		28FEB01 -2,242 12 S	05MAR01	1 000000 00	-2,242 12 S
2,500 000							
** JF1Y **	297 140,670 34	148,313 22		01MAR01 -7,642 88 S	06MAR01	1 000000 00	-7,642 88 S
3,300 000							
** JF1Y **	304 47,448 56	49,797 68		02MAR01 -2,349 12 S	07MAR01	1 000000 00	-2,349 12 S
1,100 000							
025816109	TOTAL	965,484 76	917,719 74	47,655 19 L		00	47,655 19 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	447,005 60	457,953 94		-12,299 69 S		00	-12,299 69 S
025932104	AMERICAN FINL GROUP INC OHIO	COM		02AUG01	07AUG01	1 000000	
" JF1W "	139 7,300 000	154,213 32	184,717 19	-28,503 87 S		00	-28,503 87 S
" JF1W "	142 22,700 000	497,987 31	562,959 14	-64,971 83 S	02AUG01	07AUG01 1 000000 00	-64,971 83 S
025932104	TOTAL	654,208 63	747,676 33	-93,475 70 S		00	-93,475 70 S
026075101	AMERICAN FINL HLDGS INC	COM		22MAR01	27MAR01	1 000000	
" JF1G "	642 11,700 000	240,573 23	147,127 50	93,445 73 L		00	93,445 73 L
" JF1G "	467 1,100 000	25,541 14	13,832 50	11,708 64 L	27JUN01	02JUL01 1 000000 00	11,708 64 L
" JF1G "	477 700 000	16,351 45	8,802 50	7,548 95 L	28JUN01	03JUL01 1 000000 00	7,548 95 L
" JF1G "	484 2,900 000	68,002 73	36,467 50	31,535 23 L	29JUN01	05JUL01 1 000000 00	31,535 23 L
" JF1G "	487 300 000	6,914 76	3,772 50	3,142 26 L	02JUL01	06JUL01 1 000000 00	3,142 26 L
" JF1G "	495 500 000	11,499 61	6,287 50	5,212 11 L	06JUL01	11JUL01 1 000000 00	5,212 11 L
" JF1G "	498 300 000	6,899 77	3,772 50	3,127 27 L	09JUL01	12JUL01 1 000000 00	3,127 27 L
" JF1G "	505 400 000	9,199 69	5,030 00	4,169 69 L	10JUL01	13JUL01 1 000000 00	4,169 69 L
" JF1G "					11JUL01	16JUL01 1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	511 300 000	6,899 77	3,772 50	3,127 27 L		00	3,127 27 L
" JF1G "	516 1,000 000	22,999 23	12,575 00	10,424 23 L	12JUL01	17JUL01 1 000000 00	10,424 23 L
" JF1G "	529 300 000	6,914 76	3,772 50	3,142 26 L	13JUL01	18JUL01 1 000000 00	3,142 26 L
" JF1G "	534 300 000	6,908 76	3,772 50	3,136 26 L	16JUL01	19JUL01 1 000000 00	3,136 26 L
" JF1G "	553 400 000	9,199 69	5,030 00	4,169 69 L	17JUL01	20JUL01 1 000000 00	4,169 69 L
" JF1G "	567 700 000	16,099 46	8,802 50	7,294 96 L	18JUL01	23JUL01 1 000000 00	7,294 96 L
026075101	TOTAL	454,004 05	262,817 50	191,186 55 L		00	191,186 55 L
026351106	AMERICAN GEN CORP	COM		04APR01	09APR01	1 000000	
" JF2H "	806 5,300 000	222,132 01	198,983 80	23,148 21 L		00	23,148 21 L
" JF2H "	828 18,700 000	802,951 19	715,038 98	87,912 21 L	11APR01	17APR01 1 000000 00	87,912 21 L
" JF2H "	832 4,200 000	179,305 03	144,463 12	1,282 06 L	16APR01	19APR01 1 000000 00	1,282 06 L
" JF2H "				33,359 85 S		00	33,359 85 S
026351106	TOTAL	1,204,388 23	1,058,485 90	112,342 48 L		00	112,342 48 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
	179,305 03		144,463 12	33,359 85 S		00	33,359 85 S
026609107	AMERICAN HOME PRODUCTS CORP	COM		19JAN01	24JAN01	1 000000	
** JF1Z **	649	74,256 88	58,789 46	15,467 42 L		00	15,467 42 L
	1,400 000						
** JF1Z **	686	16,130 16	13,792 52	2,337 64 L	22JAN01	25JAN01	1 000000
	300 000					00	2,337 64 L
** JF1Y **	141	117,006 07	112,087 97	4,918 10 S	09FEB01	14FEB01	1 000000
	1,900 000					00	4,918 10 S
** JF1Y **	273	509,398 53	500,047 03	9,351 50 L	23AUG01	28AUG01	1 000000
	8,900 000					00	9,351 50 L
** JF1Y **	602	77,839 84	71,833 02	6,006 82 L	04OCT01	10OCT01	1 000000
	1,300 000					00	6,006 82 L
** JF1Y **	428	89,266 73	83,026 97	6,239 76 L	05OCT01	11OCT01	1 000000
	1,500 000					00	6,239 76 L
** JF1Y **	681	82,833 41	80,694 74	2,138 67 L	08OCT01	16OCT01	1 000000
	1,400 000					00	2,138 67 L
** JF1Y **	682	23,680 72	23,055 64	625 08 L	08OCT01	16OCT01	1 000000
	400 000					00	625 08 L
** JF1Y **	670	5,920 80	5,763 91	156 89 L	09OCT01	12OCT01	1 000000
	100 000					00	156 89 L
** JF1Y **	698	111,478 78	109,334 05	2,144 73 L	09OCT01	12OCT01	1 000000
	1,900 000					00	2,144 73 L
** JF1Y **	733	17,644 87	17,156 55	488 32 L	09OCT01	12OCT01	1 000000
	300 000					00	488 32 L
** JF1Y **				100CT01	15OCT01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
	724	11,773 60	11,437 70	335 90 L		00	335 90 L
	200 000						
** JF1Y **	760	59,373 71	57,410 14	1,963 57 L	10OCT01	15OCT01	1 000000
	1,000 000					00	1,963 57 L
** JF1Y **	777	34,699 96	34,534 74	165 22 L	11OCT01	16OCT01	1 000000
	600 000					00	165 22 L
026609107	TOTAL						
-----	1,114,297 99	1,066,876 47		47,421 52 L		00	47,421 52 L
	117,006 07		112,087 97	4,918 10 S		00	4,918 10 S
026651109	AMERICAN HOMESTAR CORP	COM		07MAR01	12MAR01	1 000000	
** JF1G **	433	15,999 46	1,430,646 02	-1,250,456 40 L		00	-1,250,456 40 L
	400,000 000						
** JF1G **				-164,190 16 S		00	-164,190 16 S
** JF1G **	445	999 96	24,776 00	-23,776 04 S	08MAR01	13MAR01	1 000000
	20,000 000					00	-23,776 04 S
** JF1G **	706	3,499 88	379,894 50	-122,880 03 L	16AUG01	21AUG01	1 000000
	350,000 000					00	-122,880 03 L
** JF1G **				-253,514 59 S		00	-253,514 59 S
026651109	TOTAL						
-----	19,499 34	1,810,540 52		-1,373,336 43 L		00	-1,373,336 43 L
	20,499 30	1,835,316 52		-441,480 79 S		00	-441,480 79 S
026874107	AMERICAN INTL GROUP INC	COM		11JAN01	17JAN01	1 000000	
** JF1Z **	511	17,313 92	9,575 75	7,738 17 L		00	7,738 17 L
	200 000						
** JF1Z **	518	16,834 74	9,733 03	7,101 71 L	11JAN01	17JAN01	1 000000
	200 000					00	7,101 71 L
** JF1Z **				12JAN01	18JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT CM/LS SECTY CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECTY NET BAS SECTY	CM/LS CM/LS
	548 280 000	16,506 77		9,733 03	6,773 74 L		00		6,773 74 L
** JF2H **	882 3,400 000	280,368 92		212,114 32	06MAR01 68,254 60 L	09MAR01	1 000000 00		68,254 60 L
** JF1Y **	732 2,700 000	217,681 31		79,580 79	27APR01 138,100 52 L	02MAY01	1 000000 00		138,100 52 L
** JF1Y **	761 2,700 000	220,271 41		79,580 79	30APR01 140,690 82 L	03MAY01	1 000000 00		140,690 82 L
** JF1Y **	207 500 000	38,718 15		14,737 18	23AUG01 23,980 97 L	28AUG01	1 000000 00		23,980 97 L
** JF1Y **	284 1,700 000	131,440 28		50,140 03	24AUG01 81,308 25 L	29AUG01	1 000000 00		81,308 25 L
** JF1Y **	313 1,400 000	108,753 97		43,106 70	29AUG01 65,647 27 L	04SEP01	1 000000 00		65,647 27 L
** JF1Y **	314 100 000	7,812 73		3,430 54	29AUG01 4,382 19 L	04SEP01	1 000000 00		4,382 19 L
** JF1Y **	314 200 000	15,610 23		6,861 08	29AUG01 8,749 15 L	04SEP01	1 000000 00		8,749 15 L
** JF1Y **	322 200 000	15,754 53		6,861 08	30AUG01 8,893 45 L	05SEP01	1 000000 00		8,893 45 L
** JF1Y **	326 800 000	42,914 78		27,444 31	30AUG01 35,472 47 L	05SEP01	1 000000 00		35,472 47 L
** JF1Y **	331 100 000	7,846 73		3,430 54	31AUG01 4,416 19 L	06SEP01	1 000000 00		4,416 19 L
** JF1Y **	342 900 000	69,619 87		30,874 85	04SEP01 38,745 02 L	07SEP01	1 000000 00		38,745 02 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT CM/LS SECTY CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECTY NET BAS SECTY	CM/LS CM/LS
** JF1Y **	346 2,100 000	156,008 37		72,041 32	05SEP01 83,967 05 L	10SEP01	1 000000 00		83,967 05 L
** JF1Y **	347 500 000	37,022 95		17,152 78	05SEP01 19,870 25 L	10SEP01	1 000000 00		19,870 25 L
** JF1Y **	348 200 000	14,849 26		6,861 08	06SEP01 8,008 18 L	11SEP01	1 000000 00		8,008 18 L
** JF1Y **	068 683 000	57,411 74		23,430 58	23OCT01 33,981 16 L	26OCT01	1 000000 00		33,981 16 L
** JF2H **	493 9,375 000	759,527 79		592,823 22	20DEC01 166,704 57 L	26DEC01	1 000000 00		166,704 57 L
026874107	TOTAL	2,252,298 65		1,299,512 92	952,785 73 L		00		952,785 73 L
02886P109	AMERICAN PHARMACEUTICAL PART		COM		31DEC01	04JAN02	1 000000		
** JF1W **	312 1,300 000	27,819 58		20,800 00	7,019 58 S		00		7,019 58 S
03060R101	AMERICREDIT CORP		COM		11JAN01	17JAN01	1 000000		
** JF1W **	412 15,700 000	497,952 83		142,223 19	355,729 64 L		00		355,729 64 L
** JF1W **	416 7,900 000	262,770 50		76,039 45	12JAN01 186,731 05 L	18JAN01	1 000000 00		186,731 05 L
** JF1W **	452 10,700 000	554,693 03		108,425 55	17MAY01 446,267 48 L	22MAY01	1 000000 00		446,267 48 L
** JF1W **	763 6,200 000	360,179 46		85,823 50	12JUL01 274,355 96 L	17JUL01	1 000000 00		274,355 96 L
** JF1W **	774 6,200 000	365,506 94		90,563 88	13JUL01 274,943 06 L	18JUL01	1 000000 00		274,943 06 L
** JF1W **					16JUL01	19JUL01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
6,700	780 000	402,874	30	103,990	56	298,883	74 L
03040R101	TOTAL	2,443,977	06	607,066	13	1,836,910	93 L
03071P102	AMERISOURCE HEALTH CORP	CL A		12FEB01	15FEB01	1 000000	
** JFIW **	634 4,500 000	243,268	18	195,038	55	48,229	63 S
** JFIW **	258 26,300 000	1,282,718	04	1,282,718	04	00	00
03071P102	TOTAL	1,282,718	04	1,282,718	04	00	00
03073E105	AMERISOURCEBERGEN CORP	COM		29AUG01	04SEP01	1 000000	
** JFIW **	283 12,900 000	818,477	69	629,165	88	189,311	81 S
** JFIW **	309 8,200 000	519,479	72	399,934	90	119,544	82 S
** JFIW **	389 5,200 000	337,606	01	253,617	26	83,988	75 S
03073E105	TOTAL	1,675,563	42	1,282,718	04	392,845	38 S
03073T102	AMERIGROUP CORP	COM		31DEC01	04JAN02	1 000000	
** JFIW **	777 15,000 000	337,494	93	255,000	00	82,494	93 S
031162100	AMGEN INC	COM		02JAN01	05JAN01	1 000000	
** JFIY **	639 700 000	46,124	26	42,473	83	3,650	43 S
** JFIY **	657 1,300 000	86,404	21	75,818	73	10,585	48 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	683 100 000	6,674	77	04JAN01	09JAN01	1 000000	842 56 S
** JFIY **	783 200 000	12,399	58	16JAN01	19JAN01	1 000000	735 16 S
** JFIY **	793 200 000	12,670	99	17JAN01	22JAN01	1 000000	1,006 57 S
** JFIY **	825 400 000	27,037	85	22JAN01	25JAN01	1 000000	3,709 01 S
** JFIY **	832 300 000	20,335	33	23JAN01	26JAN01	1 000000	2,742 87 S
** JFIZ **	704 1,600 000	87,653	08	06APR01	11APR01	1 000000	57,160 20 L
** JFIZ **	712 600 000	32,698	79	09APR01	12APR01	1 000000	19,946 76 L
** JFIZ **	714 100 000	5,402	98	09APR01	12APR01	1 000000	2,671 73 L
** JFIZ **	726 800 000	42,382	83	10APR01	16APR01	1 000000	20,487 25 L
** JFIZ **	734 300 000	15,831	22	11APR01	17APR01	1 000000	7,591 89 L
** JFIZ **	735 100 000	5,258	47	11APR01	17APR01	1 000000	2,512 03 L
** JFIZ **	819 500 000	29,240	66	24OCT01	29OCT01	1 000000	13,855 16 L
** JFIZ **	820	17,582	23	24OCT01	29OCT01	1 000000	8,102 93 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	300 000							
** JF1Z **	024 600 000	34,267 26	18,923 67		240CT01 15,343 59 L	290CT01	1 000000 00	15,343 59 L
** JF1Z **	053 1,900 000	109,392 65	67,317 25		250CT01 42,075 40 L	300CT01	1 000000 00	42,075 40 L
** JF1Z **	066 1,200 000	71,490 74	44,156 64		260CT01 27,334 10 L	310CT01	1 000000 00	27,334 10 L
** JF1Y **	572 1,800 000	103,826 83	106,943 58		17DEC01 -3,116 75 S	20DEC01	1 000000 00	-3,116 75 S
** JF1Y **	579 800 000	46,834 95	47,701 20		18DEC01 -866 25 S	21DEC01	1 000000 00	-866 25 S
** JF1Y **	594 500 000	29,249 02	29,813 25		19DEC01 -564 23 S	24DEC01	1 000000 00	-564 23 S
** JF1Y **	633 1,300 000	76,205 49	77,514 45		21DEC01 -1,308 96 S	27DEC01	1 000000 00	-1,308 96 S
** JF1Y **	657 400 000	23,413 41	23,442 08		26DEC01 -28 67 S	31DEC01	1 000000 00	-28 67 S
** JF1Y **	678 300 000	17,571 16	17,470 29		27DEC01 100 87 S	02JAN02	1 000000 00	100 87 S
** JF1Y **	696 1,100 000	44,952 07	44,345 30		28DEC01 606 77 S	03JAN02	1 000000 00	606 77 S
031162100	TOTAL	451,200 91	234,119 87		217,081 04 L		00	217,081 04 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
03232P405	AMSURG CORP	573,699 92	555,605 04		18,094 86 S		00	18,094 86 S
** JF1G **	185 14,100 000	295,800 13	123,213 60		07FEB01 172,594 53 L	12FEB01	1 000000 00	172,594 53 L
** JF1G **	518 300 000	8,909 70	2,625 00		12JUL01 6,284 70 L	17JUL01	1 000000 00	6,284 70 L
** JF1G **	557 10,000 000	286,490 45	70,791 25		18JUL01 215,699 20 L	23JUL01	1 000000 00	215,699 20 L
** JF1G **	558 700 000	19,858 33	4,768 75		18JUL01 15,089 58 L	23JUL01	1 000000 00	15,089 58 L
** JF1G **	564 3,500 000	98,987 20	23,843 75		18JUL01 75,143 45 L	23JUL01	1 000000 00	75,143 45 L
** JF1G **	569 1,000 000	28,164 86	6,812 50		19JUL01 21,351 54 L	24JUL01	1 000000 00	21,351 54 L
** JF1G **	CXL 569 -1,800 000	-28,164 86	-4,812 50		19JUL01 -21,351 54 L	24JUL01	1 000000 00	-21,351 54 L
** JF1G **	576 2,800 000	77,799 60	19,675 00		19JUL01 58,724 60 L	24JUL01	1 000000 00	58,724 60 L
** JF1G **	582 1,800 000	50,758 30	12,275 00		19JUL01 38,483 30 L	24JUL01	1 000000 00	38,483.30 L
** JF1G **	586 1,000 000	28,164 06	6,812 50		19JUL01 21,351 54 L	24JUL01	1 000000 00	21,351 54 L
** JF1G **	585 1,600 000	45,014 49	11,000 00		20JUL01 34,014 49 L	25JUL01	1 000000 00	34,014 49 L
** JF1G **					20JUL01	25JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	592 1,500 000	42,159 09		9,426 75	32,732 34 L		00	32,732 34 L
** JFIG **	603 1,200 000	32,866 98		7,680 00	24JUL01 25,186 90 L	27JUL01	1 000000 00	25,186 90 L
03232P405	TOTAL	986,816 25		291,511 60	495,304 65 L		00	495,304 65 L
032511107	ANADARKO PETE CORP		COM		04JAN01	09JAN01	1 000000	
** JFIZ **	382 100 000	6,145 39		2,995 86	3,149 53 L		00	3,149 53 L
** JFIZ **	399 600 000	38,132 15		19,759 62	05JAN01 18,372 53 L	10JAN01	1 000000 00	18,372 53 L
** JFIY **	748 1,500 000	92,997 02		71,764 82	10JAN01 21,232 20 S	16JAN01	1 000000 00	21,232 20 S
** JFIY **	763 300 000	18,810 11		14,293 38	11JAN01 4,516 73 S	17JAN01	1 000000 00	4,516 73 S
** JFIY **	CXL 763 -300 000	-18,810 11		-14,293 38	11JAN01 -4,516 73 S	17JAN01	1 000000 00	-4,516 73 S
** JFIY **	764 400 000	24,905 40		19,857 84	11JAN01 5,847 56 S	17JAN01	1 000000 00	5,847 56 S
** JFIY **	864 700 000	41,890 87		33,404 53	26JAN01 8,486 34 S	31JAN01	1 000000 00	8,486 34 S
** JFIY **	878 300 000	17,857 29		14,346 69	29JAN01 3,510 60 S	01FEB01	1 000000 00	3,510 60 S
** JFIY **	891 100 000	5,894 80		4,782 23	29JAN01 1,112 57 S	01FEB01	1 000000 00	1,112 57 S
** JFIY **	008 1,000 000	57,250 54		47,822 30	30JAN01 9,428 24 S	02FEB01	1 000000 00	9,428 24 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIY **	069 900 000	57,117 77		43,040 07	10MAY01 14,077 70 S	15MAY01	1 000000 00	14,077 70 S
** JFIY **	082 1,500 000	93,679 82		75,611 87	11MAY01 7,315 46 L	17MAY01	1 000000 00	7,315 46 L
** JFIY **					10,752 49 S		00	10,752 49 S
** JFIY **	092 2,400 000	152,315 71		123,969 28	14MAY01 28,346 43 S	17MAY01	1 000000 00	28,346 43 S
** JFIY **	094 700 000	45,117 13		36,767 59	15MAY01 8,349 54 S	18MAY01	1 000000 00	8,349 54 S
032511107	TOTAL	137,957 36		98,367 35	28,837 52 L		00	28,837 52 L
		589,026 35		470,567 22	111,143 67 S		00	111,143 67 S
034258103	ANDOVER BANCORP INC DEL				16JUL01	19JUL01	1 000000	
** JFIG **	541 1,400 000	69,871 67		41,853 00	28,018 67 L		00	28,018 67 L
** JFIG **	551 4,700 000	233,709 57		140,506 50	17JUL01 93,203 07 L	20JUL01	1 000000 00	93,203 07 L
** JFIG **	568 3,200 000	160,753 04		95,664 00	18JUL01 65,089 04 L	23JUL01	1 000000 00	65,089 04 L
** JFIG **	878 9,100 000	421,189 46		272,044 50	18SEP01 149,144 96 L	21SEP01	1 000000 00	149,144 96 L
** JFIG **	095 5,200 000	242,328 56		143,615 00	19SEP01 98,713 56 L	24SEP01	1 000000 00	98,713 56 L
** JFIG **	113 2,000 000	89,557 01		53,250 00	20SEP01 36,307 01 L	25SEP01	1 000000 00	36,307 01 L
** JFIG **					24SEP01	27SEP01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS			
	157 271,198 95	153,369 75	117,821 20 L			00	117,821 20 L
034258103	TOTAL	908,302 75	588,297 51 L			00	588,297 51 L
03485P102	ANGLO AMERICAN PLC	ADR		25MAY01	09JUL01	1 000000	
** JF1L **	228 1 99	3 07	-1 08 S			00	-1 08 S
034918102	ANGIOTECH PHARMACEUTICALS INC	COM		12DEC01	17DEC01	1 000000	
** JF1W **	130 312,614 57	201,625 74	110,988 83 S			00	110,988 83 S
** JF1W **	143 50,288 32	33,053 40	17,234 92 S	13DEC01	18DEC01	1 000000	17,234 92 S
** JF1W **	179 115,874 73	76,822 82	39,851 91 S	17DEC01	20DEC01	1 000000	39,851 91 S
034918102	TOTAL	310,701 96	168,875 66 S			00	168,875 66 S
035710409	ANMAYL MTG MGMT INC	COM		04APR01	09APR01	1 000000	
** JF1G **	778 169,834 81	147,258 00	22,584 81 S			00	22,584 81 S
03462Q105	ANSYS INC	COM		06JUN01	11JUN01	1 000000	
** JF1G **	367 188,363 71	142,938 48	45,433 23 S			00	45,433 23 S
** JF1G **	286 11,363 14	6,450 00	4,913 14 L	09OCT01	12OCT01	1 000000	4,913 14 L
** JF1G **	304 1,899 93	1,075 00	824 93 L	10OCT01	15OCT01	1 000000	824 93 L
** JF1G **	323 1,874 93	1,075 00	799 93 L	11OCT01	16OCT01	1 000000	799 93 L
** JF1G **				12OCT01	17OCT01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS			
	337 9,437 43	5,375 00	4,062 43 L			00	4,062 43 L
** JF1G **	359 17,873 15	9,675 00	7,398 15 L	17OCT01	22OCT01	1 000000	7,398 15 L
** JF1G **	378 7,559 74	4,300 00	3,259 74 L	18OCT01	23OCT01	1 000000	3,259 74 L
** JF1G **	437 30,413 06	17,200 00	13,213 06 L	25OCT01	30OCT01	1 000000	13,213 06 L
** JF1G **	442 192,817 09	102,125 00	89,892 09 L	24OCT01	31OCT01	1 000000	89,892 09 L
** JF1G **	448 89,615 89	46,175 00	43,440 89 L	26OCT01	31OCT01	1 000000	43,440 89 L
** JF1G **	458 93,558 92	45,534 94	48,823 98 L	29OCT01	01NOV01	1 000000	48,823 98 L
** JF1G **	512 101,196 42	46,909 42	54,287 20 L	08NOV01	14NOV01	1 000000	54,287 20 L
** JF1G **	630 211,558 68	83,621 14	127,937 54 L	04DEC01	07DEC01	1 000000	127,937 54 L
** JF1G **	637 68,620 81	26,514 02	42,104 79 L	05DEC01	10DEC01	1 000000	42,104 79 L
** JF1G **	767 74,123 52	26,514 02	47,609 50 L	27DEC01	02JAN02	1 000000	47,609 50 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
03662Q105	TOTAL	910,312 91	422,543 54	487,769 37 L	00	487,769 37 L
		188,363 71	142,930 48	45,433 23 S	00	45,433 23 S
03674B104	ANTHEM INC	COM	30OCT01	02NOV01	1 000000	
** JF1Z **	108 300 000	12,154 24	10,800 00	1,354 24 S	00	1,354 24 S
** JF1Y **	217 700 000	29,700 00	25,200 00	4,500 00 S	07NOV01 00	4,500 00 S
03674B104	TOTAL	41,854 24	36,000 00	5,854 24 S	00	5,854 24 S
037389103	AON CORP	COM	07NOV01	15NOV01	1 000000	
** JF2H **	445 16,300 000	586,157 77	611,739 00	-25,581 23 S	00	-25,581 23 S
037411105	APACHE CORP	COM	04JAN01	09JAN01	1 000000	
** JF1Z **	366 300 000	18,962 01	14,700 00	4,262 01 S	00	4,262 01 S
** JF1Z **	380 300 000	19,146 86	14,700 00	4,446 86 S	09JAN01 00	4,446 86 S
** JF1Z **	393 300 000	19,842 28	14,700 00	5,142 28 S	10JAN01 00	5,142 28 S
** JF1Y **	749 800 000	53,779 52	45,524 75	8,254 77 S	16JAN01 00	8,254 77 S
** JF1Y **	766 400 000	27,119 09	22,609 76	4,509 33 S	17JAN01 00	4,509 33 S
** JF1Y **	777 600 000	38,991 42	33,723 60	5,267 82 S	18JAN01 00	5,267 82 S
** JF1Y **				12JAN01 18JAN01	1 000000 1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	778 100 000	6,456 16	5,556 92	899 24 S	00	899 24 S
** JF1Y **	786 1,100 000	71,359 82	61,093 75	10,266 07 S	19JAN01 00	10,266 07 S
** JF1Z **	623 800 000	47,275 30	39,263 55	8,011 75 S	23JAN01 00	8,011 75 S
** JF1Y **	865 500 000	31,127 91	27,622 80	3,505 11 S	31JAN01 00	3,505 11 S
** JF1Y **	890 800 000	49,142 04	44,196 48	4,945 56 S	29JAN01 01FEB01	4,945 56 S
** JF1Y **	903 1,300 000	75,878 98	71,647 38	4,211 60 S	30JAN01 02FEB01	4,211 60 S
** JF1Z **	874 500 000	29,279 72	25,069 07	4,210 65 S	30JAN01 02FEB01	4,210 65 S
** JF1Y **	931 600 000	35,148 68	32,965 08	2,183 60 S	31JAN01 05FEB01	2,183 60 S
** JF1Z **	881 100 000	5,924 99	5,217 96	707 03 S	31JAN01 05FEB01	707 03 S
** JF1Z **	891 100 000	5,799 60	5,217 96	581 64 S	31JAN01 05FEB01	581 64 S
** JF1Z **	894 100 000	5,799 31	5,226 32	572 99 S	31JAN01 05FEB01	572 99 S
** JF1Y **	948 100 000	5,701 98	5,494 18	207 80 S	01FEB01 06FEB01	207 80 S
** JF1Y **	955 200 000	11,758 38	10,988 36	770 02 S	02FEB01 07FEB01	770 02 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF12 **	690 500 000	27,266 24	26,282 46	05APR01 985 78 S	10APR01	1 000000 00	983 78 S
** JF1Y **	733 1,000 000	65,400 81	55,391 82	27APR01 10,008 99 S	02MAY01	1 000000 00	10,008 99 S
** JF1Y **	786 1,600 000	103,699 26	85,480 57	30APR01 18,218 69 S	03MAY01	1 000000 00	18,218 69 S
** JF1Y **	806 1,200 000	74,631 39	68,572 37	01MAY01 6,059 02 S	04MAY01	1 000000 00	6,059 02 S
** JF1Y **	819 100 000	6,021 45	6,044 90	02MAY01 -23 45 S	07MAY01	1 000000 00	-23 45 S
** JF1Y **	863 1,300 000	77,945 40	79,784 45	10MAY01 -1,839 25 S	15MAY01	1 000000 00	-1,839 25 S
** JF1Y **	871 300 000	17,951 39	18,502 08	10MAY01 -550 69 S	15MAY01	1 000000 00	-550 69 S
** JF1Y **	885 1,700 000	99,671 11	106,199 51	11MAY01 -6,528 40 S	16MAY01	1 000000 00	-6,528 40 S
** JF1Y **	888 500 000	29,674 98	31,367 81	14MAY01 -1,692 83 S	17MAY01	1 000000 00	-1,692 83 S
** JF12 **	281 800 000	48,075 28	44,542 22	24MAY01 3,533 06 S	30MAY01	1 000000 00	3,533 06 S
** JF12 **	298 600 000	35,848 50	34,016 42	25MAY01 1,832 08 S	31MAY01	1 000000 00	1,832 08 S
** JF12 **	308 400 000	23,598 13	23,182 21	29MAY01 415 92 S	01JUN01	1 000000 00	415 92 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
037411105	TOTAL	1,168,277 99	1,064,904 94	103,373 05 S		00	103,373 05 S
037404105	APOLLO GROUP INC		CL A	27MAR01	30MAR01	1 000000	
** JF12 **	616 100 000	3,549 88	3,267 93	281 95 S		00	281 95 S
** JF12 **	617 100 000	3,566 56	3,267 93	27MAR01 298 63 S	30MAR01	1 000000 00	298 63 S
** JF12 **	618 100 000	3,559 26	3,267 92	27MAR01 291 34 S	30MAR01	1 000000 00	291 34 S
** JF12 **	631 100 000	3,402 84	3,267 93	28MAR01 134 91 S	02APR01	1 000000 00	134 91 S
** JF12 **	650 100 000	3,353 61	3,334 48	29MAR01 19 13 S	03APR01	1 000000 00	19 13 S
** JF12 **	658 100 000	3,317 08	3,401 04	30MAR01 -83 96 S	04APR01	1 000000 00	-83 96 S
** JF12 **	682 100 000	3,850 86	3,401 04	03APR01 -350 18 S	06APR01	1 000000 00	-350 18 S
** JF12 **	685 200 000	6,242 23	6,802 08	04APR01 -559 85 S	09APR01	1 000000 00	-559 85 S
** JF12 **	691 100 000	3,147 40	3,341 40	05APR01 -194 00 S	10APR01	1 000000 00	-194 00 S
** JF12 **	710 100 000	3,225 39	3,341 41	09APR01 -116 02 S	12APR01	1 000000 00	-116 02 S
** JF12 **	722 100 000	3,110 90	3,341 40	10APR01 -230 50 S	16APR01	1 000000 00	-230 50 S
** JF12 **				11APR01	17APR01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	739 100 000	3,144 18		3,341 41	-197 23 S		00	-197 23 S
** JF1Z **	745 200 000	6,483 10		6,899 50	12APR01 -416 40 S	18APR01	1 000000 00	-416 40 S
** JF1Z **	751 100 000	3,249 30		3,485 87	16APR01 -236 57 S	19APR01	1 000000 00	-236 57 S
** JF1Z **	083 800 000	29,517 26		29,671 41	08MAY01 -154 15 S	11MAY01	1 000000 00	-154 15 S
037604105	TOTAL	81,919 85		83,432 75	-1,512 90 S		00	-1,512 90 S
058020103	APPLERA CORP APPLIED BIOSYS	COM			26JAN01	31JAN01	1 000000	
** JF1Y **	843 400 000	34,447 49		29,959 02	4,488 47 S		00	4,488 47 S
** JF1Y **	895 900 000	77,344 41		67,407 80	29JAN01 9,936 41 S	01FEB01	1 000000 00	9,936 41 S
** JF1Y **	477 1,900 000	49,249 96		141,468 38	27MAR01 -92,218 42 L	30MAR01	1 000000 00	-92,218 42 L
** JF1Y **	493 700 000	18,810 60		52,921 16	28MAR01 -34,910 56 L	02APR01	1 000000 00	-34,910 56 L
** JF1Y **	602 500 000	14,910 55		42,470 42	10APR01 -27,559 87 L	16APR01	1 000000 00	-27,559 87 L
** JF1Y **	613 200 000	5,709 80		17,124 85	11APR01 -11,415 05 L	17APR01	1 000000 00	-11,415 05 L
** JF1Y **	650 200 000	5,721 54		16,819 12	17APR01 -11,097 58 L	20APR01	1 000000 00	-11,097 58 L
** JF1Y **	658 1,300 000	39,186 41		123,420 96	18APR01 -69,533 88 L	23APR01	1 000000 00	-69,533 88 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** JF1Y **					-14,700 67 S		00	-14,700 67 S
** JF1Y **	670 400 000	12,444 66		31,636 47	19APR01 -19,191 81 S	24APR01	1 000000 00	-19,191 81 S
** JF1Y **	848 500 000	15,960 61		40,007 60	03MAY01 -24,046 99 L	08MAY01	1 000000 00	-24,046 99 L
** JF1Y **	006 1,600 000	50,732 95		115,537 22	04MAY01 -51,329 08 L	09MAY01	1 000000 00	-51,329 08 L
** JF1Y **					-13,475 19 S		00	-13,475 19 S
** JF1Y **	013 300 000	9,908 66		29,725 20	07MAY01 -19,816 54 S	10MAY01	1 000000 00	-19,816 54 S
** JF1Y **	020 1,300 000	42,864 35		133,530 20	07MAY01 -90,665 85 S	10MAY01	1 000000 00	-90,665 85 S
** JF1Y **	025 800 000	26,360 23		83,883 89	07MAY01 -57,523 66 S	10MAY01	1 000000 00	-57,523 66 S
** JF1Y **	026 600 000	19,847 33		49,688 21	08MAY01 -29,840 88 S	11MAY01	1 000000 00	-29,840 88 S
** JF1Y **	027 200 000	6,509 72		12,152 84	08MAY01 -5,643 12 S	11MAY01	1 000000 00	-5,643 12 S
** JF1Y **	034 300 000	9,682 70		14,851 86	08MAY01 -5,169 16 S	11MAY01	1 000000 00	-5,169 16 S
** JF1Y **	047 700 000	22,431 12		34,654 34	09MAY01 -12,223 22 S	14MAY01	1 000000 00	-12,223 22 S
** JF1Y **	054 100 000	3,199 89		4,950 62	10MAY01 -1,750 73 S	15MAY01	1 000000 00	-1,750 73 S
** JF1Y **					10MAY01	15MAY01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	060 100 000	3,196 89	4,950 62	-1,753 73 S	00 -1,753 73 S
** JF1Y **	070 400 000	12,793 06	19,802 48	10MAY01 -7,009 42 S	15MAY01 1 000000 00 -7,009 42 S
** JF1Y **	083 400 000	12,779 57	19,802 48	11MAY01 -7,022 91 S	16MAY01 1 000000 00 -7,022 91 S
** JF1Y **	090 400 000	11,951 34	17,959 49	14MAY01 -6,008 15 S	17MAY01 1 000000 00 -6,008 15 S
** JF1Y **	101 200 000	6,004 35	8,672 58	15MAY01 -2,668 23 S	18MAY01 1 000000 00 -2,668 23 S
** JF1Y **	106 600 000	18,349 34	25,896 02	16MAY01 -7,526 68 S	21MAY01 1 000000 00 -7,526 68 S
** JF1Y **	112 1,000 000	32,077 64	35,009 80	17MAY01 -2,932 16 S	22MAY01 1 000000 00 -2,932 16 S
038020103	TOTAL	199,482 42	549,749 71	-322,111 43 L	00 -322,111 43 L
		452,132 11	863,492 18	-290,497 03 S	00 -290,497 03 S
03822W109	APPLIED MICRO CIRCUITS CORP	CDT COM	18JAN01	23JAN01	1 000000
** JF21 **	027 4,000 000	323,877 60	212,000 00	111,877 60 L	00 111,877 60 L
** JF21 **	038 6,500 000	532,772 94	311,439 49	22JAN01 221,333 45 L	25JAN01 1 000000 00 221,333 45 L
** JF1Z **	644 500 000	7,406 70	31,256 31	10JUL01 -23,849 61 S	13JUL01 1 000000 00 -23,849 61 S
** JF1Z **	670 2,200 000	31,714 63	160,584 64	11JUL01 -128,670 01 S	16JUL01 1 000000 00 -128,670 01 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	495 2,200 000	34,864 00	118,003 28	12JUL01 -83,139 28 S	17JUL01 1 000000 00 -83,139 28 S
** JF21 **	336 31,000 000	519,697 67	1,796,079 88	31JUL01 -1,276,382 21 L	03AUG01 1 000000 00 -1,276,382 21 L
03822W109	TOTAL	1,376,348 21	2,319,519 37	-943,171 16 L	00 -943,171 16 L
		73,985 33	309,644 23	-235,658 90 S	00 -235,658 90 S
038222105	APPLIED MATERIALS INC	COM	14MAR01	19MAR01	1 000000
** JF1Z **	452 800 000	37,216 28	10,722 48	26,493 80 L	00 26,493 80 L
** JF1Z **	453 300 000	14,343 27	5,503 07	14MAR01 8,840 20 L	19MAR01 1 000000 00 8,840 20 L
** JF1Z **	456 300 000	14,437 02	5,503 06	14MAR01 8,933 96 L	19MAR01 1 000000 00 8,933 96 L
** JF1Z **	459 300 000	14,399 52	5,508 56	14MAR01 8,890 96 L	19MAR01 1 000000 00 8,890 96 L
** JF1Y **	109 1,400 000	74,874 68	68,802 40	17MAY01 6,072 28 S	22MAY01 1 000000 00 6,072 28 S
** JF1Y **	370 3,200 000	160,491 61	155,801 56	28JUN01 4,690 05 S	03JUL01 1 000000 00 4,690 05 S
** JF1Y **	405 2,500 000	125,116 57	122,662 70	02JUL01 2,453 87 S	06JUL01 1 000000 00 2,453 87 S
** JF1Y **	418 1,100 000	55,126 42	57,133 98	03JUL01 -2,007 56 S	09JUL01 1 000000 00 -2,007 56 S
** JF1Y **	431 700 000	34,382 85	36,079 61	05JUL01 -1,696 76 S	10JUL01 1 000000 00 -1,696 76 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1Y **	443 1,100 000	50,506 48	56,134 13	06JUL01 -5,627 45 S	11JUL01	1 000000 00	-5,627 45 S
** JF1Y **	450 400 000	17,907 08	19,582 24	09JUL01 -1,675 16 S	12JUL01	1 000000 00	-1,675 16 S
** JF1Y **	456 200 000	9,074 69	9,151 98	10JUL01 -77 29 S	13JUL01	1 000000 00	-77 29 S
** JF1Y **	484 3,000 000	138,026 29	138,818 29	12JUL01 -792 00 S	17JUL01	1 000000 00	-792 00 S
** JF2H **	342 10,100 000	315,816 47	499,088 50	19SEP01 -183,272 03 S	24SEP01	1 000000 00	-183,272 03 S
** JF1Z **	579 2,300 000	68,309 56	44,982 78	19SEP01 23,326 78 L	24SEP01	1 000000 00	23,326 78 L
038222105	TOTAL	148,705 65	72,219 95	76,485 70 L		00	76,485 70 L
		981,323 34	1,163,255 39	-181,932 05 S		00	-181,932 05 S
03840J106	AQUILA INC DEL	CL A		24APR01	27APR01	1 000000	
** JF1Z **	794 100 000	2,794 78	2,400 00	396 78 S		00	396 78 S
038521100	ARAMARK CORP	CL B		11DEC01	14DEC01	1 000000	
** JF1Z **	504 200 000	5,140 91	4,600 00	540 91 S		00	540 91 S
039380100	ARCH COAL INC	COM		06APR01	11APR01	1 000000	
** JF1G **	806 1,100 000	33,955 97	10,505 00	23,450 97 S		00	23,450 97 S
** JF1G **	811 3,800 000	118,722 09	38,352 50	80,369 59 S	09APR01 12APR01	1 000000 00	80,369 59 S
** JF1G **				09APR01 12APR01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	813 1,400 000	44,728 50	14,332 50	30,396 00 S		00	30,396 00 S
** JF1G **	836 1,400 000	46,409 99	14,332 50	32,077 49 S	10APR01 16APR01	1 000000 00	32,077 49 S
** JF1G **	014 800 000	26,532 47	8,190 00	18,342 47 S	16APR01 19APR01	1 000000 00	18,342 47 S
** JF1G **	198 9,900 000	326,936 58	116,451 25	210,485 33 S	09MAY01	1 000000 00	210,485 33 S
** JF1G **	206 5,400 000	178,479 70	75,345 00	103,134 70 S	07MAY01 10MAY01	1 000000 00	103,134 70 S
** JF1G **	215 300 000	9,886 10	4,140 00	5,746 10 S	07MAY01 10MAY01	1 000000 00	5,746 10 S
** JF1G **	218 6,700 000	220,757 63	93,810 00	126,947 63 S	08MAY01 11MAY01	1 000000 00	126,947 63 S
039380100	TOTAL	1,006,409 03	375,458 75	630,950 28 S		00	630,950 28 S
039392105	ARCH WIRELESS INC	COM		24JAN01	24JAN01	1 000000	
** JF1G **	070 451	00	2 70	-2 70 L		00	-2 70 L
** JF1G **	715 1,463,641 000	38,940 62	1,747,589 24	-315,894 56 L	17AUG01 22AUG01	1 000000 00	-315,894 56 L
** JF1G **				-1,392,754 06 S		00	-1,392,754 06 S
039392105	TOTAL	38,940 62	1,747,591 94	-315,897 26 L		00	-315,897 26 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS		NET BAS	SECTY GN/LS
	700 000								
** JF1G **	317	4,899 83	3,054 66		22FEB01	27FEB01	1 000000		1,845 17 L
	700 000						00		
** JF1G **	317	-4,899 83	-3,054 66		22FEB01	27FEB01	1 000000		-1,845 17 L
	-700 000						00		
** JF1G **	320	4,899 83	3,054 66		22FEB01	27FEB01	1 000000		1,845 17 L
	700 000						00		
** JF1G **	336	4,199 86	2,618 28		23FEB01	28FEB01	1 000000		1,581 58 L
	600 000						00		
** JF1G **	347	4,899 83	3,054 66		26FEB01	01MAR01	1 000000		1,845 17 L
	700 000						00		
** JF1G **	359	4,199 86	2,618 28		27FEB01	02MAR01	1 000000		1,581 58 L
	600 000						00		
** JF1G **	375	4,199 86	2,618 28		28FEB01	05MAR01	1 000000		1,581 58 L
	600 000						00		
** JF1G **	387	4,199 86	2,618 28		01MAR01	06MAR01	1 000000		1,581 58 L
	600 000						00		
** JF1G **	432	24,749 17	19,437 10		07MAR01	12MAR01	1 000000		5,112 07 L
	4,500 000						00		
** JF1G **	417	53,848 20	32,728 50		14JUN01	19JUN01	1 000000		21,119 70 L
	7,500 000						00		
** JF1G **	437	638,228 72	403,651 50		20JUN01	25JUN01	1 000000		234,577 22 L
	92,500 000						00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS		NET BAS	SECTY GN/LS
040222101	TOTAL	874,201 99	552,893 46		321,308 53 L		00		321,308 53 L
04033V104	ARIBA INC				03JAN01	08JAN01	1 000000		
** JF1Z **	348	35,458 32	100,053 80		-64,595 48 S		00		-64,595 48 S
	800 000								
** JF1Z **	538	15,704 15	37,123 17		12JAN01	18JAN01	1 000000		-21,419 02 S
	400 000						00		
** JF1Z **	561	14,138 77	39,011 84		12JAN01	18JAN01	1 000000		-24,873 07 S
	400 000						00		
** JF1Z **	580	32,214 08	110,905 11		14JAN01	19JAN01	1 000000		-78,691 03 S
	900 000						00		
** JF1Z **	582	11,308 72	36,470 61		17JAN01	22JAN01	1 000000		-25,161 89 S
	300 000						00		
** JF1Z **	593	15,277 94	45,262 33		17JAN01	22JAN01	1 000000		-29,984 39 S
	400 000						00		
** JF1Z **	624	3,689 79	11,118 39		18JAN01	23JAN01	1 000000		-7,428 60 S
	100 000						00		
** JF1Z **	633	3,908 05	10,706 25		19JAN01	24JAN01	1 000000		-6,798 20 S
	100 000						00		
** JF1Z **	705	3,795 57	10,988 75		22JAN01	25JAN01	1 000000		-7,193 18 S
	100 000						00		
** JF2Q **	318	6,895 87	151,343 99		11APR01	18APR01	1 000000		-144,448 12 S
	1,152 000						00		
** JF2Q **	335	70,997 63	1,310,485 01		27APR01	02MAY01	1 000000		-1,239,487 38 S
	10,000 000						00		

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL	DESCRIPTION BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
04033V104	TOTAL			1,063,469 25	-1,450,000 36 S		00	-1,450,000 36 S
		213,388 89						
04289L107	ART TECHNOLOGY GROUP INC		OC CDM		02APR01	05APR01	1 000000	
.. JFIG ..		104,415 43		872,434 50	-688,020 87 S		00	-688,020 87 S
	25,400 000							
045709102	ASSOCIATE MATLS INC		COM		21NOV01	27NOV01	1 000000	
.. JFIG ..		259,191 35		164,098 21	95,093 14 L		00	95,093 14 L
	583 10,000 000							
.. JFIG ..		181,743 93		98,978 34	82,785 59 L	04DEC01	1 000000	82,785 59 L
	606 4,000 000						00	
045709102	TOTAL			243,076 55	177,878 73 L		00	177,878 73 L
		440,955 28						
045727904	INDIAN OPP FUND		ORD USD 0 01		20AUG01	12SEP01	1 000000	
.. JFIN ..		158,205 02		258,714 25	-100,511 23 L		00	-100,511 23 L
	189 19,825 000							
.. JFIN ..		198,233 05		315,460 12	-18,174 41 L	22OCT01	1 000000	-18,174 41 L
	327 29,000 000						00	
.. JFIN ..					-99,051 66 S		00	-99,051 66 S
.. JFIN ..		689,363 74		826,174 29	-45,810 55 L	14DEC01	1 000000	-45,810 55 L
	554 85,529 000					14DEC01	00	
.. JFIN ..					-91,000 00 S		00	-91,000 00 S
045727904	TOTAL			1,400,350 66	-164,496 39 L		00	-164,496 39 L
		1,045,802 41						
		887,597 59		1,141,634 41	-190,051 66 S		00	-190,051 66 S

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL	DESCRIPTION BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
046224101	ASTEC INDS INC		COM		16JAN01	19JAN01	1 000000	
.. JFIG ..		81,584 78		52,612 50	28,972 28 S		00	28,972 28 S
	819 6,100 000							
.. JFIG ..		104,983 66		69,862 50	37,121 16 S	22JAN01	1 000000	37,121 16 S
	016 8,100 000						00	
.. JFIG ..		44,581 01		29,325 00	15,254 01 S	23JAN01	1 000000	15,256 01 S
	036 3,400 000						00	
.. JFIG ..		70,197 66		46,575 00	23,622 66 S	24JAN01	1 000000	23,622 66 S
	043 5,400 000						00	
.. JFIG ..		104,284 02		69,862 50	34,421 52 S	26JAN01	1 000000	34,421 52 S
	059 8,100 000						00	
.. JFIG ..		139,754 04		94,012 50	45,741 54 S	31JAN01	1 000000	45,741 54 S
	099 10,900 000						00	
.. JFIG ..		79,967 33		37,950 00	42,017 33 S	24AUG01	1 000000	42,017 33 S
	731 4,400 000						00	
.. JFIG ..		23,833 20		14,662 50	9,170 70 S	25OCT01	1 000000	9,170 70 S
	380 1,700 000						00	
.. JFIG ..		5,531 81		3,450 00	2,081 81 S	24OCT01	1 000000	2,081 81 S
	385 400 000						00	
.. JFIG ..		1,395 73		842 50	533 23 S	25OCT01	1 000000	533 23 S
	405 100 000						00	
.. JFIG ..		11,119 62		6,980 00	4,219 62 S	25OCT01	1 000000	4,219 62 S
	404 800 000						00	
.. JFIG ..		13,899 53		8,625 00	5,274 53 S	25OCT01	1 000000	5,274 53 S
	407 1,000 000						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CN/LN SECTY CN/LN	STL DT BASE CURR CN/LN	SELL RATE CN/LN	NET SECTY NET BAS SECTY CN/LN
** JFIG ** 418 400 000	5,698 48	3,450 00	23OCT01 2,248 48 S	26OCT01	1 000000 00	2,248 48 S
** JFIG ** 420 200 000	2,774 90	1,725 00	24OCT01 1,049 90 L	29OCT01	1 000000 00	1,049 90 L
** JFIG ** 435 1,700 000	22,443 24	14,462 50	25OCT01 7,980 74 L	30OCT01	1 000000 00	7,980 74 L
** JFIG ** 445 6,800 000	88,669 04	58,650 00	26OCT01 30,019 04 L	31OCT01	1 000000 00	30,019 04 L
** JFIG ** 460 2,200 000	28,326 47	19,475 00	31OCT01 8,851 47 L	05NOV01	1 000000 00	8,851 47 L
** JFIG ** 474 700 000	9,029 69	6,256 25	01NOV01 2,773 44 L	06NOV01	1 000000 00	2,773 44 L
** JFIG ** 505 2,100 000	24,774 10	18,768 75	06NOV01 8,005 35 L	09NOV01	1 000000 00	8,005 35 L
** JFIG ** 508 17,800 000	229,122 86	154,353 00	07NOV01 74,769 86 L	13NOV01	1 000000 00	74,769 86 L
046224101 TOTAL	407,340 30	273,890 50	133,449 80 L		00	133,449 80 L
	688,830 87	438,150 00	250,680 87 S		00	250,680 87 S
04648X107 ASYST TECHNOLOGIES INC COM						
** JFIG ** 792 11,400 000	191,772 37	148,439 56	11JAN01 23,332 81 S	17JAN01	1 000000 00	23,332 81 S
** JFIG ** 054 9,000 000	151,594 54	133,430 42	19APR01 18,164 12 S	24APR01	1 000000 00	18,164 12 S
** JFIW ** 385 5,400 000	84,147 01	100,494 00	03MAY01 -16,346 99 S	08MAY01	1 000000 00	-16,346 99 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT CN/LN SECTY CN/LN	STL DT BASE CURR CN/LN	SELL RATE CN/LN	NET SECTY NET BAS SECTY CN/LN
** JFIW ** 386 12,700 000	202,231 86	237,702 38	03MAY01 -35,470 52 S	08MAY01	1 000000 00	-35,470 52 S
** JFIW ** 394 7,200 000	112,287 45	137,727 36	04MAY01 -25,439 91 S	09MAY01	1 000000 00	-25,439 91 S
** JFIG ** 228 37,600 000	664,516 48	542,965 18	09MAY01 121,551 30 S	14MAY01	1 000000 00	121,551 30 S
04648X107 TOTAL	1,406,549 71	1,320,758 90	85,790 81 S		00	85,790 81 S
048396105 ATLANTIC COAST AIRLINES HLDGS COM						
** JFIW ** 342 28,400 000	439,816 13	679,212 63	17SEP01 -239,396 50 S	20SEP01	1 000000 00	-239,396 50 S
** JFIW ** 359 11,900 000	193,124 61	291,376 75	18SEP01 -98,252 14 S	21SEP01	1 000000 00	-98,252 14 S
048396105 TOTAL	632,940 74	970,589 38	-337,648 64 S		00	-337,648 64 S
049164106 ATLAS AIR WORLDWIDE HLDGS INC COM						
** JFIW ** 562 13,400 000	302,299 26	425,833 32	08JUN01 -123,534 06 L	13JUN01	1 000000 00	-123,534 06 L
** JFIW ** 573 7,200 000	156,813 64	230,571 36	11JUN01 -73,757 72 L	14JUN01	1 000000 00	-73,757 72 L
** JFIW ** 574 500 000	10,999 38	16,011 90	11JUN01 -5,012 52 L	14JUN01	1 000000 00	-5,012 52 L
** JFIW ** 587 2,900 000	61,036 86	92,869 02	12JUN01 -31,832 16 L	15JUN01	1 000000 00	-31,832 16 L
** JFIW ** 600 8,200 000	170,787 99	282,348 24	13JUN01 -111,560 25 L	18JUN01	1 000000 00	-111,560 25 L
** JFIW ** 605	143,017 46	256,057 14	14JUN01 -113,039 68 L	19JUN01	1 000000 00	-113,039 68 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	7,200 000						
** JFIW **	408	41,211 33	74,505 72	15JUN01	20JUN01	1 000000	-33,294 39 L
	2,100 000					00	
** JFIW **	611	20,994 83	53,566 88	18JUN01	21JUN01	1 000000	-24,662 77 L
	1,500 000					00	
** JFIW **	416	303,415 81	466,151 61	19JUN01	22JUN01	1 000000	-28,124 20 L
	17,900 000					00	
** JFIW **						00	-334,412 40 S
** JFIW **	437	310,289 62	705,561 03	20JUN01	25JUN01	1 000000	-395,071 41 S
	21,400 000					00	
** JFIW **	646	146,159 28	285,020 77	21JUN01	26JUN01	1 000000	-138,861 49 S
	10,100 000					00	
049164106	TOTAL	1,218,684 94	2,097,915 11	-544,817 75 L		00	-544,817 75 L
		760,063 91	1,456,533 41	-868,345 30 S		00	-868,345 30 S
053332102	AUTOZONE INC	COM		11DEC01	14DEC01	1 000000	
** JFIY **	536	88,399 13	56,485 95	31,713 18 S		00	31,713 18 S
	1,200 000						
** JFIY **	545	22,042 18	14,142 36	12DEC01	17DEC01	1 000000	7,899 82 S
	300 000					00	
053332102	TOTAL	110,441 31	70,828 31	39,613 00 S		00	39,613 00 S
05348W109	AVANEX CORP	COM		17JAN01	15FEB01	1 000000	
** JF2Q **	270	101,003 63	183,534 25	-82,530 62 S		00	-82,530 62 S
	1,548 000						
** JF2I **	136	14,843 30	53,937 50	-39,094 20 L	27MAR01	1 000000	-39,094 20 L
	1,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
05348W109	TOTAL	14,843 30	53,937 50	-39,094 20 L		00	-39,094 20 L
		101,003 63	183,534 25	-82,530 62 S		00	-82,530 62 S
053594102	AVERT INC	COM		18JUN01	21JUN01	1 000000	
** JFI6 **	420	538,878 99	398,581 49	140,297 50 S		00	140,297 50 S
	25,100 000						
053742100	AVIRON	COM		05DEC01	10DEC01	1 000000	
** JFIW **	062	254,460 01	215,564 91	39,095 10 S		00	39,095 10 S
	5,500 000						
** JFIW **	305	221,597 17	157,417 23	64,179 94 S	03JAN02	1 000000	64,179 94 S
	4,300 000					00	
053742100	TOTAL	476,057 18	372,782 14	103,275 04 S		00	103,275 04 S
054303102	AVOM PRODS INC	COM		30JAN01	02FEB01	1 000000	
** JFIY **	012	12,203 56	11,376 90	826 46 S		00	826 46 S
	300 000						
** JFIY **	017	20,099 32	18,961 50	1,137 82 S	05FEB01	1 000000	1,137 82 S
	500 000					00	
** JFIY **	026	16,147 46	15,235 21	912 25 S	05FEB01	1 000000	912 25 S
	400 000					00	
** JFIY **	027	61,563 34	59,294 75	2,268 59 S	05FEB01	1 000000	2,268 59 S
	1,500 000					00	
** JFIY **	047	41,973 29	40,390 56	1,582 73 S	06FEB01	1 000000	1,582 73 S
	1,000 000					00	
** JFIY **	052	25,138 50	24,872 88	265 62 S	06FEB01	1 000000	265 62 S
	600 000					00	
** JFIY **					07FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE SECY GN/LS			NET BAS SECY GN/LS
	060	24,852 07	24,872 88	-20 81 S		00	-20 81 S
600 000							
** JFIY **	062	24,814 15	23,646 84	02FEB01 1,167 31 S	07FEB01	1 000000 00	1,167 31 S
600 000							
** JFIY **	070	37,330 75	35,406 68	05FEB01 1,924 07 S	08FEB01	1 000000 00	1,924 07 S
900 000							
** JFIY **	085	29,134 28	27,365 45	04FEB01 1,768 83 S	09FEB01	1 000000 00	1,768 83 S
700 000							
** JFIY **	089	16,838 11	17,040 08	07FEB01 -201 97 S	12FEB01	1 000000 00	-201 97 S
400 000							
** JFIY **	119	187,814 77	195,047 73	08FEB01 -7,232 96 S	13FEB01	1 000000 00	-7,232 96 S
4,400 000							
** JFIY **	133	8,431 71	8,960 12	09FEB01 -528 41 S	14FEB01	1 000000 00	-528 41 S
200 000							
** JFIY **	137	21,246 69	22,532 05	09FEB01 -1,285 36 S	14FEB01	1 000000 00	-1,285 36 S
500 000							
** JFIY **	151	62,475 76	67,004 25	12FEB01 -4,608 49 S	15FEB01	1 000000 00	-4,608 49 S
1,500 000							
** JFIY **	160	58,210 05	60,883 34	13FEB01 -2,673 29 S	16FEB01	1 000000 00	-2,673 29 S
1,400 000							
** JFIY **	165	37,441 72	40,558 13	13FEB01 -3,116 41 S	16FEB01	1 000000 00	-3,116 41 S
900 000							
** JFIY **	171	32,854 90	37,073 53	14FEB01 -4,218 63 S	20FEB01	1 000000 00	-4,218 63 S
800 000							
** JFIY **	173	14,399 53	18,956 90	14FEB01 -2,557 37 S	20FEB01	1 000000 00	-2,557 37 S
400 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE SECY GN/LS			NET BAS SECY GN/LS
** JFIY **	182	110,293 91	133,327 69	15FEB01 -23,033 78 S	21FEB01	1 000000 00	-23,033 78 S
2,800 000							
** JFIY **	191	35,885 31	40,519 79	16FEB01 -4,634 48 S	22FEB01	1 000000 00	-4,634 48 S
900 000							
054303102	TOTAL	881,149 18	923,407 26	-42,258 08 S		00	-42,258 08 S
055472104	BISYS GROUP INC	CON		11JAN01	17JAN01	1 000000	
** JFIW **	411	497,000 54	227,484 40	269,516 14 L		00	269,516 14 L
9,300 000							
** JFIW **	449	32,323 92	14,499 99	16JAN01 17,823 93 L	19JAN01	1 000000 00	17,823 93 L
600 000							
** JFIW **	537	213,932 86	98,678 32	05JUN01 115,254 54 L	08JUN01	1 000000 00	115,254 54 L
3,800 000							
** JFIW **	538	313,201 47	148,798 75	05JUN01 164,402 72 L	08JUN01	1 000000 00	164,402 72 L
5,600 000							
** JFIW **	549	503,847 88	258,003 12	06JUN01 245,844 76 L	11JUN01	1 000000 00	245,844 76 L
9,200 000							
** JFIW **	764	607,845 75	285,208 94	12JUL01 322,636 81 L	17JUL01	1 000000 00	322,636 81 L
9,700 000							
** JFIZ **	051	10,853 87	11,054 80	25JUL01 -200 93 S	30JUL01	1 000000 00	-200 93 S
200 000							
** JFIZ **	071	5,389 82	5,594 18	25JUL01 -204 36 S	30JUL01	1 000000 00	-204 36 S
100 000							
** JFIZ **	072	5,376 03	5,500 00	25JUL01 -123 97 S	30JUL01	1 000000 00	-123 97 S
100 000							
** JFIZ **	083	5,368 91	5,666 87	26JUL01 -297 96 S	31JUL01	1 000000 00	-297 96 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS		
	100 000						
** JFIZ **	084	5,399 82	5,666 87	24JUL01 -267 05 S	31JUL01	1 000000 00	-267 05 S
** JFIZ **	096	5,403 75	5,622 00	27JUL01 -218 25 S	01AUG01	1 000000 00	-218 25 S
** JFIZ **	097	5,417 35	5,615 06	27JUL01 -197 71 S	01AUG01	1 000000 00	-197 71 S
** JFIZ **	098	5,418 82	5,540 00	27JUL01 -121 18 S	01AUG01	1 000000 00	-121 18 S
** JFIZ **	111	5,500 82	5,465 56	30JUL01 35 26 S	02AUG01	1 000000 00	35 26 S
** JFIZ **	132	5,378 17	5,465 56	31JUL01 -87 39 S	03AUG01	1 000000 00	-87 39 S
** JFIZ **	184	5,405 16	5,501 99	02AUG01 -96 83 S	07AUG01	1 000000 00	-96 83 S
** JFIZ **	230	5,314 40	5,501 99	06AUG01 -187 59 S	09AUG01	1 000000 00	-187 59 S
** JFIZ **	296	5,366 30	5,487 73	07AUG01 -121 43 S	10AUG01	1 000000 00	-121 43 S
** JFIZ **	317	5,357 22	5,487 72	08AUG01 -130 50 S	13AUG01	1 000000 00	-130 50 S
** JFIZ **	336	5,321 82	6,151 22	10AUG01 -829 40 S	15AUG01	1 000000 00	-829 40 S
** JFIZ **	368	10,916 52	11,923 76	20AUG01 -1,007 24 S	23AUG01	1 000000 00	-1,007 24 S
	200 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS		
** JFIZ **	374	5,528 74	5,961 88	22AUG01 -433 14 S	27AUG01	1 000000 00	-433 14 S
** JFIZ **	378	5,557 55	5,961 88	23AUG01 -404 33 S	28AUG01	1 000000 00	-404 33 S
** JFIM **	704	287,553 04	157,200 96	13NOV01 130,352 88 L	16NOV01	1 000000 00	130,352 88 L
** JFIM **	728	70,307 63	35,635 71	14NOV01 34,671 92 L	19NOV01	1 000000 00	34,671 92 L
** JFIM **	732	54,222 59	22,567 70	15NOV01 31,654 89 L	20NOV01	1 000000 00	31,654 89 L
** JFIM **	888	216,934 76	85,757 26	28NOV01 131,177 50 L	03DEC01	1 000000 00	131,177 50 L
** JFIM **	819	226,835 93	88,014 03	29NOV01 138,821 90 L	04DEC01	1 000000 00	138,821 90 L
055472104	TOTAL	3,024,006 37	1,421,849 18	1,602,157 19 L		00	1,402,157 19 L
	108,275 87		113,169 07	-4,894 00 S		00	-4,894 00 S
05548J106	BJS WHSL CLUB INC						
** JFIZ **	531	8,313 56	9,298 72	12DEC01 -985 16 S	17DEC01	1 000000 00	-985 16 S
** JFIZ **	545	4,058 19	4,649 36	13DEC01 -591 17 S	18DEC01	1 000000 00	-591 17 S
** JFIZ **	581	4,036 92	4,610 61	14DEC01 -573 69 S	19DEC01	1 000000 00	-573 69 S
** JFIZ **	582	4,024 87	4,610 61	14DEC01 -585 74 S	19DEC01	1 000000 00	-585 74 S
	100 000						

ROBERT WOOD JOHNSON FOUNDATION
 -- COMPOSITE --
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS		
** JF1Z **	611 12.599 61	13,474 63		18DEC01	21DEC01	1 000000	-1,075 02 S
300 000				-1,075 02 S		00	-1,075 02 S
** JF1Z **	412 4,217 91	4,532 01		18DEC01	21DEC01	1 000000	-314 10 S
100 000				-314 10 S		00	-314 10 S
** JF1Z **	424 4,240 26	4,440 04		19DEC01	24DEC01	1 000000	-199 78 S
100 000				-199 78 S		00	-199 78 S
** JF1Z **	426 4,246 41	4,440 04		19DEC01	24DEC01	1 000000	-193 63 S
100 000				-193 63 S		00	-193 63 S
** JF1Z **	437 8,693 93	8,977 60		20DEC01	26DEC01	1 000000	-283 67 S
200 000				-283 67 S		00	-283 67 S
** JF1Z **	452 4,387 49	4,537 56		21DEC01	27DEC01	1 000000	-150 07 S
100 000				-150 07 S		00	-150 07 S
** JF1Z **	457 4,390 77	4,537 56		24DEC01	28DEC01	1 000000	-146 79 S
100 000				-146 79 S		00	-146 79 S
** JF1Z **	462 4,327 38	4,471 44		26DEC01	31DEC01	1 000000	-344 06 S
100 000				-344 06 S		00	-344 06 S
** JF1Z **	468 4,357 18	4,767 07		27DEC01	02JAN02	1 000000	-409 89 S
100 000				-409 89 S		00	-409 89 S
** JF1Z **	482 4,394 93	4,785 47		31DEC01	04JAN02	1 000000	-388 54 S
100 000				-388 54 S		00	-388 54 S
05548J106	TOTAL	76,289 41	82,530 72	-6,241 31 S		00	-6,241 31 S

ROBERT WOOD JOHNSON FOUNDATION
 -- COMPOSITE --
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS		
055652101	BSB BANCORP INC	COM		19MAR01	22MAR01	1 000000	
** JF1G **	581 14,999 50	20,100 00		-5,100 50 L		00	-5,100 50 L
800 000							
** JF1G **	604 3,774 87	5,025 00		20MAR01	23MAR01	1 000000	-1,250 13 L
200 000				-1,250 13 L		00	-1,250 13 L
** JF1G **	701 7,599 74	10,050 00		28MAR01	02APR01	1 000000	-2,450 26 L
400 000				-2,450 26 L		00	-2,450 26 L
** JF1G **	714 3,774 87	5,025 00		29MAR01	03APR01	1 000000	-1,250 13 L
200 000				-1,250 13 L		00	-1,250 13 L
** JF1G **	752 3,749 87	5,025 00		02APR01	05APR01	1 000000	-1,275 13 L
200 000				-1,275 13 L		00	-1,275 13 L
** JF1G **	794 33,748 87	45,225 00		05APR01	10APR01	1 000000	-11,476 13 L
1,800 000				-11,476 13 L		00	-11,476 13 L
** JF1G **	010 5,624 81	7,537 50		12APR01	18APR01	1 000000	-1,912 69 L
300 000				-1,912 69 L		00	-1,912 69 L
** JF1G **	037 3,749 87	5,025 00		17APR01	20APR01	1 000000	-1,275 13 L
200 000				-1,275 13 L		00	-1,275 13 L
** JF1G **	727 263,024 33	248,737 50		18DEC01	21DEC01	1 000000	14,284 83 L
9,900 000				14,284 83 L		00	14,284 83 L
** JF1G **	735 37,518 74	35,175 00		19DEC01	24DEC01	1 000000	2,343 74 L
1,400 000				2,343 74 L		00	2,343 74 L
** JF1G **	766 188,293 72	173,925 00		21DEC01	28DEC01	1 000000	14,368 72 L
7,000 000				14,368 72 L		00	14,368 72 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE			
055452101	TOTAL	565,859 19		560,850 00	5,009 19 L		00	5,009 19 L
05574J101	BTC INC		COM		06AUG01	09AUG01	1 000000	
"" JF1G ""	670	94,894 82		106,760 16	-11,863 34 L		00	-11,863 34 L
	10,400 000							
"" JF1G ""	742	64,617 04		74,142 40	-11,524 56 L		00	-11,524 56 L
	7,200 000							
"" JF1G ""	793	2,842 40		3,637 50	-795 10 L		00	-795 10 L
	300 000							
"" JF1G ""	807	928 46		1,212 50	-284 04 L		00	-284 04 L
	100 000							
"" JF1G ""	818	196,920 91		263,392 50	-66,471 59 L		00	-66,471 59 L
	21,700 000							
"" JF1G ""	803	323,157 16		376,065 25	-52,908 09 L		00	-52,908 09 L
	35,300 000							
05576J101	TOTAL	683,363 59		827,210 31	-143,846 72 L		00	-143,846 72 L
055921100	BMC SOFTWARE INC		COM		22JAN01	25JAN01	1 000000	
"" JF1Z ""	675	21,859 41		19,115 75	2,743 66 S		00	2,743 66 S
	700 000							
"" JF1Z ""	703	59,836 42		50,861 78	8,974 64 S		00	8,974 64 S
	1,900 000							
"" JF1Z ""	714	12,279 59		9,423 68	2,855 91 S		00	2,855 91 S
	400 000							
"" JF1Z ""	737	33,560 34		25,838 58	7,721 76 S		00	7,721 76 S
	1,100 000							
"" JF1Z ""					23JAN01	26JAN01	1 000000	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE			
	738	6,111 78		4,635 30	1,476 48 S		00	1,476 48 S
	200 000							
"" JF1Z ""	740	6,131 32		4,635 31	1,496 01 S		00	1,496 01 S
	200 000							
"" JF1Z ""	768	73,239 52		53,219 70	20,019 82 S		00	20,019 82 S
	2,400 000							
"" JF1Z ""	776	9,200 36		6,399 82	2,800 54 S		00	2,800 54 S
	300 000							
"" JF1Z ""	777	3,062 40		1,985 00	1,077 40 S		00	1,077 40 S
	100 000							
"" JF1Z ""	786	9,093 45		5,955 00	3,138 45 S		00	3,138 45 S
	300 000							
"" JF1Z ""	057	5,170 51		5,955 00	-784 49 L		00	-784 49 L
	300 000							
"" JF1Z ""	059	3,473 88		3,616 37	-142 49 S		00	-142 49 S
	200 000							
"" JF1Z ""	078	12,379 45		14,249 85	-1,870 20 S		00	-1,870 20 S
	700 000							
"" JF1Z ""	079	5,162 52		6,550 48	-1,388 16 S		00	-1,388 16 S
	300 000							
"" JF1Z ""	085	3,295 82		4,375 00	-1,079 18 S		00	-1,079 18 S
	200 000							
"" JF1Z ""	100	4,401 08		6,561 38	-2,160 30 S		00	-2,160 30 S
	300 000							
"" JF1Z ""	106	2,973 50		4,358 53	-1,385 03 S		00	-1,385 03 S
	200 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
** JF1Z **	109 3,004.67	4,371.65	30OCT01	02NOV01	1 000000	00	-1,366.98 S
	200 000						
** JF1Z **	121 1,550.29	2,192.37	31OCT01	05NOV01	1 000000	00	-642.08 S
	100 000						
** JF1Z **	126 3,051.38	4,434.17	31OCT01	05NOV01	1 000000	00	-1,382.79 S
	200 000						
** JF1Z **	129 1,522.75	2,210.78	01NOV01	06NOV01	1 000000	00	-688.03 S
	100 000						
** JF1Z **	147 1,523.52	2,168.20	01NOV01	06NOV01	1 000000	00	-644.68 S
	100 000						
** JF1Z **	141 3,012.14	3,756.93	02NOV01	07NOV01	1 000000	00	-724.79 S
	200 000						
** JF1Z **	144 4,534.71	5,605.40	05NOV01	08NOV01	1 000000	00	-1,070.69 S
	300 000						
** JF1Z **	148 7,568.13	9,345.47	05NOV01	08NOV01	1 000000	00	-1,775.34 S
	500 000						
** JF1Z **	169 1,512.45	2,038.80	05NOV01	08NOV01	1 000000	00	-526.35 S
	100 000						
** JF1Z **	170 1,528.25	2,038.81	06NOV01	09NOV01	1 000000	00	-510.56 S
	100 000						
** JF1Z **	171 1,531.20	2,038.80	06NOV01	09NOV01	1 000000	00	-507.60 S
	100 000						
** JF1Z **	173 1,534.95	2,038.81	06NOV01	09NOV01	1 000000	00	-503.86 S
	100 000						
** JF1Z **	176 4,641.98	5,980.80	06NOV01	09NOV01	1 000000	00	-1,338.82 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
	300 000						
** JF1Z **	181 6,390.51	8,089.09	07NOV01	13NOV01	1 000000	00	-1,698.58 S
	400 000						
** JF1Z **	182 6,393.60	8,550.84	07NOV01	13NOV01	1 000000	00	-2,157.24 S
	400 000						
** JF1Z **	183 1,598.82	2,115.00	08NOV01	14NOV01	1 000000	00	-516.18 S
	100 000						
** JF1Z **	204 1,499.25	2,115.00	12NOV01	15NOV01	1 000000	00	-615.75 S
	100 000						
** JF1Z **	224 1,565.04	2,115.00	13NOV01	14NOV01	1 000000	00	-549.96 S
	100 000						
** JF1Z **	252 1,556.09	2,115.00	14NOV01	19NOV01	1 000000	00	-558.91 S
	100 000						
** JF1Z **	256 1,568.75	2,115.00	15NOV01	20NOV01	1 000000	00	-546.25 S
	100 000						
055921100	TOTAL	5,170.51	5,955.00	-784.49 L		00	-784.49 L
	323,149.52	297,195.65	25,953.87 S			00	25,953.87 S
057224107	BAKER HUGHES INC	COM	26JAN01	31JAN01	1 000000	00	3,837.85 S
** JF1Y **	862 38,109.59	34,351.74				00	3,837.85 S
	900 000						
** JF1Y **	877 20,908.85	19,084.30	29JAN01	01FEB01	1 000000	00	1,824.55 S
	500 000						
** JF1Y **	887 12,297.06	11,322.78	29JAN01	01FEB01	1 000000	00	974.28 S
	300 000						
** JF1Y **			30JAN01	02FEB01	1 000000	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	002 1,900 000	78,787 14	70,092 14		8,695 00 S		00	8,695 00 S
** JFIY **	013 600 000	24,874 62	22,154 36		30JAN01 2,740 26 S	02FEB01	1 000000 00	2,740 26 S
** JFIY **	021 1,300 000	53,832 76	47,397 71		31JAN01 6,435 05 S	05FEB01	1 000000 00	6,435 05 S
** JFIY **	115 2,700 000	109,989 46	99,990 20		18MAY01 9,999 26 S	23MAY01	1 000000 00	9,999 26 S
** JFIY **	119 200 000	8,186 30	7,534 60		21MAY01 651 70 S	24MAY01	1 000000 00	651 70 S
** JFIY **	208 400 000	14,761 06	15,142 64		11JUN01 -381 58 S	14JUN01	1 000000 00	-381 58 S
** JFIY **	214 2,500 000	92,535 41	95,123 20		11JUN01 -2,587 79 S	14JUN01	1 000000 00	-2,587 79 S
** JFIY **	223 1,000 000	37,492 05	37,264 25		12JUN01 227 80 S	15JUN01	1 000000 00	227 80 S
** JFIY **	224 2,200 000	82,165 93	80,858 36		12JUN01 1,307 57 S	15JUN01	1 000000 00	1,307 57 S
** JFIY **	613 7,000 000	230,642 30	269,290 18		20JUL01 -38,647 88 S	25JUL01	1 000000 00	-38,647 88 S
057224107	TOTAL	804,662 53	809,586 46		-4,923 93 S		00	-4,923 93 S
057991929	BAIN CAPITAL V MEZZANINE FUND				20NOV01	20NOV01	1 000000	
** JFIQ **	472 971,882 220	906,479 12	971,882 22		-65,403 10 L		00	-65,403 10 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
057992935	BAIN CAPITAL FUND V B				10JAN01	10JAN01	1 000000	
** JFIQ **	028 23,937 150	184,587 66	23,937 15		140,650 51 L		00	140,650 51 L
** JFIQ **	033 36,680 940	270,679 18	36,680 94		14JAN01 233,998 24 L	16JAN01	1 000000 00	233,998 24 L
** JFIQ **	045 61,958 220	582,208 63	61,958 22		23JAN01 520,250 41 L	23JAN01	1 000000 00	520,250 41 L
** JFIQ **	064 34,430 850	148,323 12	34,430 85		08FEB01 113,692 27 L	08FEB01	1 000000 00	113,692 27 L
** JFIQ **	087 310,267 500	781,865 60	310,267 50		15FEB01 471,598 10 L	15FEB01	1 000000 00	471,598 10 L
** JFIQ **	169 327,063 890	721,849 93	327,063 89		13APR01 394,786 04 L	13APR01	1 000000 00	394,786 04 L
** JFIQ **	189 87,247 460	252,315 37	87,247 46		02MAY01 145,067 91 L	02MAY01	1 000000 00	145,067 91 L
** JFIQ **	CXL 189 -87,247 460	-252,315 37	-87,247 46		02MAY01 -145,067 91 L	02MAY01	1 000000 00	-145,067 91 L
** JFIQ **	278 87,347 460	252,315 37	87,347 46		02MAY01 144,967 91 L	02MAY01	1 000000 00	144,967 91 L
** JFIQ **	200 87,590 040	245,907 97	87,590 04		10MAY01 156,317 93 L	10MAY01	1 000000 00	156,317 93 L
** JFIQ **	204 27,001 300	294,137 27	27,001 30		14MAY01 267,135 97 L	14MAY01	1 000000 00	267,135 97 L
** JFIQ **	CXL 204 -27,001 300	-294,137 27	-27,001 30		14MAY01 -267,135 97 L	14MAY01	1 000000 00	-267,135 97 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Q **	205 27,001 300	294,137 27	27,001 30		16MAY01 267,135 97 L	16MAY01	1 000000 00	267,135 97 L
** JF1Q **	222 30,795 340	466,591 59	30,795 34		21MAY01 435,796 25 L	21MAY01	1 000000 00	435,796 25 L
** JF1Q **	224 17,946 000	466,591 59	17,946 00		21MAY01 448,645 59 L	21MAY01	1 000000 00	448,645 59 L
** JF1Q **	CXL 224 -17,946 000	-466,591 59	-17,946 00		21MAY01 -448,645 59 L	21MAY01	1 000000 00	-448,645 59 L
** JF1Q **	478 250,860 520	541,122 42	250,860 52		28NOV01 290,262 10 L	28NOV01	1 000000 00	290,262 10 L
057992935	TOTAL	4,487,588 94	1,278,133 21		3,209,455 73 L		00	3,209,455 73 L
057994998	BAIN CAPITAL FUND VI	LP			22MAY01	22MAY01	1 000000	
** JF1Q **	217 437,694 360	884,719 94	437,694 36		447,025 58 L		00	447,025 58 L
** JF1Q **	237 221,711 690	1,844,654 00	221,711 69		06JUN01 1,622,942 31 L	06JUN01	1 000000 00	1,622,942 31 L
** JF1Q **	313 60,600 000	123,833 00	60,600 00		08AUG01 63,233 00 L	08AUG01	1 000000 00	63,233 00 L
** JF1Q **	CXL 313 -60,600 000	-123,833 00	-60,600 00		08AUG01 -63,233 00 L	08AUG01	1 000000 00	-63,233 00 L
** JF1Q **	319 2,000 720	431,779 16	2,000 72		09AUG01 429,778 44 L	09AUG01	1 000000 00	429,778 44 L
** JF1Q **	CXL 319 -2,000 720	-431,779 16	-2,000 72		09AUG01 -429,778 44 L	09AUG01	1 000000 00	-429,778 44 L
** JF1Q **	335	431,779 16	2,999 72		09AUG01 428,779 44 L	09AUG01	1 000000 00	428,779 44 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	2,999 720							
** JF1Q **	360 2,999 200	457,317 14	2,999 20		27AUG01 454,317 94 L	27AUG01	1 000000 00	454,317 94 L
** JF1Q **	457 438,870 160	1,484,689 93	438,870 14		09NOV01 1,045,819 77 L	09NOV01	1 000000 00	1,045,819 77 L
** JF1Q **	480 224,157 940	530,807 80	224,157 94		29NOV01 306,649 86 L	29NOV01	1 000000 00	306,649 86 L
** JF1Q **	510 2,998 470	486,959 44	2,998 67		10DEC01 483,960 77 L	10DEC01	1 000000 00	483,960 77 L
057994998	TOTAL	6,120,927 41	1,331,431 74		4,789,495 67 L		00	4,789,495 67 L
05873K108	BALLY TOTAL FITNESS HLDG CORP	COM			12DEC01	17DEC01	1 000000	
** JF1W **	132 6,500 000	137,703 74	222,287 00		-84,583 26 S		00	-84,583 26 S
** JF1W **	145 2,000 000	42,265 38	68,396 00		13DEC01 -26,130 62 S	18DEC01	1 000000 00	-26,130 62 S
05873K108	TOTAL	179,949 12	290,683 00		-110,713 88 S		00	-110,713 88 S
040505104	BANK AMER CORP	COM			27AUG01	30AUG01	1 000000	
** JF2H **	309 3,100 000	195,807 44	229,072 63		-33,265 19 L		00	-33,265 19 L
** JF2H **	311 1,700 000	106,593 75	125,620 48		28AUG01 -19,026 73 L	31AUG01	1 000000 00	-19,026 73 L
** JF2H **	313 1,700 000	104,617 22	125,620 48		29AUG01 -21,003 26 L	04SEP01	1 000000 00	-21,003 26 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
060505104	TOTAL						
	407,828 41	480,313 59		-73,295 18 L		00	-73,295 18 L
064057102	BANK NEW YORK INC	COM		23AUG01	28AUG01	1 000000	
** JF1Y **	247	58,981 76		-9,144 79 L		00	-9,144 79 L
	1,200 000						
** JF1Z **	383	4,188 36	1,428 80	28AUG01	31AUG01	1 000000	2,759 54 L
	100 000			2,759 54 L		00	
** JF1Z **	393	24,885 19	8,572 83	28AUG01	31AUG01	1 000000	16,312 36 L
	600 000			16,312 36 L		00	
** JF1Z **	395	20,107 68	8,378 00	29AUG01	04SEP01	1 000000	11,729 68 L
	500 000			11,729 68 L		00	
** JF1Z **	485	16,819 31	6,702 40	29AUG01	04SEP01	1 000000	9,316 91 L
	400 000			9,316 91 L		00	
** JF1Z **	519	9,960 83	7,599 20	17SEP01	20SEP01	1 000000	2,360 83 L
	300 000			2,360 83 L		00	
** JF1Z **	525	13,349 69	11,847 20	17SEP01	20SEP01	1 000000	1,502 49 L
	400 000			1,502 49 L		00	
** JF1Z **	550	29,692 35	33,957 45	18SEP01	21SEP01	1 000000	1,818 30 L
	900 000			1,818 30 L		00	
** JF1Z **				-6,083 40 S		00	-6,083 40 S
** JF1Z **	577	34,727 93	53,020 00	19SEP01	24SEP01	1 000000	-18,292 07 S
	1,100 000			-18,292 07 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
064057102	TOTAL						
	168,039 58	137,467 64		36,655 34 L		00	36,655 34 L
	64,420 28	86,977 45		-24,375 47 S		00	-24,375 47 S
04423A103	BANK ONE CORP	COM		08MAY01	11MAY01	1 000000	
** JF2H **	079	55,105 24		1,588 06 S		00	1,588 06 S
	1,500 000						
** JF2H **	093	130,161 74	132,868 81	11MAY01	16MAY01	1 000000	-2,707 07 S
	3,521 000			-2,707 07 S		00	
04423A103	TOTAL						
-----	186,855 04	187,974 05		-1,119 01 S		00	-1,119 01 S
065412108	BANK UTD CORP	CL A		12FEB01	13FEB01	1 000000	
** JF1I **	627	454,330 99		6,596 00 L		00	6,596 00 L
	19,400 000						
** JF1W **	629	732,864 50	724,262 50	12FEB01	13FEB01	1 000000	8,602 00 L
	25,300 000			8,602 00 L		00	
065412108	TOTAL						
-----	1,393,791 49	1,378,593 49		15,198 00 L		00	15,198 00 L
065416117	BANK UTD CORP LITIGATION	CONTINGENT PAYMENT RIGHT		16FEB01	22FEB01	1 000000	
** JF1W **	667	8,697 85	8,602 00	95 85 S		00	95 85 S
	25,300 000						
** JF1I **	688	6,595 78	6,596 00	22MAY01	25MAY01	1 000000	- 22 S
	19,400 000			- 22 S		00	
065416117	TOTAL						
-----	15,293 63	15,198 00		95 63 S		00	95 63 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
068306109	BARR LABS INC		COM		07FEB01	12FEB01	1 000000		
** JF1W **	411	784,474 79		241,905 03	462,569 74 L		00		462,569 74 L
	11,000 000								
** JF1W **	787	624,701 07		296,100 08	328,600 99 L	09MAR01	1 000000		328,600 99 L
	12,300 000					14MAR01	00		
** JF1W **	121	1,305,778 77		892,441 19	179,744 25 L	31JUL01	1 000000		179,744 25 L
** JF1W **	15,100 000				233,593 33 S	03AUG01	00		233,593 33 S
** JF1W **	483	403,186 07		306,658 79	96,527 28 S	04OCT01	1 000000		96,527 28 S
** JF1W **	4,800 000					10OCT01	00		
** JF1W **	681	639,060 76		646,017 00	-6,956 24 S	06NOV01	1 000000		-6,956 24 S
** JF1W **	9,100 000					09NOV01	00		
068306109	TOTAL	2,634,954 63		1,430,446 30	970,915 00 L		00		970,915 00 L
		2,348,025 60		1,845,114 98	323,164 37 S		00		323,164 37 S
073325102	SEA SYS INC		COM		03JAN01	08JAN01	1 000000		
** JF1Y **	659	47,304 21		23,074 52	24,229 69 S		00		24,229 69 S
	700 000								
** JF1Z **	611	44,398 05		24,435 41	19,962 64 L	18JAN01	1 000000		19,962 64 L
** JF1Z **	700 000					23JAN01	00		
** JF1Z **	612	6,337 29		3,490 77	2,846 52 L	18JAN01	1 000000		2,846 52 L
** JF1Z **	100 000					23JAN01	00		
** JF1Z **	616	6,349 79		3,490 77	2,859 02 L	18JAN01	1 000000		2,859 02 L
** JF1Z **	100 000					23JAN01	00		
** JF1Z **	CXL 616	-6,349 79		-3,490 77	-2,859 02 L	18JAN01	1 000000		-2,859 02 L
** JF1Z **	-100 000					23JAN01	00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
** JF1Z **	622	6,349 79		3,490 77	2,859 02 L	18JAN01	1 000000		2,859 02 L
** JF1Z **	100 000					23JAN01	00		
** JF1Z **	629	6,346 67		3,490 77	2,855 90 L	18JAN01	1 000000		2,855 90 L
** JF1Z **	100 000					23JAN01	00		
** JF1Z **	635	19,522 82		10,472 32	9,050 50 L	19JAN01	1 000000		9,050 50 L
** JF1Z **	300 000					24JAN01	00		
** JF1Z **	637	6,520 72		3,490 77	3,029 95 L	19JAN01	1 000000		3,029 95 L
** JF1Z **	100 000					24JAN01	00		
** JF1Z **	665	6,513 33		3,490 78	3,022 55 L	19JAN01	1 000000		3,022 55 L
** JF1Z **	100 000					24JAN01	00		
** JF1Z **	682	19,010 31		10,702 02	8,308 29 L	22JAN01	1 000000		8,308 29 L
** JF1Z **	300 000					25JAN01	00		
** JF1Z **	708	6,320 78		3,605 63	2,715 15 L	22JAN01	1 000000		2,715 15 L
** JF1Z **	100 000					25JAN01	00		
** JF1Z **	712	6,369 90		3,605 62	2,764 28 L	23JAN01	1 000000		2,764 28 L
** JF1Z **	100 000					26JAN01	00		
** JF1Z **	732	6,469 43		3,726 25	2,743 18 L	23JAN01	1 000000		2,743 18 L
** JF1Z **	100 000					26JAN01	00		
** JF1Y **	147	58,309 31		55,092 19	3,217 12 L	22MAY01	1 000000		3,217 12 L
** JF1Y **	1,400 000					25MAY01	00		
** JF1Y **	152	3,997 36		4,190 68	-193 32 L	23MAY01	1 000000		-193 32 L
** JF1Y **	100 000					29MAY01	00		
** JF1Y **	154	28,095 45		29,334 72	-1,239 27 L	23MAY01	1 000000		-1,239 27 L
** JF1Y **	700 000					29MAY01	00		
** JF1Z **	468	6,163 25		7,507 73	-1,344 48 L	14JUN01	1 000000		-1,344 48 L
** JF1Z **						19JUN01	00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY CN/LS CN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS GN/LS GN/LS
200 000								
** JF1Z **	469	6,282 85		7,562 95	14JUN01 -1,280 10 L	19JUN01	1 000000 00	-1,280 10 L
200 000								
** JF1Z **	470	5,915 48		7,562 95	15JUN01 -1,647 47 L	20JUN01	1 000000 00	-1,647 47 L
200 000								
** JF1Z **	472	30,316 59		39,313 13	15JUN01 -8,996 54 L	20JUN01	1 000000 00	-8,996 54 L
1,000 000								
** JF1Z **	455	7,368 35		11,986 59	11JUL01 -4,618 24 L	16JUL01	1 000000 00	-4,618 24 L
300 000								
** JF1Z **	656	2,421 42		3,741 06	11JUL01 -1,319 64 L	16JUL01	1 000000 00	-1,319 64 L
100 000								
** JF1Z **	668	2,379 02		3,741 06	11JUL01 -1,362 04 L	16JUL01	1 000000 00	-1,362 04 L
100 000								
** JF1Z **	675	2,669 91		3,741 06	12JUL01 -1,071 15 L	17JUL01	1 000000 00	-1,071 15 L
100 000								
** JF1Z **	685	15,702 98		22,454 49	12JUL01 -6,751 51 L	17JUL01	1 000000 00	-6,751 51 L
600 000								
** JF1Z **	693	5,221 13		7,826 15	12JUL01 -2,605 02 L	17JUL01	1 000000 00	-2,605 02 L
200 000								
** JF1Z **	705	2,671 91		4,098 65	13JUL01 -1,426 74 L	18JUL01	1 000000 00	-1,426 74 L
100 000								
** JFIY **	518	18,496 33		35,359 00	16JUL01 -16,462 67 L	19JUL01	1 000000 00	-16,462 67 L
800 000								
** JFIY **	531	68,264 88		135,621 35	16JUL01 -67,356 47 L	19JUL01	1 000000 00	-67,356 47 L
2,900 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY CN/LS CN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS GN/LS GN/LS
** JFIY **	538	2,377 42		4,907 11	17JUL01 -2,529 69 L	20JUL01	1 000000 00	-2,529 69 L
100 000								
** JFIY **	542	2,432 41		4,907 11	17JUL01 -2,474 70 L	20JUL01	1 000000 00	-2,474 70 L
100 000								
** JFIY **	547	85,481 15		220,039 88	17JUL01 -26,400 46 L	20JUL01	1 000000 00	-26,400 46 L
3,500 000								
** JFIY **					-108,158 27 S		00	-108,158 27 S
** JFIY **	556	2,448 41		7,607 87	18JUL01 -5,159 46 S	23JUL01	1 000000 00	-5,159 46 S
100 000								
** JFIY **	569	13,630 22		43,501 78	18JUL01 -29,871 56 S	23JUL01	1 000000 00	-29,871 56 S
600 000								
** JFIY **	576	4,313 85		15,169 76	19JUL01 -10,855 91 S	24JUL01	1 000000 00	-10,855 91 S
200 000								
** JFIY **	587	66,855 17		130,294 77	19JUL01 -63,439 60 S	24JUL01	1 000000 00	-63,439 60 S
3,000 000								
** JFIY **	679	10,604 24		14,769 25	24JUL01 -4,165 01 S	27JUL01	1 000000 00	-4,165 01 S
500 000								
** JFIY **	684	2,117 92		2,953 85	25JUL01 -835 93 S	30JUL01	1 000000 00	-835 93 S
100 000								
** JFIY **	CXL 684 -100 000	-2,117 92		-2,953 85	25JUL01 835 93 S	30JUL01	1 000000 00	835 93 S
** JFIY **	690	2,114 92		2,933 50	25JUL01 -818 58 S	30JUL01	1 000000 00	-818 58 S
100 000								
** JFIY **	695	18,137 09		29,229 17	25JUL01 -11,092 08 S	30JUL01	1 000000 00	-11,092 08 S
900 000								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	708 100 000	1,989 43	3,512 01	26JUL01 -1,522 58 S	31JUL01	1 000000 00	-1,522 58 S
** JFIY **	CXL 708 -100 000	-1,989 43	-3,512 01	26JUL01 1,522 58 S	31JUL01	1 000000 00	1,522 58 S
** JFIY **	709 100 000	2,012 93	3,512 01	26JUL01 -1,499 08 S	31JUL01	1 000000 00	-1,499 08 S
** JFIY **	721 300 000	6,027 54	11,118 43	26JUL01 -5,090 89 S	31JUL01	1 000000 00	-5,090 89 S
** JFIY **	CXL 721 -300 000	-6,027 54	-11,118 43	26JUL01 5,090 89 S	31JUL01	1 000000 00	5,090 89 S
** JFIY **	722 1,800 000	36,471 10	62,777 55	26JUL01 -26,306 45 S	31JUL01	1 000000 00	-26,306 45 S
** JFIY **	755 100 000	1,986 43	3,512 01	26JUL01 -1,525 58 S	31JUL01	1 000000 00	-1,525 58 S
** JFIY **	760 300 000	6,018 54	11,118 43	26JUL01 -5,099 89 S	31JUL01	1 000000 00	-5,099 89 S
** JFIY **	737 100 000	2,093 43	3,195 00	27JUL01 -1,101 57 S	01AUG01	1 000000 00	-1,101 57 S
** JFIY **	747 2,200 000	46,634 92	69,701 08	27JUL01 -23,066 16 S	01AUG01	1 000000 00	-23,066 16 S
** JFIY **	772 500 000	11,167 82	15,809 60	30JUL01 -4,641 78 S	02AUG01	1 000000 00	-4,641 78 S
** JFIY **	797 200 000	4,433 81	6,323 84	31JUL01 -1,890 03 S	03AUG01	1 000000 00	-1,890 03 S
** JFIY **	002	2,317 89	3,161 92	01AUG01 -844 03 S	06AUG01	1 000000 00	-844 03 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
100 000							
** JFIY **	801 100 000	2,201 42	3,161 92	01AUG01 -960 50 S	06AUG01	1 000000 00	-960 50 S
073325102	TOTAL	488,926 29	682,988 97	-85,904 41 L		00	-85,904 41 L
		366,227 55	668,893 86	-276,265 85 S		00	-276,265 85 S
077410108	BELCO OIL + GAS CORP	COM		03JAN01	08JAN01	1 000000	
** JFIG **	686 18,100 000	210,609 99	160,411 25	50,198 74 S		00	50,198 74 S
** JFIG **	747 70,000 000	617,656 25	617,656 25	22AUG01 00	23AUG01	1 000000 00	00
077410108	TOTAL	617,656 25	617,656 25	00		00	00
		210,609 99	160,411 25	50,198 74 S		00	50,198 74 S
084423102	BERKLEY W R CORP	COM		04DEC01	07DEC01	1 000000	
** JFIW **	057 11,700 000	613,534 54	498,021 25	115,513 29 S		00	115,513 29 S
** JFIW **	124 1,500 000	80,150 42	65,091 15	12DEC01 15,059 27 S	17DEC01	1 000000 00	15,059 27 S
** JFIW **	144 1,000 000	52,559 64	43,394 10	13DEC01 9,165 54 S	18DEC01	1 000000 00	9,165 54 S
** JFIW **	181 2,900 000	152,680 48	123,155 99	17DEC01 29,524 49 S	20DEC01	1 000000 00	29,524 49 S
** JFIW **	279 1,800 000	94,890 85	73,272 96	26DEC01 21,617 89 S	31DEC01	1 000000 00	21,617 89 S
** JFIW **	289	116,596 54	91,526 44	27DEC01 25,070 10 S	02JAN02	1 000000 00	25,070 10 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
1,100 000							
** JF1Y **	419 14,655 51	10,668 66	3,986 85 S	04DEC01	11DEC01	1 000000	3,986 85 S
200 000						00	
** JF1Y **	442 92,395 06	72,977 14	19,417 92 S	04DEC01	11DEC01	1 000000	19,417 92 S
1,300 000						00	
084516101	TOTAL	120,391 04	116,783 92	3,687 12 L		00	3,687 12 L
-----		952,742 39	987,552 70	-34,810 31 S		00	-34,810 31 S
090572207	BIO RAD LABORATORIES INC	CLASS A COM STK		22MAR01	27MAR01	1 000000	
** JF1G **	637 70,157 66	60,219 02	9,938 64 S			00	9,938 64 S
2,000 000							
** JF1G **	637 CXL -2,000 000	-70,157 66	-60,219 02	22MAR01	27MAR01	1 000000	-9,938 64 S
						00	
** JF1G **	655 70,177 66	61,097 45	9,080 21 S	22MAR01	27MAR01	1 000000	9,080 21 S
2,000 000						00	
090572207	TOTAL	70,177 66	61,097 45	9,080 21 S		00	9,080 21 S

090597105	BIOGEN INC	COM		02MAY01	07MAY01	1 000000	
** JF1Z **	011 17,907 90	20,171 79	-2,263 89 S			00	-2,263 89 S
300 000							
** JF1Z **	021 11,814 41	13,211 78	-1,397 37 S	02MAY01	07MAY01	1 000000	-1,397 37 S
200 000						00	
** JF1Z **	041 5,713 77	6,605 89	-892 12 S	03MAY01	08MAY01	1 000000	-892 12 S
100 000						00	
** JF1Z **	053 73,072 64	84,197 81	-11,125 17 S	04MAY01	09MAY01	1 000000	-11,125 17 S
1,300 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
090597105	TOTAL	108,508 72	124,187 27	-15,678 55 S		00	-15,678 55 S
09066V103	BIOSEPREA INC	COM		07AUG01	10AUG01	1 000000	
** JF1W **	156 15,215 99	14,300 00	915 99 S			00	915 99 S
1,300 000							
** JF1W **	252 36,805 39	33,000 00	3,805 39 S	27AUG01	30AUG01	1 000000	3,805 39 S
3,000 000						00	
** JF1W **	255 5,849 80	5,500 00	349 80 S	28AUG01	31AUG01	1 000000	349 80 S
500 000						00	
** JF1W **	266 14,046 03	14,300 00	-253 97 S	30AUG01	05SEP01	1 000000	-253 97 S
1,300 000						00	
** JF1W **	303 2,221 92	2,200 00	21 92 S	31AUG01	07SEP01	1 000000	21 92 S
200 000						00	
** JF1W **	284 3,314 88	3,300 00	14 88 S	04SEP01	07SEP01	1 000000	14 88 S
300 000						00	
** JF1W **	302 3,299 89	3,300 00	-11 S	05SEP01	10SEP01	1 000000	-11 S
300 000						00	
** JF1W **	744 7,699 74	7,700 00	-26 S	14NOV01	21NOV01	1 000000	-26 S
700 000						00	
** JF1W **	752 2,199 92	2,200 00	-08 S	19NOV01	23NOV01	1 000000	-08 S
200 000						00	
** JF1W **	768 23,099 23	23,100 00	-77 S	20NOV01	26NOV01	1 000000	-77 S
2,100 000						00	
** JF1W **	097 1,074 96	1,100 00	-25 04 S	10DEC01	13DEC01	1 000000	-25 04 S
100 000						00	
** JF1W **				11DEC01	14DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
	186 4.375 85		4.400 00	-24 15 S		00	-24 15 S
400 000							
.. JF1W ..	123 2.049 93		2.200 00	12DEC01 -150 07 S	17DEC01	1 000000 00	-150 07 S
200 000							
.. JF1W ..	141 1.999 93		2.200 00	13DEC01 -200 07 S	18DEC01	1 000000 00	-200 07 S
200 000							
.. JF1W ..	204 7.174 74		7.700 00	19DEC01 -525 24 S	24DEC01	1 000000 00	-525 24 S
700 000							
.. JF1W ..	245 6.987 72		7.700 00	20DEC01 -712 28 S	26DEC01	1 000000 00	-712 28 S
700 000							
.. JF1W ..	274 4.072 74		4.400 00	24DEC01 -327 24 S	31DEC01	1 000000 00	-327 24 S
400 000							
09046V103	TOTAL		138,600 00	2,088 68 S		00	2,088 68 S
-----	140,688 68						
092990936	BLACKSTONE REAL ESTATE PARTNERS II LP			22FEB01	22FEB01	1 000000	
.. JF1Q ..	084 160,233 00		153,774 00	6,459 00 L		00	6,459 00 L
153,774 000							
.. JF1Q ..	194 3,105,413 00		2,003,676 00	14MAY01 1,101,937 00 L	14MAY01	1 000000 00	1,101,937 00 L
2,003,676 000							
.. JF1Q ..	225 249,353 00		55,590 00	23MAY01 193,763 00 L	23MAY01	1 000000 00	193,763 00 L
55,590 000							
.. JF1Q ..	267 7,021,492 00		4,351,268 00	15JUN01 2,670,224 00 L	15JUN01	1 000000 00	2,670,224 00 L
4,351,268 000							
.. JF1Q ..	339 272,691 00		163,558 00	21AUG01 109,153 00 L	21AUG01	1 000000 00	109,153 00 L
163,538 000							
.. JF1Q ..	476 377,700 00		168,087 00	20NOV01 209,613 00 L	20NOV01	1 000000 00	209,613 00 L
168,087 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
.. JF1Q ..	548 2,258,227 00		1,354,893 00	31DEC01 903,334 00 L	31DEC01	1 000000 00	903,334 00 L
1,354,893 000							
092990936	TOTAL		8,258,826 00	5,194,483 00 L		00	5,194,483 00 L
-----	13,445,309 00						
092991934	BLACKSTONE CAPITAL PTR III			29JUN01	29JUN01	1 000000	
.. JF1Q ..	261 50,854 00		25,284 97	25,571 03 L		00	25,571 03 L
25,284 970							
092992957	BLACKSTONE REAL ESTATE PTR III			22FEB01	22FEB01	1 000000	
.. JF1Q ..	098 418,720 00		73,558 00	345,162 00 L		00	345,162 00 L
73,558 000							
097519102	BOLDER TECHNOLOGIES CORP COM			08MAR01	13MAR01	1 000000	
.. JF1G ..	448 37,498 75		1,057,886 72	-727,077 36 L		00	-727,077 36 L
150,000 000							
.. JF1G ..				-293,310 61 S		00	-293,310 61 S
.. JF1G ..	705 899 97		438,236 00	16AUG01 -437,356 03 S	21AUG01	1 000000 00	-437,356 03 S
308,000 000							
097519102	TOTAL		1,057,886 72	-727,077 36 L		00	-727,077 36 L
-----	37,498 75						
	38,398 72		1,494,122 72	-730,646 64 S		00	-730,646 64 S
10382K102	BRACKNELL CORP COM			06NOV01	09NOV01	1 000000	
.. JF1G ..	514 587 85		54,456 54	-53,868 69 S		00	-53,868 69 S
21,300 000							
.. JF1G ..	514 -587 85		-54,456 54	53,868 69 S	06NOV01	1 000000 00	53,868 69 S
CKL 21,300 000							
.. JF1G ..	544 587 85		54,456 54	-53,868 69 S	06NOV01	1 000000 00	-53,868 69 S
21,300 000							
.. JF1G ..	511 6,334 77		973,457 87	-967,123 10 S	07NOV01	1 000000 00	-967,123 10 S
228,700 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			NET BAS SECY GN/LS
** JF1G **	CXL 511 -228,700 000	-6,334 77	-973,457 87	07NOV01 967,123 10 S	13NOV01	1 000000 00	967,123 10 S
** JF1G **	547 228,700 000	6,334 77	973,457 87	07NOV01 -967,123 10 S	15NOV01	1 000000 00	-967,123 10 S
10382K102	TOTAL	6,922 62	1,027,914 41	-1,020,991 79 S		00	-1,020,991 79 S
105530109	BRASIL TELECOM PARTICIPACOES	SPONSORED ADR	REPSTG PFD SHS	14FEB01	20FEB01	1 000000	
** JF1N **	287 2,000 000	111,451 87	109,247 80	2,404 07 S		00	2,404 07 S
** JF1N **	289 900 000	49,381 98	49,161 51	15FEB01 220 47 S	21FEB01	1 000000 00	220 47 S
** JF1N **	295 2,600 000	134,482 07	140,249 06	16FEB01 -5,766 99 S	22FEB01	1 000000 00	-5,766 99 S
** JF1N **	687 4,000 000	164,186 60	214,903 72	27JUN01 -50,717 12 S	02JUL01	1 000000 00	-50,717 12 S
105530109	TOTAL	459,702 52	513,562 09	-53,859 57 S		00	-53,859 57 S
10949Q105	BRILLIANCE CHINA AUTOMOTIVE	SPONSORED ADR		09JAN01	12JAN01	1 000000	
** JF1L **	714 3,800 000	102,368 58	107,884 28	-5,515 70 S		00	-5,515 70 S
110122108	BRISTOL MYERS SQUIBB CO	COM		03JAN01	08JAN01	1 000000	
** JF2H **	706 1,400 000	94,256 89	62,909 00	31,347 89 S		00	31,347 89 S
** JF1Z **	530 1,300 000	70,135 25	28,270 13	25JUN01 41,865 12 L	28JUN01	1 000000 00	41,865 12 L
** JF1Z **	539 800 000	42,481 38	17,543 10	26JUN01 24,938 28 L	29JUN01	1 000000 00	24,938 28 L
** JF1Z **				27JUN01	02JUL01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			NET BAS SECY GN/LS
	548 700 000	36,476 97	15,350 21	21,126 76 L		00	21,126 76 L
** JF1Z **	557 800 000	42,111 47	17,543 10	28JUN01 24,568 37 L	03JUL01	1 000000 00	24,568 37 L
** JF2H **	398 4,000 000	230,081 12	185,123 05	11OCT01 44,958 07 L	16OCT01	1 000000 00	44,958 07 L
** JF1Z **	897 800 000	43,977 17	16,703 03	29OCT01 27,274 14 L	01NOV01	1 000000 00	27,274 14 L
** JF1Z **	118 900 000	48,247 21	24,171 82	30OCT01 22,075 39 L	02NOV01	1 000000 00	22,075 39 L
** JF1Z **	140 700 000	37,880 85	28,050 34	01NOV01 9,830 51 L	06NOV01	1 000000 00	9,830 51 L
** JF1Z **	403 800 000	43,280 80	32,057 53	27NOV01 11,223 27 L	30NOV01	1 000000 00	11,223 27 L
110122108	TOTAL	594,672 22	366,812 31	227,859 91 L		00	227,859 91 L
	94,256 89		62,909 00	31,347 89 S		00	31,347 89 S
111320107	BROADCOM CORP	CL A		22MAR01	27MAR01	1 000000	
** JF1Z **	573 2,600 000	90,996 97	445,118 91	-223,297 37 L		00	-223,297 37 L
** JF1Z **				-130,824 57 S		00	-130,824 57 S
** JF2I **	476 2,100 000	79,608 34	29,791 88	26OCT01 49,816 46 L	31OCT01	1 000000 00	49,816 46 L
** JF2I **	508 3,100 000	128,268 76	60,290 62	07NOV01 67,978 14 L	13NOV01	1 000000 00	67,978 14 L
** JF2I **	522	161,092 63	154,287 50	09NOV01 6,805 13 L	15NOV01	1 000000 00	6,805 13 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	3,700 000						
** JF2I **	541	80,997 30	90,491 50	21NOV01	27NOV01	1 000000	-17,494 20 L
	1,800 000					00	
111320107	TOTAL	540,964 00	787,980 41	-116,191 84 L		00	-116,191 84 L
	90,994 97	445,110 91	-130,824 57 S			00	-130,824 57 S
111621108	BROCADE COMMUNICATIONS SYS INC COM			09JAN01	12JAN01	1 000000	
** JF1Y **	731	115,243 31	100,943 09	14,300 22 S		00	14,300 22 S
	1,400 000						
** JF1Y **	754	58,759 54	50,903 87	10JAN01	16JAN01	1 000000	7,855 67 S
	700 000			7,855 67 S		00	
** JF1Y **	762	42,964 71	33,117 49	11JAN01	17JAN01	1 000000	9,847 22 S
	500 000			9,847 22 S		00	
** JF1Z **	123	29,743 53	27,355 43	09FEB01	14FEB01	1 000000	2,387 90 S
	400 000			2,387 90 S		00	
** JF1Z **	125	15,048 24	13,677 81	09FEB01	14FEB01	1 000000	1,370 45 S
	200 000			1,370 45 S		00	
** JF1Z **	132	14,715 19	13,677 82	09FEB01	14FEB01	1 000000	1,037 37 S
	200 000			1,037 37 S		00	
** JF1Y **	146	38,101 06	38,533 46	12FEB01	15FEB01	1 000000	-432 40 S
	600 000			-432 40 S		00	
** JF1Y **	152	160,649 16	181,709 53	12FEB01	15FEB01	1 000000	-21,060 37 S
	2,600 000			-21,060 37 S		00	
** JF1Y **	155	12,574 58	18,343 75	12FEB01	15FEB01	1 000000	-5,769 17 S
	200 000			-5,769 17 S		00	
** JF1Y **				12FEB01	15FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	158	75,522 48	119,163 93	-43,641 45 S		00	-43,641 45 S
	1,200 000						
** JF1Y **	163	79,069 21	163,816 43	13FEB01	16FEB01	1 000000	-84,747 22 S
	1,300 000			-84,747 22 S		00	
** JF1Y **	170	97,271 62	224,001 97	14FEB01	20FEB01	1 000000	-126,730 35 S
	1,844 000			-126,730 35 S		00	
** JF1Z **	401	25,691 44	70,411 89	26MAR01	29MAR01	1 000000	-44,720 45 L
	1,000 000			-44,720 45 L		00	
** JF1Z **	607	64,838 88	252,294 16	26MAR01	29MAR01	1 000000	-32,693 23 L
	2,700 000			-32,693 23 L		00	
** JF1Z **				-154,762 05 S		00	-154,762 05 S
** JF1Z **	783	7,740 77	18,322 00	09OCT01	12OCT01	1 000000	-10,581 23 S
	480 000			-10,581 23 S		00	
** JF1Z **	789	3,803 03	9,161 00	10OCT01	15OCT01	1 000000	-5,357 97 S
	200 000			-5,357 97 S		00	
** JF1Z **	796	11,256 29	27,038 94	10OCT01	15OCT01	1 000000	-15,782 65 S
	400 000			-15,782 65 S		00	
** JF1Z **	803	6,637 73	13,075 41	11OCT01	16OCT01	1 000000	-6,437 68 S
	300 000			-6,437 68 S		00	
111621108	TOTAL	90,530 32	322,706 05	-77,413 68 L		00	-77,413 68 L
	833,939 35	1,305,136 29	-438,503 71 S			00	-438,503 71 S

ASSET ID- SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
11434A100 ** JF1W **	BROOKS AUTOMATION INC 099 493,197 39 15,000 000	COM	740,461 33	27JUL01 -47,263 94 S	01AUG01	1 000000 00	-47,263 94 S
12189T104 ** JF1Z **	BURLINGTON NORTHN SANTA FE 034 8,156 01 300 000	COM	8,759 16	24JUL01 -603 15 S	27JUL01	1 000000 00	-603 15 S
** JF1Z **	056 31,718 27 1,200 000		34,875 26	25JUL01 -3,156 99 S	30JUL01	1 000000 00	-3,156 99 S
12189T104	TOTAL		43,634 42	-3,760 14 S		00	-3,760 14 S
124461109 ** JF1I **	C+D TECHNOLOGIES 621 594,175 77 12,000 000	COM	57,703 20	29JAN01 536,472 57 L	01FEB01	1 000000 00	536,472 57 L
** JF1W **	771 387,505 35 13,000 000		604,969 98	07MAR01 -217,464 63 S	12MAR01	1 000000 00	-217,464 63 S
** JF1I **	683 892,757 49 25,000 000		120,215 00	17MAY01 772,542 69 L	22MAY01	1 000000 00	772,542 69 L
** JF1I **	686 1,694,859 42 45,000 000		216,387 00	21MAY01 1,478,472 42 L	24MAY01	1 000000 00	1,478,472 42 L
124461109	TOTAL		394,305 20	2,787,487 68 L		00	2,787,487 68 L
	387,505 35		604,969 98	-217,464 63 S		00	-217,464 63 S
125509109 ** JF1Z **	CIGNA CORP 862 34,211 61 300 000	COM	27,675 90	30JAN01 6,535 71 L	02FEB01	1 000000 00	6,535 71 L
** JF1Z **	887 33,290 01 300 000		27,675 90	31JAN01 5,614 11 L	05FEB01	1 000000 00	5,614 11 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	009 34,123 80 300 000		27,494 73	01FEB01 6,629 07 L	06FEB01	1 000000 00	6,629 07 L
** JF1Z **	124 53,585 71 500 000		47,420 66	09FEB01 6,165 05 L	14FEB01	1 000000 00	6,165 05 L
** JF1Z **	133 32,617 76 300 000		27,936 48	09FEB01 4,681 28 L	14FEB01	1 000000 00	4,681 28 L
** JF2H **	035 350,300 86 3,500 000		299,598 67	17APR01 14,978 08 L	20APR01	1 000000 00	14,978 08 L
** JF2H **				35,724 11 S		00	35,724 11 S
** JF1Z **	032 37,766 26 400 000		37,276 32	02MAY01 489 94 L	07MAY01	1 000000 00	489 94 L
** JF1Y **	852 283,192 95 3,000 000		225,976 52	02MAY01 57,216 43 L	07MAY01	1 000000 00	57,216 43 L
** JF1Z **	044 144,855 01 1,600 000		142,278 92	03MAY01 2,576 09 L	08MAY01	1 000000 00	2,576 09 L
** JF1Y **	859 109,157 23 1,200 000		88,787 31	03MAY01 20,369 92 L	08MAY01	1 000000 00	20,369 92 L
** JF1Y **	871 116,396 16 1,300 000		165,655 61	03MAY01 1,373 55 L	08MAY01	1 000000 00	1,373 55 L
** JF1Y **				-50,633 00 S		00	-50,633 00 S
** JF1Z **	055 53,644 57 400 000		46,279 37	04MAY01 7,365 20 L	09MAY01	1 000000 00	7,365 20 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
125509109	TOTAL	1,283,141 93		1,164,056 39	153,994 43 L		00	133,994 43 L
		466,497 02		465,254 28	-14,908 89 S		00	-14,908 89 S
12613R104	CNET NETWORKS INC		COM		24JAN01	29JAN01	1 000000	
** JFIZ **	763	6,899 77		11,831 24	-4,931 47 S		00	-4,931 47 S
	400 000							
** JFIZ **	765	1,743 69		2,957 81	-1,214 12 S		00	-1,214 12 S
	180 000							
** JFIZ **	773	19,216 80		34,457 91	-15,241 11 S		00	-15,241 11 S
	1,100 000							
12613R104	TOTAL	27,860 26		49,246 96	-21,386 70 S		00	-21,386 70 S
126667104	CV THERAPEUTICS INC		COM		11OCT01	16OCT01	1 000000	
** JFIM **	540	403,334 56		379,574 66	23,759 90 S		00	23,759 90 S
	8,880 000							
126993930	CTF BIOTECHNOLOGY PORTFOLIO				02JAN01	02JAN01	1 000000	
** JFIG **	011	1,000,000 00		247,813 41	732,186 59 L		00	732,186 59 L
	9,728 573							
127307100	CADENCE DESIGN SYS INC		COM		25JAN01	30JAN01	1 000000	
** JFIZ **	808	43,333 70		34,241 04	9,092 66 S		00	9,092 66 S
	1,500 000							
** JFIZ **	829	16,907 48		13,182 00	3,725 68 S		00	3,725 68 S
	600 000							
** JFIZ **	845	11,377 54		8,833 66	2,543 88 S		00	2,543 88 S
	400 000							
** JFIZ **	878	17,809 21		13,366 58	4,442 63 S		00	4,442 63 S
	600 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIZ **	139	5,324 84		4,375 09	09FEB01 949 75 S	14FEB01	1 000000 00	949 75 S
	200 000							
** JFIZ **	162	5,292 42		4,363 26	12FEB01 929 16 S	15FEB01	1 000000 00	929 16 S
	200 000							
** JFIZ **	174	5,424 66		4,310 00	13FEB01 1,114 66 S	16FEB01	1 000000 00	1,114 66 S
	200 000							
** JFIZ **	187	26,890 20		20,547 23	14FEB01 6,322 97 S	20FEB01	1 000000 00	6,322 97 S
	1,000 000							
** JFIZ **	546	27,011 96		28,491 61	20MAR01 -1,479 65 S	23MAR01	1 000000 00	-1,479 65 S
	1,400 000							
** JFIZ **	560	17,059 56		18,703 78	21MAR01 -1,644 22 S	24MAR01	1 000000 00	-1,644 22 S
	900 000							
** JFIZ **	572	18,787 47		21,438 62	22MAR01 -2,651 15 S	27MAR01	1 000000 00	-2,651 15 S
	1,000 000							
** JFIZ **	590	15,684 44		17,402 76	23MAR01 -1,718 32 S	28MAR01	1 000000 00	-1,718 32 S
	800 000							
** JFIZ **	609	7,927 78		8,707 33	26MAR01 -779 55 S	29MAR01	1 000000 00	-779 55 S
	400 000							
** JFIZ **	624	2,001 98		2,212 56	27MAR01 -210 58 S	30MAR01	1 000000 00	-210 58 S
	100 000							
** JFIZ **	668	5,479 50		4,581 76	30MAR01 -1,102 26 S	06APR01	1 000000 00	-1,102 26 S
	300 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
127387108	TOTAL						
		226,312 94	206,777 28	19,535 66 S		00	19,535 66 S
127914109	CAL DIVE INTL INC				02JAN01	1 000000	
" JFIW "		29,699 01	28,943 75	755 26 S	05JAN01	00	755 26 S
" JFIW "	305						
	1,100 000						
" JFIW "	385	31,798 94	31,575 00	223 94 S	10JAN01	1 000000	223 94 S
" JFIW "	1,200 000						
" JFIW "	402	31,198 94	31,575 00	-376 04 S	11JAN01	1 000000	-376 04 S
" JFIW "	1,200 000						
" JFIW "	166	280,365 85	442,050 00	-161,684 15 S	07AUG01	1 000000	-161,684 15 S
" JFIW "	14,800 000						
" JFIW "	254	56,069 51	60,518 75	-3,649 24 L	20DEC01	1 000000	-3,649 24 L
" JFIW "	2,300 000						
" JFIW "	271	48,958 36	52,625 00	-3,666 64 L	24DEC01	1 000000	-3,666 64 L
" JFIW "	2,000 000						
" JFIW "	283	183,855 01	196,236 57	-12,381 56 L	26DEC01	1 000000	-12,381 56 L
" JFIW "	7,400 000						
" JFIW "	294	2,633 08	2,454 81	-21 73 L	28DEC01	1 000000	-21 73 L
" JFIW "	100 000						
" JFIW "	299	33,035 75	34,512 53	-1,476 78 L	28DEC01	1 000000	-1,476 78 L
" JFIW "	1,300 000						
" JFIW "	316	62,933 55	66,370 25	-3,436 70 L	31DEC01	1 000000	-3,436 70 L
" JFIW "	2,500 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
127914109	TOTAL						
		388,285 26	412,917 91	-24,632 65 L		00	-24,632 65 L
131347106	CALPINE CORP				27MAR01	1 000000	
" JFI2 "		373,062 76	534,143 75	-161,080 99 S	30MAR01	00	-161,080 99 S
" JFI2 "	420	41,554 64	10,753 57	30,801 07 L			30,801 07 L
" JFI2 "	800 000						
" JFI2 "	361	18,346 15	7,613 40	10,732 75 L	04JUN01	1 000000	10,732 75 L
" JFI2 "	400 000						
" JFI2 "	344	4,297 86	1,903 35	2,394 51 L	05JUN01	1 000000	2,394 51 L
" JFI2 "	100 000						
" JFI2 "	365	91,639 26	40,906 25	50,733 01 L	05JUN01	1 000000	50,733 01 L
" JFI2 "	2,100 000						
131347106	TOTAL						
		155,837 91	61,176 57	94,661 34 L		00	94,661 34 L
134992932	CANAAN EQUITY II LP				05FEB01	1 000000	
" JFIQ "		377,025 75	111,636 41	265,389 34 L	05FEB01	00	265,389 34 L
" JFIQ "	847						
	111,636 410						
" JFIQ "	888	178,515 00	66,455 18	112,059 82 L	16FEB01	1 000000	112,059 82 L
" JFIQ "	66,455 180						
" JFIQ "	154	690,444 19	139,289 61	551,154 58 L	27MAR01	1 000000	551,154 58 L
" JFIQ "	139,289 610						
" JFIQ "	209	173,406 00	87,714 54	85,691 46 L	17MAY01	1 000000	85,691 46 L
" JFIQ "	87,714 540						
" JFIQ "	218	124,022 40	55,706 76	68,315 64 L	17MAY01	1 000000	68,315 64 L
" JFIQ "	55,706 760						
" JFIQ "	CXL 218	-124,022 40	-55,706 76	-68,315 64 L	17MAY01	1 000000	-68,315 64 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	-55,706 760					
** JF1Q **	279 124,022 40	55,706 73	17MAY01 68,315 67 L	17MAY01 1 000000 00	68,315 67 L	
	55,706 730					
** JF1Q **	348 55,507 20	24,423 17	20AUG01 31,084 03 L	20AUG01 1 000000 00	31,084 03 L	
	24,423 170					
** JF1Q **	343 113,797 00	81,051 76	20AUG01 32,745 24 L	20AUG01 1 000000 00	32,745 24 L	
	81,051 760					
** JF1Q **	CXL 343 -113,797 00	-81,051 76	20AUG01 -32,745 24 L	20AUG01 1 000000 00	-32,745 24 L	
	-81,051 760					
** JF1Q **	344 113,797 60	81,051 76	20AUG01 32,745 84 L	20AUG01 1 000000 00	32,745 84 L	
	81,051 760					
134992932	TOTAL	1,712,718 14	566,277 40	1,146,440 74 L	00	1,146,440 74 L
14040H105	CAPITAL ONE FINL CORP	COM	23AUG01	28AUG01	1 000000	
** JF1Y **	262 65,281 61	54,213 83	11,067 78 S		11,067 78 S	
	1,100 000					
** JF1Y **	374 8,939 82	9,821 46	17SEP01 -881 64 S	20SEP01 1 000000 00	-881 64 S	
	200 000					
** JF1Y **	396 4,466 86	4,910 73	17SEP01 -443 87 S	20SEP01 1 000000 00	-443 87 S	
	100 000					
** JF1Y **	443 3,819 08	4,910 73	19SEP01 -1,091 65 S	24SEP01 1 000000 00	-1,091 65 S	
	100 000					
** JF1Y **	483 3,709 98	4,910 73	21SEP01 -1,200 75 S	26SEP01 1 000000 00	-1,200 75 S	
	100 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
14040H105	TOTAL	86,217 35	78,767 48	7,449 87 S	00	7,449 87 S
14047D102	CAPSTONE TURBINE CORP	COM	04APR01	09APR01	1 000000	
** JF2Q **	388 20,867 30	29,359 50	-8,492 20 S		-8,492 20 S	
	888 000					
** JF2Q **	CXL 388 -20,867 30	-29,359 50	8,492 20 S	09APR01 1 000000 00	8,492 20 S	
	-888 000					
** JF2Q **	313 20,867 30	29,359 50	-8,492 20 S	23MAY01 1 000000 00	-8,492 20 S	
	888 000					
** JF2Q **	325 151,093 71	165,147 19	17APR01 -14,053 48 S	11JUN01 1 000000 00	-14,053 48 S	
	4,995 000					
** JF2Q **	330 134,495 51	145,312 50	23APR01 -30,816 99 S	11JUN01 1 000000 00	-30,816 99 S	
	5,000 000					
** JF2Q **	544 310,489 65	330,625 00	09MAY01 -20,135 35 S	31AUG01 1 000000 00	-20,135 35 S	
	10,000 000					
** JF1W **	635 286,973 48	527,161 36	20JUN01 -240,187 88 S	25JUN01 1 000000 00	-240,187 88 S	
	15,100 000					
** JF1W **	079 145,619 75	354,153 55	26JUL01 -210,533 80 S	31JUL01 1 000000 00	-210,533 80 S	
	12,300 000					
** JF1W **	098 152,860 99	342,453 04	27JUL01 -209,792 05 S	01AUG01 1 000000 00	-209,792 05 S	
	12,700 000					
** JF1W **	107 49,478 59	105,807 47	30JUL01 -56,336 88 S	02AUG01 1 000000 00	-56,336 88 S	
	4,100 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
140670102	TOTAL		1,251,870 98	2,042,219 61	-790,348 63 S	00	-790,348 63 S
140992983	CAPITAL GUARDIAN			EMERGING MKT RESTRICTD EQUITY	31JAN01	31JAN01	1 000000
" JFIV "	ADJG- 021 000		143,031 30	143,031 30	00	00	00
" JFIV "	ADJG- 022 000		201,461 02	201,461 02	31JAN01 00	31JAN01 00	1 000000 00
" JFIV "	028 727.272 727		4,000,000 00	3,651,960 56	01FEB01 368,039 44 L	01FEB01 00	1 000000 00
" JFIV "	ADJG- 150 000		115,000 60	115,000 60	28FEB01 00	28FEB01 00	1 000000 00
" JFIV "	ADJG- 151 000		164,338 30	164,338 30	28FEB01 00	28FEB01 00	1 000000 00
" JFIV "	191 77.525 773		376,000 00	381,898 71	01MAR01 -5,898 71 L	01MAR01 00	1 000000 00
" JFIV "	ADJG- 343 000		14,593 34	14,593 34	31MAR01 00	31MAR01 00	1 000000 00
" JFIV "	ADJG- 344 000		3,370 97	3,370 97	31MAR01 00	31MAR01 00	1 000000 00
" JFIV "	ADJG- 477 000		199,077 91	199,077 91	30APR01 00	30APR01 00	1 000000 00
" JFIV "	ADJG- 478 000		22,310 19	22,310 19	30APR01 00	30APR01 00	1 000000 00
" JFIV "	ADJG- 738 000		36,768 25	36,768 25	31MAY01 00	31MAY01 00	1 000000 00
" JFIV "					30JUN01	30JUN01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	ADJG- 207 000		7,113 49	7,113 49	00	00	00
" JFIV "	205 111,504 425		504,000 00	545,293 28	02JUL01 -41,293 28 L	02JUL01 00	1 000000 00
" JFIV "	CXL 205 -111,504 425		-504,000 00	-545,293 28	02JUL01 41,293 28 L	02JUL01 00	1 000000 00
" JFIV "	208 111,504 425		504,000 00	545,099 92	02JUL01 -41,099 92 L	02JUL01 00	1 000000 00
" JFIV "	ADJG- 376 000		12,429 65	12,429 65	31JUL01 00	31JUL01 00	1 000000 00
" JFIV "	ADJG- 377 000		121,650 09	121,650 09	31JUL01 00	31JUL01 00	1 000000 00
" JFIV "	378 181,279 621		765,000 00	880,013 82	31JUL01 -115,013 82 L	31JUL01 00	1 000000 00
" JFIV "	CXL 378 -181,279 621		-765,000 00	-880,013 82	31JUL01 115,013 82 L	31JUL01 00	1 000000 00
" JFIV "	375 181,279 621		765,000 00	886,202 56	01AUG01 -121,202 56 L	01AUG01 00	1 000000 00
" JFIV "	CXL 375 -181,279 621		-765,000 00	-886,202 56	01AUG01 121,202 56 L	01AUG01 00	1 000000 00
" JFIV "	383 181,279 621		765,000 00	880,013 82	01AUG01 -115,013 82 L	01AUG01 00	1 000000 00
" JFIV "	ADJG- 581 000		101,292 51	101,292 51	31AUG01 00	31AUG01 00	1 000000 00
" JFIV "	ADJG- 582 000		52,981 31	52,981 31	31AUG01 00	31AUG01 00	1 000000 00

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECY NET BAS	GN/LS SECY CN/LS
** JF1V ** 199,257	599 424	805,000 00	959,080 50		04SEP01 04SEP01	04SEP01	1 000000 00		-154,080 50 L
** JF1V ** ADJG- 000	138 000	253,870 53	253,870 53		30SEP01 00	30SEP01	1 000000 00		00
** JF1V ** ADJG- 000	159 000	11,328 53	11,328 53		30SEP01 00	30SEP01	1 000000 00		00
** JF1V ** 295,294	140 118	698,000 00	972,787 10		01OCT01 01OCT01	01OCT01	1 000000 00		-274,787 10 L
** JF1V ** ADJG- 80,927 090	478 090	80,927 09	80,927 09		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** ADJG- -80,927 090	478 090	-80,927 09	-80,927 09		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** ADJG- 24,355 740	479 740	24,355 74	24,355 74		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** ADJG- -24,355 740	479 740	-24,355 74	-24,355 74		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** ADJG- 24,355 74	499 000	24,355 74	24,355 74		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** ADJG- 80,927 09	500 000	80,927 09	80,927 09		31OCT01 00	31OCT01	1 000000 00		00
** JF1V ** 70,218 579	445 579	257,000 00	332,731 05		01NOV01 01NOV01	01NOV01	1 000000 00		-75,731 05 L
** JF1V ** CXL -70,218 579	445 579	-257,000 00	-332,731 05		01NOV01 01NOV01	01NOV01	1 000000 00		75,731 05 L
** JF1V ** 480		257,000 00	341,270 98		01NOV01 01NOV01	01NOV01	1 000000 00		-84,270 98 L

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY CN/LS	STL DT BASE CURR	SELL RATE CN/LS	NET SECY NET BAS	GN/LS SECY CN/LS
70,218 579									
** JF1V ** CXL -70,218 579	480 579	-257,000 00	-341,270 98		01NOV01 01NOV01	01NOV01	1 000000 00		84,270 98 L
** JF1V ** 70,218 579	501 579	257,000 00	330,518 71		01NOV01 01NOV01	01NOV01	1 000000 00		-73,518 71 L
** JF1V ** ADJG- 000	789 000	81,329 26	81,329 26		30NOV01 00	30NOV01	1 000000 00		00
** JF1V ** ADJG- 000	790 000	18,907 22	18,907 22		30NOV01 00	30NOV01	1 000000 00		00
** JF1V ** 81,265 207	772 207	334,000 00	382,515 16		01DEC01 01DEC01	01DEC01	1 000000 00		-48,515 16 L
** JF1V ** CXL -81,265 207	772 207	-334,000 00	-382,515 16		01DEC01 01DEC01	01DEC01	1 000000 00		48,515 16 L
** JF1V ** 81,265 207	791 207	334,000 00	380,025 17		01DEC01 01DEC01	01DEC01	1 000000 00		-46,025 17 L
140992983	TOTAL	9,405,137 32	9,747,521 81		-342,384 49 L		00		-342,384 49 L
14149Y100	CARDINAL HEALTH INC	COM			07MAY01	10MAY01	1 000000		
** JF1Z ** 900 000	069 000	60,065 62	26,211 19		33,854 43 L		00		33,854 43 L
** JF1Z ** 700 000	087 000	46,946 02	20,606 35		26,339 67 L	11MAY01	1 000000 00		26,339 67 L
** JF1Z ** 200 000	247 000	13,419 55	5,885 05		7,534 50 L	29MAY01	1 000000 00		7,534 50 L
** JF1Z ** 400 000	248 000	26,973 38	12,314 30		14,659 08 L	29MAY01	1 000000 00		14,659 08 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	351 400 000	27,599 47	25,792 51		28JUN01 1,806 96 S	03JUL01	1 000000 00	1,806 96 S
** JF1Y **	CXL -400 000	-27,599 47	-25,792 51		28JUN01 -1,806 96 S	03JUL01	1 000000 00	-1,806 96 S
** JF1Y **	389 400 000	27,591 47	25,792 50		28JUN01 1,798 97 S	10JUL01	1 000000 00	1,798 97 S
** JF1Y **	395 100 000	6,843 41	6,448 13		02JUL01 415 28 S	06JUL01	1 000000 00	415 28 S
** JF1Y **	401 400 000	27,380 76	25,792 51		02JUL01 1,588 25 S	06JUL01	1 000000 00	1,588 25 S
** JF1Y **	414 100 000	6,875 55	6,477 54		03JUL01 398 01 S	09JUL01	1 000000 00	398 01 S
** JF1Y **	434 200 000	13,862 13	12,955 08		05JUL01 907 05 S	10JUL01	1 000000 00	907 05 S
** JF1Y **	446 100 000	6,807 17	6,477 54		06JUL01 329 63 S	11JUL01	1 000000 00	329 63 S
** JF1Y **	453 100 000	6,769 18	6,477 54		09JUL01 291 64 S	12JUL01	1 000000 00	291 64 S
** JF1Y **	461 200 000	13,474 32	12,955 08		10JUL01 519 24 S	13JUL01	1 000000 00	519 24 S
** JF1Y **	473 400 000	27,069 46	26,349 13		11JUL01 720 33 S	16JUL01	1 000000 00	720 33 S
** JF1Y **	491 300 000	20,441 46	19,808 88		12JUL01 632 58 S	17JUL01	1 000000 00	632 58 S
** JF1Y **	496	6 770 05	6,602 96		13JUL01 167 09 S	18JUL01	1 000000 00	167 09 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	100 000							
** JF1Y **	230 2,000 000	147,479 88	131,231 08		23AUG01 16,248 80 S	28AUG01	1 000000 00	16,248 80 S
** JF1Y **	124 500 000	34,272 35	33,701 73		30OCT01 570 62 S	02NOV01	1 000000 00	570 62 S
** JF1Y **	140 400 000	27,394 40	27,041 52		30OCT01 352 88 S	02NOV01	1 000000 00	352 88 S
** JF1Y **	168 100 000	6,776 71	6,760 38		31OCT01 16 33 S	05NOV01	1 000000 00	16 33 S
** JF1Y **	238 200 000	13,232 43	13,492 70		05NOV01 -260 27 S	08NOV01	1 000000 00	-260 27 S
14149Y108	TOTAL	147,404 57	65,016 89		82,387 68 L		00	82,387 68 L
		393,060 73	368,364 30		24,696 43 S		00	24,696 43 S
148867104	CATALINA MARKETING CORP	COM			12JAN01	18JAN01	1 000000	
** JF1W **	423 15,400 000	406,075 19	509,725 30		-103,650 11 S		00	-103,650 11 S
** JF1W **	435 11,400 000	300,601 12	373,620 96		-73,019 84 S	18JAN01	1 000000 00	-73,019 84 S
** JF1W **	CXL -11,400 000	-300,601 12	-373,620 96		73,019 84 S	18JAN01	1 000000 00	73,019 84 S
** JF1W **	484 16,400 000	418,792 81	543,519 82		-124,727 01 S	18JAN01	1 000000 00	-124,727 01 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
148867184	TOTAL						
	824,868 00	1,053,245 12		-228,377 12 S		00	-228,377 12 S
149123101	CATERPILLAR INC	COM		30APR01	03MAY01	1 000000	
** JF2H **	059	90,523 29	64,809 00	25,714 29 S		00	25,714 29 S
	1,800 000						
** JF2H **	106	122,347 17	82,800 48	39,546 69 S	15MAY01	1 000000	39,546 69 S
	2,300 000				18MAY01	00	
** JF2H **	161	156,155 72	104,219 70	51,936 02 S	19JUN01	1 000000	51,936 02 S
	2,900 000				22JUN01	00	
** JF2H **	174	262,986 72	204,639 48	58,347 24 S	26JUN01	1 000000	58,347 24 S
	5,000 000				29JUN01	00	
149123101	TOTAL						
-----	632,012 90	456,448 66		175,544 24 S		00	175,544 24 S
150926103	CELERITEK INC	COM		21NOV01	27NOV01	1 000000	
** JF1G **	574	348,018 38	343,041 93	4,976 45 S		00	4,976 45 S
	27,000 000						
151010108	CELESTICA INC	SUB VTG SHS		05SEP01	10SEP01	1 000000	
** JF2H **	320	310,639 62	471,920 56	-161,280 94 S		00	-161,280 94 S
	10,900 000						
** JF1Y **	446	206,152 32	216,787 71	-10,635 39 S	06DEC01	1 000000	-10,635 39 S
	4,300 000				11DEC01	00	
** JF1Y **	484	42,302 09	53,550 00	-11,247 91 S	07DEC01	1 000000	-11,247 91 S
	900 000				12DEC01	00	
** JF1Y **	509	78,496 58	88,945 64	-10,449 06 S	10DEC01	1 000000	-10,449 06 S
	1,700 000				13DEC01	00	
** JF1Y **	518	13,790 56	11,747 82	2,042 74 S	11DEC01	1 000000	2,042 74 S
	300 000				14DEC01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
** JF2J **	353	537,588 64	584,739 72	-47,151 08 L	14DEC01	1 000000	-47,151 08 L
	12,100 000				19DEC01	00	
** JF2J **	369	515,149 14	550,397 91	-35,248 77 L	17DEC01	1 000000	-35,248 77 L
	11,520 000				20DEC01	00	
** JF2J **	375	126,248 17	133,886 02	-7,637 85 L	18DEC01	1 000000	-7,637 85 L
	2,880 000				21DEC01	00	
151010108	TOTAL						
-----	1,178,985 95	1,269,023 65		-90,037 70 L		00	-90,037 70 L
	651,381 17	842,951 73		-191,570 56 S		00	-191,570 56 S
151020104	CELGENE CORP	COM		09JAN01	12JAN01	1 000000	
** JF1W **	381	195,243 66	313,784 79	-118,541 13 S		00	-118,541 13 S
	10,100 000						
** JF1W **	595	610,832 48	680,697 75	-69,865 27 L	12JUN01	1 000000	-69,865 27 L
	20,500 000				15JUN01	00	
** JF1W **	855	367,601 14	593,324 02	-128,750 27 L	25JUL01	1 000000	-128,750 27 L
	14,600 000				30JUL01	00	
** JF1W **	057	416,436 21	1,005,220 33	-588,784 12 S	25JUL01	1 000000	-588,784 12 S
	16,500 000				30JUL01	00	
** JF1W **	564	460,200 19	630,279 70	-53,153 20 L	16OCT01	1 000000	-53,153 20 L
	14,100 000				19OCT01	00	
** JF1W **	578	285,856 87	287,868 44	-2,011 57 S	17OCT01	1 000000	-2,011 57 S
	9,500 000				22OCT01	00	
** JF1W **	574	57,043 69	60,661 04	-3,617 35 S	18OCT01	1 000000	-3,617 35 S
	1,900 000				23OCT01	00	

ASSET ID - SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
** JF1W **	007 129,818 87	108,452 70	28NOV01 21,364 17 S	03DEC01	1 000000 00	21,364 17 S
	3,800 000					
** JF1W **	033 135,333 28	93,356 25	30NOV01 41,977 03 S	05DEC01	1 000000 00	41,977 03 S
	3,900 000					
151020104	TOTAL	1,438,633 81	1,904,301 47	-251,768 74 L	00	-251,768 74 L
		2,047,533 91	3,092,947 27	-863,509 89 S	00	-863,509 89 S
151290889	CEMEX S A		SPONSORED ADR NEW REP ORD PART	22JUN01	25JUN01	1 000000
** JF2M **	163 11 59	9 80	1 79 L		00	1 79 L
	484					
** JF1L **	183 18 25	15 87	22JUN01 2 38 S	25JUN01	1 000000 00	2 38 S
	762					
** JF1L **	457 70,257 65	62,462 05	21NOV01 7,795 60 L	27NOV01	1 000000 00	7,795 60 L
	3,000 000					
151290889	TOTAL	70,269 24	62,471 85	7,797 39 L	00	7,797 39 L
		18 25	15 87	2 38 S	00	2 38 S
151313103	CENDANT CORP		COM	06NOV01	09NOV01	1 000000
** JF1Y **	261 48,035 89	49,727 50	-21,691 61 S		00	-21,691 61 S
	3,500 000					
** JF1Y **	264 59,230 94	85,673 72	06NOV01 -26,442 78 S	09NOV01	1 000000 00	-26,442 78 S
	4,300 000					
** JF1Y **	280 23,544 21	33,939 31	07NOV01 -10,395 10 S	13NOV01	1 000000 00	-10,395 10 S
	1,700 000					
** JF1Y **	286 90,109 73	126,795 06	07NOV01 -36,685 33 S	13NOV01	1 000000 00	-36,685 33 S
	6,500 000					

ASSET ID - SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
151313103	TOTAL	220,920 77	316,135 59	-95,214 82 S	00	-95,214 82 S
151327202	CENTAUR FUNDING		PREF SHS SER B 144A	20JUN01	25JUN01	1 000000
** JF2A **	188 2,104,009 86	2,000,000 00	104,009 86 L		00	104,009 86 L
	2,000 000					
157085101	CERUS CORP		COM	12DEC01	17DEC01	1 000000
** JF1W **	129 180,107 40	246,070 91	-65,963 51 S		00	-65,963 51 S
	3,700 000					
158496109	CHAMPION ENTERPRISES INC		COM	26FEB01	01MAR01	1 000000
** JF1G **	345 16,928 43	8,181 00	8,747 43 S		00	8,747 43 S
	2,700 000					
** JF1G **	053 345,802 13	157,863 00	19APR01 187,939 13 S	24APR01	1 000000 00	187,939 13 S
	52,100 000					
** JF1G **	178 130,840 61	43,329 00	02MAY01 87,511 61 S	07MAY01	1 000000 00	87,511 61 S
	14,300 000					
** JF1G **	430 2,866 40	909 00	19JUN01 1,957 40 S	22JUN01	1 000000 00	1,957 40 S
	300 000					
** JF1G **	433 93,271 32	29,694 00	19JUN01 63,577 32 S	22JUN01	1 000000 00	63,577 32 S
	9,800 000					
** JF1G **	434 141,694 25	45,147 00	20JUN01 96,547 25 S	25JUN01	1 000000 00	96,547 25 S
	14,900 000					
** JF1G **	438 248,741 66	75,750 00	20JUN01 172,991 66 S	25JUN01	1 000000 00	172,991 66 S
	25,000 000					
** JF1G **	698 994 96	303 00	15AUG01 691 96 S	20AUG01	1 000000 00	691 96 S
	100 000					
** JF1G **	722 33,423 88	10,605 00	17AUG01 22,818 88 S	22AUG01	1 000000 00	22,818 88 S
	3,500 000					

ASSET ID	SECURITY	DESCRIPTION	LOCAL	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	DT	DT	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	BASE	CURR GN/L	NET BAS SECTY GN/L
** JFIC **	774	4,059 86	1,212 00	24AUG01	29AUG01	1 000000	2,847 86 S
	400 000					00	
** JFIC **	775	19,190 11	5,757 00	27AUG01	30AUG01	1 000000	13,433 11 S
	1,900 000					00	
** JFIC **	587	9,060 57	2,424 00	23NOV01	28NOV01	1 000000	6,636 57 L
	800 000					00	
** JFIC **	592	9,315 84	2,424 00	24NOV01	29NOV01	1 000000	6,891 84 L
	800 000					00	
** JFIC **	593	15,391 48	3,939 00	24NOV01	29NOV01	1 000000	11,452 48 L
	1,300 000					00	
** JFIC **	604	20,452 89	5,454 00	28NOV01	03DEC01	1 000000	14,998 89 L
	1,800 000					00	
** JFIC **	608	13,439 55	3,636 00	29NOV01	04DEC01	1 000000	9,803 55 L
	1,200 000					00	
** JFIC **	609	18,035 55	4,848 00	29NOV01	04DEC01	1 000000	13,187 55 L
	1,600 000					00	
158496109	TOTAL	85,695 88	22,725 00	62,970 88 L		00	62,970 88 L
		1,037,813 61	378,750 00	659,063 61 S		00	659,063 61 S
159992981	CHARLES RIVER PARTNERSHIP X			15OCT01	15OCT01	1 000000	
** JF1Q **	421	52,788 88	48,165 26	4,623 62 L		00	4,623 62 L
	48,165 260						
** JF1Q **	422	368,160 20	40,147 40	328,012 80 L	15OCT01	1 000000	328,012 80 L
	40,147 400					00	
** JF1Q **	423	48,771 96	44,500 17	4,271 79 L	15OCT01	1 000000	4,271 79 L
	44,500 170					00	

ASSET ID	SECURITY	DESCRIPTION	LOCAL	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	DT	DT	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	BASE	CURR GN/L	NET BAS SECTY GN/L
159992981	TOTAL	469,721 04	132,812 83	336,908 21 L		00	336,908 21 L
16117M107	CHARTER COMMUNICATIONS INC DEL CL A			30NOV01	05DEC01	1 000000	
** JF2I **	560	76,247 45	91,431 00	-15,183 55 L		00	-15,183 55 L
	5,000 000						
** JF2I **	574	75,197 49	85,945 14	-10,747 65 L	10DEC01	1 000000	-10,747 65 L
	4,700 000					00	
16117M107	TOTAL	151,444 94	177,376 14	-25,931 20 L		00	-25,931 20 L
16122M108	CHARTER FINL CORP WEST PT GA			14NOV01	19NOV01	1 000000	
** JFIC **	541	223,812 53	173,051 92	50,760 61 S		00	50,760 61 S
	12,400 000						
16941M109	CHINA MOBILE HONG KONG LTD			02JAN01	05JAN01	1 000000	
** JF1Z **	348	10,645 24	17,637 70	-6,992 46 S		00	-6,992 46 S
	400 000						
** JF1Z **	350	19,179 15	30,865 98	-11,686 83 S	08JAN01	1 000000	-11,686 83 S
	700 000					00	
** JF1Z **	371	16,313 46	28,411 25	-12,297 79 S	09JAN01	1 000000	-12,297 79 S
	600 000					00	
** JF1Z **	404	14,357 85	27,754 53	-11,396 68 S	10JAN01	1 000000	-11,396 68 S
	600 000					00	
** JF1Z **	437	11,337 70	18,503 02	-7,165 32 S	08JAN01	1 000000	-7,165 32 S
	400 000					00	
** JF1Z **	524	25,629 16	42,032 43	-16,403 27 S	11JAN01	1 000000	-16,403 27 S
	900 000					00	
** JF1Z **	545	5,780 75	9,381 68	-3,600 93 S	18JAN01	1 000000	-3,600 93 S
	200 000					00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	DATE	MAT RATE	DT	DT	CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE		LOCAL COST	LOCAL COST	LOCAL SECTY	BASE		NET BAS SECTY GN/LS
** JF1Z **	551	5,796 99	9,381 68	12JAN01	18JAN01	1 000000		-3,584 69 S
	200 000			-3,584 69 S				
** JF1Z **	597	8,780 37	14,072 52	15JAN01	18JAN01	1 000000		-5,292 15 S
	300 000			-5,292 15 S				
** JF1Z **	598	8,780 08	14,738 37	15JAN01	19JAN01	1 000000		-5,958 29 S
	300 000			-5,958 29 S				
** JF1Z **	598	-8,780 08	-14,738 37	15JAN01	19JAN01	1 000000		5,958 29 S
	CXL -300 000			5,958 29 S				
** JF1Z **	589	15,039 70	23,454 20	17JAN01	22JAN01	1 000000		-8,414 50 S
	500 000			-8,414 50 S				
** JF1Z **	619	24,388 87	38,745 16	18JAN01	23JAN01	1 000000		-14,356 29 S
	800 000			-14,356 29 S				
** JF1Z **	222	25,967 12	39,739 94	20FEB01	23FEB01	1 000000		-13,772 82 S
	900 000			-13,772 82 S				
** JF1Z **	234	8,246 52	13,378 85	21FEB01	26FEB01	1 000000		-5,132 33 S
	300 000			-5,132 33 S				
** JF1Z **	241	13,352 40	23,538 30	22FEB01	27FEB01	1 000000		-10,205 90 S
	500 000			-10,205 90 S				
** JF1Z **	251	29,788 77	49,471 24	23FEB01	28FEB01	1 000000		-19,882 47 S
	1,100 000			-19,882 47 S				
** JF1Z **	255	8,089 59	12,003 29	26FEB01	01MAR01	1 000000		-3,913 70 S
	300 000			-3,913 70 S				
** JF1Z **	257	10,780 08	16,004 39	26FEB01	01MAR01	1 000000		-5,224 31 S
	400 000			-5,224 31 S				
** JF1Z **	280	10,752 60	13,232 22	27FEB01	02MAR01	1 000000		-2,479 62 S
				-2,479 62 S				

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	DATE	MAT RATE	DT	DT	CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE		LOCAL COST	LOCAL COST	LOCAL SECTY	BASE		NET BAS SECTY GN/LS
** JF1Z **	294	18,936 89	21,539 28	28FEB01	05MAR01	1 000000		-2,602 39 S
	700 000			-2,602 39 S				
** JF1Z **	320	8,069 88	9,231 12	28FEB01	05MAR01	1 000000		-1,161 24 S
	300 000			-1,161 24 S				
** JF1Z **	322	18,078 09	21,539 28	01MAR01	06MAR01	1 000000		-3,461 19 S
	700 000			-3,461 19 S				
** JF1Z **	335	9,491 60	12,308 16	01MAR01	06MAR01	1 000000		-2,816 56 S
	400 000			-2,816 56 S				
** JF2N **	290	340,184 14	575,877 91	02MAR01	09MAR01	1 000000		-235,693 77 S
	15,000 000			-235,693 77 S				
** JF1L **	307	123,151 88	270,360 42	16AUG01	21AUG01	1 000000		-147,208 54 L
	6,600 000			-147,208 54 L				
** JF1L **	472	278,729 87	652,975 09	29NOV01	04DEC01	1 000000		-374,245 22 L
	16,092 000			-374,245 22 L				
** JF1L **	475	143,365 37	326,290 20	30NOV01	05DEC01	1 000000		-182,924 83 L
	8,196 000			-182,924 83 L				
** JF1L **	478	322,191 14	609,670 32	03DEC01	06DEC01	1 000000		-287,479 18 L
	18,800 000			-287,479 18 L				
** JF1L **	483	191,067 79	329,243 28	04DEC01	07DEC01	1 000000		-138,175 49 L
	10,700 000			-138,175 49 L				
** JF1L **	486	203,455 11	344,997 72	05DEC01	10DEC01	1 000000		-141,542 61 L
	11,212 000			-141,542 61 L				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
16941M109	TOTAL	1.261,961 14	2,533,537 03	-1,271,575 87 L	00	-1,271,575 87 L
		660,966 92	1,068,504 13	-407,537 21 S	00	-407,537 21 S
171164106	CHROMIMED INC			22JUN01	27JUN01	1 000000
** JF1G **	447 19,300 000	91,075 59	157,869 17	-46,793 58 S	00	-46,793 58 S
** JF1G **	455 4,000 000	18,486 18	32,993 35	-14,507 17 S	25JUN01 28JUN01	1 000000 00
** JF1G **	457 1,400 000	6,131 79	11,550 00	-5,418 21 S	26JUN01 29JUN01	1 000000 00
** JF1G **	CXL 457 -1,400 000	-6,131 79	-11,550 00	5,418 21 S	26JUN01 29JUN01	1 000000 00
** JF1G **	459 1,400 000	6,117 79	11,550 00	-5,432 21 S	26JUN01 29JUN01	1 000000 00
** JF1G **	460 75,300 000	301,189 96	603,789 75	-302,519 79 S	26JUN01 29JUN01	1 000000 00
171164106	TOTAL	416,869 52	806,122 27	-389,252 75 S	00	-389,252 75 S
171232101	CHUBB CORP		COM	27FEB01	02MAR01	1 000000
** JF1Z **	277 400 000	28,769 56	29,732 68	-963 12 S	00	-963 12 S
** JF1Z **	798 300 000	19,499 20	22,625 20	-3,126 00 S	24APR01 27APR01	1 000000 00
** JF1Z **	804 500 000	32,207 88	37,262 77	-5,055 69 S	25APR01 30APR01	1 000000 00
** JF2H **	051	155,077 30	156,001 44	-924 14 L	26APR01 01MAY01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	2,400 000					
** JF1Z **	812 100 000	6,506 56	7,397 74	-891 20 S	26APR01 01MAY01	1 000000 00
** JF1Z **	822 200 000	13,201 02	14,722 30	-1,521 28 S	27APR01 02MAY01	1 000000 00
** JF1Z **	838 100 000	6,678 80	7,361 15	-682 35 S	30APR01 03MAY01	1 000000 00
** JF1Z **	804 900 000	60,989 17	70,302 87	-9,313 70 S	01MAY01 04MAY01	1 000000 00
** JF1Z **	816 100 000	6,772 93	7,736 73	-963 80 S	02MAY01 07MAY01	1 000000 00
** JF1Z **	839 300 000	20,225 69	22,438 32	-2,212 63 S	03MAY01 08MAY01	1 000000 00
** JF2H **	197 3,000 000	238,422 31	202,117 81	28,304 50 L	02JUL01 06JUL01	1 000000 00
** JF2H **	227 1,900 000	136,241 60	127,770 52	8,471 08 L	12JUL01 17JUL01	1 000000 00
** JF2H **	232 800 000	57,601 91	54,015 30	3,586 41 L	13JUL01 18JUL01	1 000000 00
** JF2H **	234 2,300 000	164,158 17	153,231 76	10,926 41 L	14JUL01 19JUL01	1 000000 00
171232101	TOTAL	743,501 29	693,136 83	50,364 46 L	00	50,364 46 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
	194,850 01	219,579 78		-24,729 77 S		00	-24,729 77 S
171779101	CIENA CORP	COM		27JUN01	02JUL01	1 000000	
" JFIY "	332	7,704 14	20,708 40	-13,004 26 S		00	-13,004 26 S
	200 000						
" JFIY "	341	47,000 63	124,250 40	-77,249 77 S	27JUN01	02JUL01	1 000000
	1,200 000					00	-77,249 77 S
" JFIY "	361	113,716 00	283,934 54	-170,218 54 S	28JUN01	03JUL01	1 000000
	3,000 000					00	-170,218 54 S
" JFIY "	615	129,263 29	350,080 62	-220,817 33 S	20JUL01	25JUL01	1 000000
	4,200 000					00	-220,817 33 S
" JFI2 "	492	12,931 02	73,088 53	-60,157 51 L	10DEC01	13DEC01	1 000000
	700 000					00	-60,157 51 L
" JFI2 "	506	19,034 56	106,660 61	-87,626 05 L	11DEC01	14DEC01	1 000000
	1,000 000					00	-87,626 05 L
" JFI2 "	539	13,580 73	91,134 30	-77,553 57 L	13DEC01	18DEC01	1 000000
	900 000					00	-77,553 57 L
" JFI2 "	576	18,426 62	134,636 32	-116,209 70 L	14DEC01	19DEC01	1 000000
	1,300 000					00	-116,209 70 L
171779101	TOTAL		405,519 74	-341,546 83 L		00	-341,546 83 L
-----		297,484 06	778,973 96	-481,289 90 S		00	-481,289 90 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
172737108	CIRCUIT CITY STORES INC	COM		17SEP01	20SEP01	1 000000	
" JFIY "	362	5,953 18	9,030 00	-3,076 82 S		00	-3,076 82 S
	600 000						
17275R102	CISCO SYS INC	COM		02JAN01	05JAN01	1 000000	
" JFIY "	640	489,573 43	190,088 00	299,485 43 L		00	299,485 43 L
	14,300 000						
" JFIY "	648	112,354 32	44,520 52	67,833 80 L	03JAN01	08JAN01	1 000000
	3,300 000					00	67,833 80 L
" JFIY "	199	311,314 92	171,575 51	139,739 41 L	20FEB01	23FEB01	1 000000
	11,700 000					00	139,739 41 L
" JFIY "	211	38,980 25	24,745 35	14,234 90 L	21FEB01	26FEB01	1 000000
	1,500 000					00	14,234 90 L
" JFI2 "	467	61,291 78	27,298 88	33,992 90 L	15MAR01	20MAR01	1 000000
	2,900 000					00	33,992 90 L
" JFI2 "	483	39,898 67	17,881 82	22,016 85 L	15MAR01	20MAR01	1 000000
	1,900 000					00	22,016 85 L
" JFI2 "	484	18,041 61	8,470 33	9,571 28 L	16MAR01	21MAR01	1 000000
	900 000					00	9,571 28 L
" JFI2 "	485	9,999 67	4,705 74	5,293 93 L	16MAR01	21MAR01	1 000000
	500 000					00	5,293 93 L
" JFI2 "	489	28,760 04	14,348 47	14,411 57 L	16MAR01	21MAR01	1 000000
	1,500 000					00	14,411 57 L
" JFI2 "	495	9,968 42	4,898 44	5,069 98 L	16MAR01	21MAR01	1 000000
	500 000					00	5,069 98 L
" JFI2 "	499	11,701 05	5,878 13	5,822 92 L	16MAR01	21MAR01	1 000000
	600 000					00	5,822 92 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	506 24,357 01	12,148 14	16MAR01	21MAR01	1 000000	00	12,208 87 L
	1,240 000						
** JF1Z **	600 39,647 30	22,076 98	26MAR01	29MAR01	1 000000	00	17,570 32 L
	2,200 000						
** JF1Z **	402 18,155 59	10,389 88	26MAR01	29MAR01	1 000000	00	7,765 71 L
	1,000 000						
** JF1Z **	605 47,787 06	28,562 38	26MAR01	29MAR01	1 000000	00	19,224 68 L
	2,700 000						
** JF1Y **	484 305,627 05	464,952 89	28MAR01	02APR01	1 000000	00	-159,325 84 L
	18,800 000						
** JF1Z **	425 14,984 50	9,616 22	28MAR01	02APR01	1 000000	00	5,368 28 L
	900 000						
** JF1Z **	427 26,521 36	17,095 49	28MAR01	02APR01	1 000000	00	9,425 87 L
	1,600 000						
** JF1Z **	429 32,450 32	21,191 05	28MAR01	02APR01	1 000000	00	11,259 27 L
	2,000 000						
** JF1Z **	430 29,798 23	20,126 26	28MAR01	02APR01	1 000000	00	9,671 97 L
	1,900 000						
** JF1Y **	549 11,110 74	24,280 12	04APR01	09APR01	1 000000	00	-13,169 38 L
	800 000						
** JF1Y **	551 356,765 98	1,310,215 26	04APR01	09APR01	1 000000	00	-606,024 01 L
	25,800 000						
** JF1Y **						00	-347,425 27 S
** JF2Q **	377 61,742 74	190,755 00	08JUN01	29JUN01	1 000000	00	-129,012 26 L
	3,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2I **	458 153,430 87	176,328 00	16OCT01	19OCT01	1 000000	00	-22,697 13 L
	9,300 000						
** JF2I **	488 266,809 96	273,009 97	02NOV01	07NOV01	1 000000	00	-6,200 01 L
	15,400 000						
** JF2Q **	444 181,444 76	179,599 00	05NOV01	17DEC01	1 000000	00	1,845 76 S
	10,189 000						
** JF1Z **	538 32,910 90	18,007 70	13DEC01	18DEC01	1 000000	00	14,903 20 L
	1,700 000						
** JF1Z **	553 13,353 80	7,414 93	14DEC01	19DEC01	1 000000	00	5,938 87 L
	700 000						
** JF1Z **	554 9,574 60	5,323 92	14DEC01	19DEC01	1 000000	00	4,250 76 L
	500 000						
** JF1Z **	557 13,306 56	7,552 60	14DEC01	19DEC01	1 000000	00	5,753 96 L
	700 000						
** JF1Z **	441 90,574 46	57,257 86	21DEC01	27DEC01	1 000000	00	33,316 60 L
	4,900 000						
17275R102	TOTAL	2,680,993 27	3,190,715 04	-162,297 30 L		00	-162,297 30 L
		538,210 74	1,489,814 26	-345,579 51 S		00	-345,579 51 S
17275S100	CIRRUS LOGIC INC	COM		29MAR01	03APR01	1 000000	
** JF1W **	114 401,625 01	670,483 96				00	-268,858 95 S
	23,200 000						
** JF1W **	026 4,380 99	5,846 66	23JUL01	26JUL01	1 000000	00	-1,465 67 S
	200 000						
** JF1W **	027 8,699 71	11,693 32	23JUL01	26JUL01	1 000000	00	-2,993 61 S
	400 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS	GN/L GN/L
	354 2,700 000	39,958 46		50,406 60	-10,447 94 L		00		-10,447 94 L
** JF1G **	454 1,900 000	28,404 05		28,066 80	25JUN01 337 25 L	28JUN01	1 000000 00		337 25 L
** JF1G **	481 400 000	8,969 70		8,663 20	29JUN01 106 50 L	05JUL01	1 000000 00		106 50 L
** JF1G **	043 100 000	1,298 95		1,477 20	17SEP01 -178 25 L	20SEP01	1 000000 00		-178 25 L
** JF1G **	220 500 000	4,409 77		7,386 00	28SEP01 -774 23 L	03OCT01	1 000000 00		-774 23 L
** JF1G **	235 300 000	3,920 45		4,431 60	01OCT01 -503 15 L	04OCT01	1 000000 00		-503 15 L
** JF1G **	274 300 000	3,851 54		4,431 60	05OCT01 -580 06 L	11OCT01	1 000000 00		-580 06 L
** JF1G **	280 1,500 000	19,424 35		22,158 00	08OCT01 -2,733 65 L	11OCT01	1 000000 00		-2,733 65 L
** JF1G **	287 300 000	3,874 28		4,431 60	09OCT01 -557 32 L	12OCT01	1 000000 00		-557 32 L
** JF1G **	290 100 000	1,292 95		1,477 20	10OCT01 -184 25 L	15OCT01	1 000000 00		-184 25 L
** JF1G **	291 1,600 000	20,751 30		23,635 20	10OCT01 -2,883 90 L	15OCT01	1 000000 00		-2,883 90 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS	GN/L GN/L
193290103	TOTAL	275,822 11		468,323 10	-193,300 99 L		00		-193,300 99 L
194162103	COLGATE PALMOLIVE CO	COM			26OCT01	31OCT01	1 000000		
** JF12 **	070 1,800 000	105,103 35		42,739 49	42,363 86 L		00		42,363 86 L
** JF12 **	095 300 000	17,281 01		18,239 30	29OCT01 7,041 71 L	01NOV01	1 000000 00		7,041 71 L
** JF12 **	138 300 000	17,281 97		18,239 30	01NOV01 7,042 67 L	06NOV01	1 000000 00		7,042 67 L
** JF12 **	139 480 000	22,863 60		13,652 40	01NOV01 9,211 20 L	06NOV01	1 000000 00		9,211 20 L
** JF12 **	217 800 000	45,353 13		27,304 80	12NOV01 18,048 33 L	15NOV01	1 000000 00		18,048 33 L
** JF12 **	270 300 000	17,453 83		18,239 30	15NOV01 7,213 73 L	20NOV01	1 000000 00		7,213 73 L
194162103	TOTAL	225,336 09		134,414 59	90,921 50 L		00		90,921 50 L
196877104	CDLT TELECOM GROUP PLC	SPONSORED ADR			01JUN01	06JUN01	1 000000		
** JF21 **	237 800 000	32,646 91		52,740 00	-20,093 09 L		00		-20,093 09 L
** JF21 **	238 900 000	36,358 78		59,332 50	01JUN01 -22,973 72 L	06JUN01	1 000000 00		-22,973 72 L
** JF21 **	346 3,400 000	62,332 84		257,403 80	07AUG01 -195,070 96 L	10AUG01	1 000000 00		-195,070 96 L
** JF21 **	347 3,900 000	72,959 54		315,975 00	07AUG01 -243,015 46 L	10AUG01	1 000000 00		-243,015 46 L
** JF21 **					05OCT01	11OCT01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELL BASE SELL	STL DT BASE CURR	SELL RATE GN/L	NET SELL NET BAS	SECY GN/L SECY GN/L
	445 3,000 000	15,749 47	243,150 00		-227,400 53 L		00		-227,400 53 L
** JF2I **	584 2,300 000	16,904 43	186,415 00		13DEC01 -169,510 57 L	18DEC01	1 000000 00		-169,510 57 L
** JF2I **	597 12,200 000	73,550 11	1,416,332 21		26DEC01 -1,342,782 10 L	31DEC01	1 000000 00		-1,342,782 10 L
196877104	TOTAL	310,502 08	2,531,348 51		-2,220,846 43 L		00		-2,220,846 43 L
200300200	COMCAST CORP		CL A SPL		08MAY01	11MAY01	1 000000		
** JF1Z **	885 1,100 000	49,395 17	18,185 79		31,209 38 L		00		31,209 38 L
** JF1Z **	257 800 000	33,651 28	14,639 85		23MAY01 19,011 43 L	29MAY01	1 000000 00		19,011 43 L
** JF1Z **	377 100 000	4,049 86	1,825 00		06JUN01 2,224 86 L	11JUN01	1 000000 00		2,224 86 L
** JF1Z **	385 400 000	16,244 26	7,300 00		07JUN01 8,944 26 L	12JUN01	1 000000 00		8,944 26 L
** JF1Z **	394 400 000	16,079 46	7,102 46		07JUN01 8,977 00 L	12JUN01	1 000000 00		8,977 00 L
** JF1Z **	412 600 000	24,163 85	10,779 09		08JUN01 15,384 74 L	13JUN01	1 000000 00		15,384 74 L
** JF1Z **	424 1,000 000	40,658 64	18,327 59		11JUN01 22,331 05 L	14JUN01	1 000000 00		22,331 05 L
** JF2I **	326 11,800 000	451,865 60	584,617 00		27JUL01 -152,751 40 L	01AUG01	1 000000 00		-152,751 40 L
** JF2I **	341 2,900 000	111,646 27	151,469 90		02AUG01 -39,823 63 L	07AUG01	1 000000 00		-39,823 63 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELL BASE SELL	STL DT BASE CURR	SELL RATE GN/L	NET SELL NET BAS	SECY GN/L SECY GN/L
** JF2I **	363 3,500 000	132,645 57	175,435 60		21AUG01 -42,790 03 L	24AUG01	1 000000 00		-42,790 03 L
** JF2I **	569 1,100 000	43,800 53	55,068 75		05DEC01 -11,268 22 L	10DEC01	1 000000 00		-11,268 22 L
200300200	TOTAL	904,200 47	1,044,751 03		-140,550 56 L		00		-140,550 56 L
200340107	COMERICA INC		COM		02MAY01	07MAY01	1 000000		
** JF1Y **	832 200 000	10,271 65	11,809 30		-1,537 65 S		.00		-1,537 65 S
** JF1Y **	840 2,400 000	123,439 40	143,411 16		02MAY01 -19,971 76 S	07MAY01	1 000000 00		-19,971 76 S
** JF1Y **	860 400 000	20,347 32	23,663 03		03MAY01 -3,315 71 S	08MAY01	1 000000 00		-3,315 71 S
** JF1Y **	874 1,200 000	61,289 59	72,681 64		03MAY01 -11,397 05 S	08MAY01	1 000000 00		-11,397 05 S
** JF1Y **	008 3,000 000	156,739 97	183,586 24		04MAY01 -26,846 27 S	09MAY01	1 000000 00		-26,846 27 S
** JF1Y **	023 600 000	31,792 21	36,536 88		07MAY01 -4,744 67 S	10MAY01	1 000000 00		-4,744 67 S
** JF1Y **	029 100 000	5,343 91	6,089 48		08MAY01 -745 57 S	11MAY01	1 000000 00		-745 57 S
** JF1Y **	337 1,100 000	56,287 32	70,479 03		26NOV01 -14,191 71 S	29NOV01	1 000000 00		-14,191 71 S
** JF1Y **	346 500 000	25,537 79	32,058 60		27NOV01 -6,520 81 S	30NOV01	1 000000 00		-6,520 81 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
200340107	TOTAL		491,044 16	580,315 36	-89,271 20 S	00	-89,271 20 S
201647104	COMMERCIAL FED CORP	COM		05DEC01	10DEC01	1 000000	
** JF1W **	073 2,300 000		56,803 73	44,399 89	12,403 84 S	00	12,403 84 S
** JF1W **	117 4,900 000		121,091 12	94,380 32	26,710 80 S	1 000000	26,710 80 S
** JF1W **	118 3,300 000		80,232 85	63,240 54	16,992 31 S	1 000000	16,992 31 S
** JF1W **	138 22,900 000		499,301 78	454,750 18	44,551 60 S	1 000000	44,551 60 S
201647104	TOTAL		757,429 48	654,770 93	100,658 55 S	00	100,658 55 S
203372107	COMMSCOPE INC	COM		08JUN01	13JUN01	1 000000	
** JF1W **	568 8,000 000		190,449 63	157,353 50	33,096 13 S	00	33,096 13 S
** JF1W **	575 3,600 000		82,692 11	78,605 40	4,086 71 S	1 000000	4,086 71 S
** JF1W **	690 4,300 000		93,622 49	91,569 88	2,052 61 S	1 000000	2,052 61 S
** JF1W **	377 7,200 000		129,026 16	148,037 04	-19,010 88 S	1 000000	-19,010 88 S
** JF1W **	408 3,600 000		58,174 05	77,362 48	-19,188 43 S	1 000000	-19,188 43 S
** JF1W **	421 8,200 000		135,598 04	158,320 52	-22,722 48 S	1 000000	-22,722 48 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
203372107	TOTAL		689,562 48	711,248 82	-21,686 34 S	00	-21,686 34 S
203668108	COMMUNITY HEALTH SYS INC NEW	COM		17MAY01	22MAY01	1 000000	
** JF1W **	454 7,200 000		169,510 41	202,950 00	-33,439 59 S	00	-33,439 59 S
** JF1W **	463 11,500 000		276,744 00	324,156 25	-47,412 25 S	1 000000	-47,412 25 S
** JF1W **	471 10,900 000		257,215 05	306,464 71	-49,249 66 S	1 000000	-49,249 66 S
** JF1W **	479 14,400 000		328,146 31	391,023 63	-62,877 32 S	1 000000	-62,877 32 S
** JF1W **	490 8,800 000		193,559 21	244,744 22	-51,185 01 S	1 000000	-51,185 01 S
203668108	TOTAL		1,225,174 98	1,469,338 81	-244,163 83 S	00	-244,163 83 S
20440T201	COMPANHIA BRASILEIRA DE DISTR	SPONSORED ADR REPSTG PFD		23APR01	26APR01	1 000000	
** JF2M **	654 8,500 000		225,811 96	275,978 00	-50,166 04 S	00	-50,166 04 S
204449300	COMPANIA DE TELECOM DE CHILE	SPONSORED ADR NEW		01FEB01	06FEB01	1 000000	
** JF1L **	786 3,800 000		46,318 45	50,049 86	-3,731 41 S	00	-3,731 41 S
204493100	COMPAQ COMPUTER CORP	COM		22FEB01	27FEB01	1 000000	
** JF2H **	783 9,700 000		205,055 99	250,386 10	-45,330 11 L	00	-45,330 11 L
** JF2H **	789 3,900 000		84,592 85	100,670 70	-16,077 85 L	1 000000	-16,077 85 L
** JF2H **	884 8,800 000		144,095 18	242,842 07	-98,746 89 L	1 000000	-98,746 89 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2H **	149 247,061 73	408,639 94	08JUN01	11JUN01	1 000000	00	-161,232 73 L
15,500 000							
** JF2H **						00	-345 48 S
** JF2H **	CXL 149 -247,061 73	-408,639 94	08JUN01	11JUN01	1 000000	00	161,232 73 L
-15,500 000							
** JF2H **						00	345 48 S
** JF2H **	152 245,666 78	408,639 94	08JUN01	12JUN01	1 000000	00	-162,366 67 L
15,500 000							
** JF2H **						00	-606 49 S
** JF1Z **	021 25,205 10	55,172 91	23JUL01	26JUL01	1 000000	00	-29,967 81 S
1,800 000							
** JF1Z **	033 26,505 44	59,082 99	24JUL01	27JUL01	1 000000	00	-32,577 55 S
1,900 000							
** JF1Z **	045 20,963 30	40,900 49	25JUL01	30JUL01	1 000000	00	-19,937 19 S
1,500 000							
** JF2H **	446 595,474 52	684,197 92	07NOV01	13NOV01	1 000000	00	-88,723 40 S
74,600 000							
204493100	TOTAL					00	-322,521 52 L
-----		1,002,538 81					
	913,815 14	1,247,994 25				00	-171,812 44 S
20478N100	COMPUCREDIT CORP	COM		31JAN01	05FEB01	1 000000	
** JF1W **	555 47,219 30	130,275 00				00	-83,055 70 L
5,600 000							
** JF1W **	557 144,019 19	369,006 25		31JAN01	05FEB01	1 000000	-193,918 72 L
15,000 000						00	
** JF1W **						00	-31,068 34 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1W **	573 187,723 66	750,400 00	01FEB01	04FEB01	1 000000	00	-562,676 34 S
22,400 000							
** JF1W **	581 126,475 78	502,706 25	02FEB01	07FEB01	1 000000	00	-376,230 47 S
15,000 000							
** JF1W **	037 16,724 54	80,550 00	22MAR01	28MAR01	1 000000	00	-63,825 44 L
2,400 000							
** JF1W **	050 55,693 14	274,588 51	22MAR01	29MAR01	1 000000	00	-76,886 93 L
7,900 000							
** JF1W **						00	-142,008 44 S
** JF1W **	066 27,999 06	141,158 40	23MAR01	28MAR01	1 000000	00	-113,159 34 S
4,800 000							
** JF1W **	CXL 066 -27,999 06	-141,158 40	23MAR01	28MAR01	1 000000	00	113,159 34 S
-4,800 000							
** JF1W **	070 69,297 69	286,499 52	23MAR01	28MAR01	1 000000	00	-217,201 83 S
9,900 000							
** JF1W **	083 27,999 06	71,137 77	23MAR01	28MAR01	1 000000	00	-43,138 71 S
4,000 000							
** JF1W **	075 5,799 80	12,514 80	26MAR01	29MAR01	1 000000	00	-6,715 00 S
800 000							
** JF1W **	089 20,299 32	50,359 08	27MAR01	30MAR01	1 000000	00	-30,059 76 S
2,900 000							
** JF1W **	117 13,674 54	58,675 50	28MAR01	02APR01	1 000000	00	-45,000 96 S
2,000 000							
** JF1W **	112 17,936 31	95,281 92	29MAR01	03APR01	1 000000	00	-77,345 61 S
2,700 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
20478H100	TOTAL						
		263,456 19	854,419 74	-417,686 79 L		00	-417,686 79 L
		668,918 49	2,471,169 60	-1,551,445 46 S		00	-1,551,445 46 S
204912109	COMPUTER ASSOC INTL INC		COM	31JAN01	05FEB01	1 000000	
.. JF2H ..	746	87,045 57	127,434 72	-48,389 15 S		00	-48,389 15 S
	2,400 000						
.. JF2H ..	757	153,510 03	214,442 89	-61,132 86 S	02FEB01	06FEB01	1 000000
	4,300 000					00	-61,132 86 S
.. JF2H ..	267	181,757 93	286,839 05	-105,081 12 L	25JUL01	31JUL01	1 000000
	5,400 000					00	-105,081 12 L
.. JF2H ..	382	378,026 17	521,409 36	-143,383 19 L	03OCT01	09OCT01	1 000000
	15,500 000					00	-143,383 19 L
204912109	TOTAL						
-----		559,784 10	808,248 41	-248,464 31 L		00	-248,464 31 L
		240,555 60	342,077 61	-181,522 01 S		00	-181,522 01 S
20563P101	COMPX INTL INC		CL A	31OCT01	05NOV01	1 000000	
.. JF1C ..	458	525,542 44	830,057 46	-304,515 02 L		00	-304,515 02 L
	56,000 000						
.. JF16 ..	469	38,415 71	51,291 00	-12,875 29 L	01NOV01	06NOV01	1 000000
	4,100 000					00	-12,875 29 L
.. JF1C ..	482	4,673 84	6,255 00	-1,581 16 L	02NOV01	07NOV01	1 000000
	500 000					00	-1,581 16 L
.. JF1C ..	484	40,764 63	53,586 27	-12,821 64 L	05NOV01	08NOV01	1 000000
	4,400 000					00	-12,821 64 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
20563P101	TOTAL						
		609,396 62	941,189 73	-331,793 11 L		00	-331,793 11 L
205862402	CONVERSE TECHNOLOGY INC		COM NEW	11JUL01	16JUL01	1 000000	
.. JF1Z ..	654	13,587 70	19,068 79	-5,481 09 L		00	-5,481 09 L
	500 000						
.. JF1Z ..	459	30,865 24	42,778 60	-12,705 36 L	11JUL01	16JUL01	1 000000
	1,200 000					00	-12,705 36 L
.. JF1Z ..	666	15,609 62	23,052 00	-7,442 38 L	11JUL01	16JUL01	1 000000
	600 000					00	-7,442 38 L
.. JF1Z ..	304	3,008 47	4,474 25	-1,467 78 L	08AUG01	13AUG01	1 000000
	100 000					00	-1,467 78 L
.. JF1Z ..	309	5,758 83	9,130 13	-3,371 30 L	08AUG01	13AUG01	1 000000
	200 000					00	-3,371 30 L
.. JF1Z ..	325	26,442 72	54,147 97	-27,705 25 L	09AUG01	14AUG01	1 000000
	1,000 000					00	-27,705 25 L
.. JF1Z ..	337	34,266 60	107,893 53	-29,874 77 L	10AUG01	15AUG01	1 000000
	1,300 000					00	-29,874 77 L
.. JF1Z ..				-44,552 16 S		00	-44,552 16 S
.. JF1Z ..	342	7,235 63	22,191 35	-14,955 72 S	13AUG01	16AUG01	1 000000
	270 000					00	-14,955 72 S
.. JF1Y ..	162	11,799 08	10,455 89	1,143 19 L	20AUG01	23AUG01	1 000000
	400 000					00	1,143 19 L
.. JF1Y ..	164	11,889 56	10,455 89	1,233 47 L	20AUG01	23AUG01	1 000000
	400 000					00	1,233 47 L
.. JF1Y ..	245	501,933 47	717,162 78	19,026 57 L	23AUG01	28AUG01	1 000000
	17,600 000					00	19,026 57 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIY **				-234,255 88 S		00	-234,255 88 S
** JFIZ **	579 17,467 70	16,360 62		14DEC01 1,107 08 S	19DEC01	1 000000 00	1,107 08 S
900 000							
** JFIZ **	604 2,029 93	1,817 85		17DEC01 212 08 S	20DEC01	1 000000 00	212 08 S
100 000							
** JFIZ **	405 4,049 67	3,686 99		17DEC01 362 68 S	20DEC01	1 000000 00	362 68 S
200 000							
** JFIZ **	414 4,183 22	5,607 45		18DEC01 575 77 S	21DEC01	1 000000 00	575 77 S
300 000							
205862402	TOTAL						
-----	654,361 29	999,013 83		-65,844 50 L		00	-65,844 50 L
	573,166 22	874,720 57		-291,506 15 S		00	-291,506 15 S
206197105	CONCORD EFS INC	COM		06SEP01	11SEP01	1 000000	
** JFIZ **	468 35,114 05	34,650 00		464 05 S		00	464 05 S
700 000							
** JF2I **	469 116,716 16	95,733 48		22OCT01 20,982 68 L	25OCT01	1 000000 00	20,982 68 L
4,300 000							
** JF2I **	472 80,273 32	62,338 08		24OCT01 17,935 24 L	29OCT01	1 000000 00	17,935 24 L
2,800 000							
** JF2I **	502 147,415 08	115,770 72		06NOV01 31,644 36 L	09NOV01	1 000000 00	31,644 36 L
5,200 000							
** JF2I **	510 147,028 09	113,544 36		07NOV01 33,483 73 L	13NOV01	1 000000 00	33,483 73 L
5,100 000							
** JF2I **	531 43,348 55	33,395 40		15NOV01 9,953 15 L	20NOV01	1 000000 00	9,953 15 L
1,500 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2I **	571 125,045 83	91,631 32		05DEC01 33,414 51 L	10DEC01	1 000000 00	33,414 51 L
4,100 000							
206197105	TOTAL						
-----	659,827 03	512,413 36		147,413 67 L		00	147,413 67 L
	35,114 05	34,650 00		464 05 S		00	464 05 S
207410101	CONMED CORP	COM		17OCT01	22OCT01	1 000000	
** JF1G **	363 51,038 29	41,122 00		9,916 29 S		00	9,916 29 S
2,900 000							
** JF1G **	368 63,177 89	51,048 00		18OCT01 12,129 89 S	23OCT01	1 000000 00	12,129 89 S
3,600 000							
** JF1G **	CXL 368 -43,177 89	-51,048 00		18OCT01 -12,129 89 S	23OCT01	1 000000 00	-12,129 89 S
-3,600 000							
** JF1G **	375 63,141 89	51,048 00		18OCT01 12,093 89 S	23OCT01	1 000000 00	12,093 89 S
3,600 000							
207410101	TOTAL						
-----	114,180 18	92,170 00		22,010 18 S		00	22,010 18 S
207540105	CONNECTICUT BANCSHARES INC	COM		21FEB01	26FEB01	1 000000	
** JF1G **	297 305,784 29	155,625 00		150,159 29 S		00	150,159 29 S
15,000 000							
212485106	CONVERGYS CORP	COM		06JUN01	11JUN01	1 000000	
** JF2I **	258 718,067 24	827,291 38		-109,224 14 L		00	-109,224 14 L
18,700 000							
217753102	COR THERAPEUTICS INC	COM		06DEC01	12DEC01	1 000000	
** JF1W **	083 1,111,693 97	1,113,730 89		-2,036 92 S		00	-2,036 92 S
38,700 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
219141108	CORNELL COMPANIES INC	COM		13JUN01	10JUN01	1 000000
'' JFIG ''	409	714,476 16	670,218 02	44,258 14 L	00	44,258 14 L
	50,000 000					
219350105	CORNING INC	COM		14MAR01	19MAR01	1 000000
'' JFIY ''	365	45,922 79	72,780 64	-26,857 85 L	00	-26,857 85 L
	1,900 000					
'' JFIY ''	379	30,218 71	47,245 72	-17,027 01 L	1 000000	-17,027 01 L
	1,200 000					
'' JFIY ''	381	146,060 83	279,793 70	-133,732 87 L	1 000000	-133,732 87 L
	5,900 000					
'' JF2I ''	139	493,069 70	1,025,110 41	-1,332,040 71 L	1 000000	-1,332,040 71 L
	19,900 000					
'' JF1Z ''	484	17,513 41	31,288 08	-13,774 47 L	1 000000	-13,774 47 L
	1,800 000					
219350105	TOTAL		2,256,218 55	-1,523,433 11 L	00	-1,523,433 11 L
21988R102	CORPORATE EXECUTIVE BRD CO	COM		04JAN01	09JAN01	1 000000
'' JFIW ''	324	65,168 54	41,308 32	23,860 22 S	00	23,860 22 S
	1,600 000					
'' JFIW ''	714	415,838 93	320,531 59	95,307 34 S	1 000000	95,307 34 S
	12,100 000					
'' JFIW ''	726	120,460 02	102,866 70	17,593 32 S	1 000000	17,593 32 S
	3,400 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
21988R102	TOTAL		464,706 61	136,760 88 S	00	136,760 88 S
221006109	CORVEL CORP	COM		04APR01	09APR01	1 000000
'' JFIG ''	777	297,490 08	132,655 00	164,835 08 L	00	164,835 08 L
	8,500 000					
221630106	COTELLIGENT INC	COM		02MAY01	07MAY01	1 000000
'' JFIG ''	180	60,497 70	1,022,160 50	-335,300 59 L	00	-335,300 59 L
	275,000 000					
'' JFIG ''				-624,362 21 S	00	-624,362 21 S
221630106	TOTAL		1,022,160 50	-335,300 59 L	00	-335,300 59 L
	60,497 70		1,022,160 50	-624,362 21 S	00	-624,362 21 S
224044107	COX COMMUNICATIONS INC NEW	CL A		23MAY01	29MAY01	1 000000
'' JFIZ ''	258	34,319 90	22,186 87	12,133 03 L	00	12,133 03 L
	800 000					
'' JFIZ ''	282	4,239 11	2,843 14	1,395 97 L	1 000000	1,395 97 L
	100 000					
'' JFIZ ''	283	12,671 91	8,644 62	4,027 29 L	1 000000	4,027 29 L
	300 000					
'' JFIZ ''	373	4,244 86	2,881 54	1,363 32 L	1 000000	1,363 32 L
	100 000					
'' JFIZ ''	381	8,423 72	5,763 08	2,660 64 L	1 000000	2,660 64 L
	200 000					
'' JFIZ ''	388	12,626 37	8,644 62	3,981 75 L	1 000000	3,981 75 L
	300 000					
'' JFIZ ''	403	16,774 64	11,526 14	5,248 48 L	1 000000	5,248 48 L
	400 000					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	219 200 000	8,224 61	5,666 69	06AUG01 2,557 92 L	09AUG01	1 000000 00	2,557 92 L
** JF1Z **	300 500 000	20,784 96	13,925 72	07AUG01 6,859 24 L	10AUG01	1 000000 00	6,859 24 L
** JF1Z **	318 100 000	4,085 52	2,785 15	08AUG01 1,300 37 L	13AUG01	1 000000 00	1,300 37 L
224044107	TOTAL	126,395 60	84,867 59	41,528 01 L		00	41,528 01 L
22748P105	CROSS CNTRY INC	COM		25OCT01	30OCT01	1 000000	
** JF1Z **	043 100 000	2,026 33	1,700 00	326 33 S		00	326 33 S
** JF1W **	630 25,000 000	511,232 95	425,000 00	25OCT01 86,232 95 S	30OCT01	1 000000 00	86,232 95 S
22748P105	TOTAL	513,259 28	426,700 00	86,559 28 S		00	86,559 28 S
22764E109	CROSSMANN CMNTYS INC	COM		02JAN01	05JAN01	1 000000	
** JF1G **	683 2,700 000	59,398 02	40,837 50	18,560 52 L		00	18,560 52 L
** JF1G **	690 2,100 000	46,807 01	31,762 50	03JAN01 15,044 51 L	08JAN01	1 000000 00	15,044 51 L
** JF1G **	695 3,100 000	69,747 67	46,887 50	04JAN01 22,860 17 L	09JAN01	1 000000 00	22,860 17 L
** JF1G **	778 1,900 000	45,242 24	28,737 50	10JAN01 16,504 74 L	16JAN01	1 000000 00	16,504 74 L
** JF1G **	786 1,600 000	39,175 49	24,200 00	11JAN01 14,975 49 L	17JAN01	1 000000 00	14,975 49 L
** JF1G **	795	73,235 05	46,887 50	12JAN01 26,347 55 L	18JAN01	1 000000 00	26,347 55 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	3,100 000						
** JF1G **	815 2,900 000	70,685 14	42,080 32	16JAN01 28,604 82 L	19JAN01	1 000000 00	28,604 82 L
22764E109	TOTAL	404,290 62	261,392 82	142,897 80 L		00	142,897 80 L
228227104	CROWN CASTLE INTL CORP	COM		11MAY01	16MAY01	1 000000	
** JF2I **	199 10,600 000	200,971 39	312,642 76	-111,671 37 L		00	-111,671 37 L
** JF2I **	311 6,000 000	75,957 45	144,533 42	18JUL01 -88,575 97 L	23JUL01	1 000000 00	-88,575 97 L
** JF2I **	313 5,900 000	66,496 08	160,173 20	19JUL01 -93,677 12 L	24JUL01	1 000000 00	-93,677 12 L
** JF2I **	320 15,300 000	152,180 93	415,364 40	24JUL01 -263,183 47 L	27JUL01	1 000000 00	-263,183 47 L
228227104	TOTAL	495,605 85	1,052,713 78	-557,107 93 L		00	-557,107 93 L
231082108	CUMULUS MEDIA INC	CL A		16JAN01	19JAN01	1 000000	
** JF1G **	823 26,600 000	226,121 72	190,057 00	36,064 72 S		00	36,064 72 S
** JF1G **	827 900 000	7,491 16	6,430 50	16JAN01 1,060 66 S	19JAN01	1 000000 00	1,060 66 S
** JF1G **	815 16,100 000	132,476 04	115,034 50	17JAN01 17,441 54 S	22JAN01	1 000000 00	17,441 54 S
** JF1G **	831 1,300 000	10,792 88	9,288 50	17JAN01 1,504 38 S	22JAN01	1 000000 00	1,504 38 S
** JF1G **	028 5,500 000	42,967 31	39,297 50	18JAN01 3,669 81 S	23JAN01	1 000000 00	3,669 81 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1C **	046 14,274 45	15,004 50	19JAN01	24JAN01	1 000000		1,269 95 S
	2,100 000				00		
** JF1C **	078 41,786 98	37,860 50	24JAN01	29JAN01	1 000000		3,918 48 S
	5,300 000				00		
** JF1C **	234 202,314 38	113,605 50	09MAY01	14MAY01	1 000000		88,708 88 S
	15,900 000				00		
** JF1C **	237 90,273 49	50,729 50	09MAY01	14MAY01	1 000000		39,543 99 S
	7,100 000				00		
** JF1C **	242 101,396 61	57,160 00	10MAY01	15MAY01	1 000000		44,236 61 S
	8,000 000				00		
** JF1C **	292 4,174 00	2,143 50	21MAY01	24MAY01	1 000000		2,030 50 S
	300 000				00		
** JF1C **	300 32,313 92	16,433 50	22MAY01	25MAY01	1 000000		15,880 42 S
	2,300 000				00		
** JF1C **	301 144,169 12	72,879 00	22MAY01	25MAY01	1 000000		71,290 12 S
	10,200 000				00		
** JF1C **	359 33,478 88	19,291 50	04JUN01	07JUN01	1 000000		14,187 38 S
	2,700 000				00		
** JF1C **	361 11,150 62	6,430 50	05JUN01	08JUN01	1 000000		4,720 12 S
	900 000				00		
** JF1C **	376 55,123 16	32,152 50	07JUN01	12JUN01	1 000000		22,970 66 S
	4,500 000				00		
** JF1C **	381 27,645 07	16,433 50	08JUN01	13JUN01	1 000000		11,211 57 S
	2,300 000				00		
** JF1C **	387 74,356 51	43,584 50	08JUN01	13JUN01	1 000000		30,772 01 S
					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	6,100 000						
** JF1C **	517 8,129 72	4,287 00	12JUL01	17JUL01	1 000000		3,842 72 S
	400 000				00		
** JF1C **	520 13,539 54	7,145 00	13JUL01	18JUL01	1 000000		6,394 54 S
	1,000 000				00		
** JF1C **	CXL 520 -13,539 54	-7,145 00	13JUL01	18JUL01	1 000000		-6,394 54 S
	-1,000 000				00		
** JF1C **	523 27,456 58	15,004 50	13JUL01	18JUL01	1 000000		12,452 08 S
	2,100 000				00		
** JF1C **	524 52,398 25	26,539 04	13JUL01	18JUL01	1 000000		25,859 21 S
	4,000 000				00		
** JF1C **	527 13,529 54	7,145 00	13JUL01	18JUL01	1 000000		6,384 54 S
	1,000 000				00		
** JF1C **	579 78,599 53	25,725 28	19JUL01	24JUL01	1 000000		52,874 25 S
	5,600 000				00		
** JF1C **	594 38,232 34	12,403 26	20JUL01	25JUL01	1 000000		25,829 08 S
	2,700 000				00		
** JF1C **	595 40,379 97	12,862 64	20JUL01	25JUL01	1 000000		27,517 33 S
	2,800 000				00		
** JF1C **	597 6,999 76	2,296 90	23JUL01	26JUL01	1 000000		4,702 86 S
	500 000				00		
** JF1C **	598 1,414 61	459 38	23JUL01	26JUL01	1 000000		955 23 S
	100,000				00		
** JF1C **	599 1,398 45	459 38	24JUL01	27JUL01	1 000000		939 07 S
	100 000				00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	SECTY	GN/LS
** JFIG **	CXL	599	-1,398 45	-459 38	24JUL01 -939 07 S	27JUL01	1 000000 00		-939 07 S
	-100 000								
** JFIG **		600	9,698 17	3,215 66	24JUL01 6,482 51 S	27JUL01	1 000000 00		6,482 51 S
	700 000								
** JFIG **		401	6,749 77	2,296 90	24JUL01 4,452 87 S	27JUL01	1 000000 00		4,452 87 S
	500 000								
** JFIG **		605	1,397 45	459 38	24JUL01 938 07 S	27JUL01	1 000000 00		938 07 S
	100 000								
** JFIG **		772	8,129 72	2,740 65	24AUG01 5,389 07 S	29AUG01	1 000000 00		5,389 07 S
	600 000								
231082108	TOTAL	1,547,421 71		959,260 09	588,161 62 S		00		588,161 62 S
232946103	CYTYC CORP				16OCT01	19OCT01	1 000000		
** JFIW **		561	96,398 03	44,624 89	31,773 14 S		00		31,773 14 S
	3,300 000								
** JFIW **		562	101,960 00	47,417 96	34,542 04 S	19OCT01	1 000000 00		34,542 04 S
	3,500 000								
** JFIW **		606	74,022 53	46,797 50	27,225 03 S	29OCT01	1 000000 00		27,225 03 S
	2,500 000								
** JFIW **		616	56,698 11	39,309 90	17,388 21 S	29OCT01	1 000000 00		17,388 21 S
	2,100 000								
** JFIW **		620	81,087 29	56,157 00	24,930 29 S	30OCT01	1 000000 00		24,930 29 S
	3,000 000								

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	SECTY	GN/LS
232946103	TOTAL	410,165 96		274,307 25	135,858 71 S		00		135,858 71 S
233162106	DDI CORPORATION				17JAN01	22JAN01	1 000000		
** JFIW **		448	90,160 31	106,122 90	-15,962 59 S		00		-15,962 59 S
	3,900 000								
** JFIW **		460	93,475 20	102,962 51	-9,487 31 S	23JAN01	1 000000 00		-9,487 31 S
	3,900 000								
** JFIW **		490	27,999 06	27,298 84	700 22 S	26JAN01	1 000000 00		700 22 S
	1,000 000								
** JFIW **		052	119,020 49	282,642 65	-163,622 16 S	27MAR01	1 000000 00		-163,622 16 S
	10,100 000								
** JFIW **		065	54,808 17	100,350 00	-45,541 83 S	28MAR01	1 000000 00		-45,541 83 S
	3,600 000								
** JFIW **		067	74,598 73	133,660 58	-59,061 85 S	28MAR01	1 000000 00		-59,061 85 S
	4,700 000								
** JF2Q **		348	9,701 27	9,756 27	-55 00 S	11MAY01	1 000000 00		-55 00 S
	362 000								
** JF2Q **		352	80,462 31	91,310 03	-10,847 72 S	18MAY01	1 000000 00		-10,847 72 S
	3,388 000								
** JF2Q **		359	45,681 75	51,045 21	-5,363 46 S	23MAY01	1 000000 00		-5,363 46 S
	1,894 000								
** JFIW **		617	150,730 97	311,851 00	-161,120 03 S	22JUN01	1 000000 00		-161,120 03 S
	10,000 000								
** JFIW **		632	175,000 60	319,934 40	-144,933 80 S	25JUN01	1 000000 00		-144,933 80 S
	12,600 000								
** JFIW **					21JUN01	26JUN01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	445 10,100 000	134,927 46		194,850 26	-59,922 80 S		00		-59,922 80 S
'' JF2Q ''	469 3,500 000	44,023 62		94,320 54	10DEC01 -50,304 92 S	13DEC01	1 000000 00		-50,304 92 S
'' JF2Q ''	470 3,718 000	46,781 28		96,800 20	10DEC01 -50,024 92 S	13DEC01	1 000000 00		-50,024 92 S
'' JF2Q ''	471 3,000 000	38,498 61		77,942 47	11DEC01 -39,443 86 S	14DEC01	1 000000 00		-39,443 86 S
'' JF2Q ''	483 5,000 000	65,972 79		127,242 14	12DEC01 -61,289 35 S	17DEC01	1 000000 00		-61,289 35 S
'' JF2Q ''	490 5,000 000	64,112 85		123,649 43	17DEC01 -59,536 58 S	20DEC01	1 000000 00		-59,536 58 S
233162106	TOTAL	1,315,955 47		2,251,775 43	-935,819 96 S		00		-935,819 96 S
23322L106	DMC STRATEX NETWORKS INC		COM			26JUL01	1 000000		
'' JFIG ''	621 3,100 000	29,759 00		22,091 04	7,667 96 S	31JUL01	00		7,667 96 S
'' JFIG ''	622 1,200 000	11,524 53		7,699 80	26JUL01 3,824 73 S	31JUL01	1 000000 00		3,824 73 S
'' JFIG ''	630 5,700 000	54,829 89		36,574 05	27JUL01 18,255 84 S	01AUG01	1 000000 00		18,255 84 S
'' JFIG ''	057 700 000	6,299 79		4,491 55	17SEP01 1,808 24 S	20SEP01	1 000000 00		1,808 24 S
'' JFIG ''	120 2,100 000	15,644 47		13,474 65	20SEP01 2,169 82 S	25SEP01	1 000000 00		2,169 82 S
'' JFIG ''	141 4,200 000	29,441 01		26,949 30	21SEP01 2,491 71 S	26SEP01	1 000000 00		2,491 71 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
'' JFIG ''	163 7,600 000	54,360 98		48,765 40	24SEP01 5,595 58 S	27SEP01	1 000000 00		5,595 58 S
'' JFIG ''	173 13,900 000	88,898 65		89,189 35	25SEP01 -290 70 S	28SEP01	1 000000 00		-290 70 S
'' JFIG ''	185 11,500 000	67,076 11		73,789 75	26SEP01 -6,713 64 S	01OCT01	1 000000 00		-6,713 64 S
23322L106	TOTAL	357,834 43		323,024 89	34,809 54 S		00		34,809 54 S
23325G104	DJ ORTHOPEDICS INC		COM			15NOV01	1 000000		
'' JFIG ''	740 20,000 000	313,389 52		340,000 00	-26,610 48 S	20NOV01	00		-26,610 48 S
23332B106	DSP GROUP INC		COM			17SEP01	1 000000		
'' JFIG ''	047 5,400 000	110,945 78		102,937 50	8,008 28 S	20SEP01	00		8,008 28 S
'' JFIG ''	072 1,100 000	22,370 06		20,900 00	18SEP01 1,470 06 S	21SEP01	1 000000 00		1,470 06 S
'' JFIG ''	102 1,400 000	27,999 06		26,870 27	20SEP01 1,128 79 S	25SEP01	1 000000 00		1,128 79 S
23332B106	TOTAL	161,314 90		150,707 77	10,607 13 S		00		10,607 13 S
233326107	DST SYS INC DEL		COM			08JAN01	1 000000		
'' JF1Z ''	438 200 000	13,045 92		2,801 20	10,244 72 L	11JAN01	00		10,244 72 L
'' JF1Z ''	470 300 000	19,739 25		4,201 80	09JAN01 15,537 45 L	12JAN01	1 000000 00		15,537 45 L
'' JF1Z ''	495 100 000	6,377 80		1,400 60	10JAN01 4,977 20 L	16JAN01	1 000000 00		4,977 20 L
'' JF1Z ''					11JAN01	17JAN01	1 000000		

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	520 200 000	12,962 19			2,984 61	9,977 58 L		00	9,977 58 L
** JFIZ **	536 100 000	6,392 65			1,584 00	12 JAN 01 4,808 65 L	18 JAN 01	1 000000 00	4,808 65 L
** JFIZ **	568 200 000	12,914 57			3,172 03	16 JAN 01 9,742 54 L	19 JAN 01	1 000000 00	9,742 54 L
** JFIZ **	578 200 000	13,133 66			3,172 03	16 JAN 01 9,961 63 L	19 JAN 01	1 000000 00	9,961 63 L
** JFIZ **	595 100 000	6,557 28			1,586 01	17 JAN 01 4,971 27 L	22 JAN 01	1 000000 00	4,971 27 L
** JFIZ **	626 100 000	6,074 01			1,586 02	18 JAN 01 4,487 99 L	23 JAN 01	1 000000 00	4,487 99 L
** JFIZ **	645 100 000	5,994 80			1,586 01	19 JAN 01 4,408 79 L	24 JAN 01	1 000000 00	4,408 79 L
** JFIZ **	727 300 000	18,001 08			4,758 05	23 JAN 01 13,243 03 L	26 JAN 01	1 000000 00	13,243 03 L
** JFIZ **	747 300 000	18,204 53			4,758 05	24 JAN 01 13,446 48 L	29 JAN 01	1 000000 00	13,446 48 L
** JFIZ **	827 200 000	11,847 98			3,172 03	26 JAN 01 8,675 95 L	31 JAN 01	1 000000 00	8,675 95 L
** JFIZ **	844 100 000	6,039 38			1,586 01	29 JAN 01 4,453 37 L	01 FEB 01	1 000000 00	4,453 37 L
** JFIZ **	910 100 000	5,896 80			1,586 01	01 FEB 01 4,310 79 L	06 FEB 01	1 000000 00	4,310 79 L
** JFIZ **	927 100 000	5,582 04			1,586 02	02 FEB 01 3,996 02 L	07 FEB 01	1 000000 00	3,996 02 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIZ **	045 100 000	5,744 81			1,586 01	05 FEB 01 4,158 80 L	08 FEB 01	1 000000 00	4,158 80 L
** JFIZ **	058 200 000	11,686 43			3,172 03	06 FEB 01 8,514 40 L	09 FEB 01	1 000000 00	8,514 40 L
** JFIZ **	263 100 000	6,129 80			1,586 02	26 FEB 01 4,543 78 L	01 MAR 01	1 000000 00	4,543 78 L
** JFIZ **	291 200 000	12,283 93			3,172 03	27 FEB 01 9,111 90 L	02 MAR 01	1 000000 00	9,111 90 L
** JFIZ **	312 600 000	36,304 07			9,516 09	28 FEB 01 26,787 98 L	05 MAR 01	1 000000 00	26,787 98 L
** JFIZ **	327 100 000	5,883 30			2,053 50	01 MAR 01 3,829 80 L	06 MAR 01	1 000000 00	3,829 80 L
** JFIZ **	360 300 000	17,763 52			6,160 50	02 MAR 01 11,603 02 L	07 MAR 01	1 000000 00	11,603 02 L
233326107	TOTAL	264,559 80			68,766 66	195,793 14 L		00	195,793 14 L
23426R108	DAL TILE INTL INC		COH			09 AUG 01	14 AUG 01	1 000000	
** JFIG **	679 4,100 000	68,021 23			40,180 00	27,841 23 L		00	27,841 23 L
** JFIG **	681 700 000	11,584 61			6,860 00	10 AUG 01 4,724 61 L	15 AUG 01	1 000000 00	4,724 61 L
** JFIG **	684 4,700 000	77,690 75			46,060 00	10 AUG 01 31,630 75 L	15 AUG 01	1 000000 00	31,630 75 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GM/LS	GM/LS	NET BAS	SECTY GM/LS
23424R100	TOTAL		93,100 00	64,196 59 L		00		64,196 59 L
240253302	DE BEERS CONS MINES LTD	ADR DEFD		25MAY01	28JUN01	1 000000		
** JF2M **	189 1,347,013 39		597,281 34	749,732 05 L		00		749,732 05 L
	31,500 000							
** JFIL **	201 312,145 00		210,477 86	101,687 14 S	28JUN01	1 000000		101,687 14 S
	7,300 000					00		
240253302	TOTAL		597,281 34	749,732 05 L		00		749,732 05 L
	312,145 00		210,477 86	101,687 14 S		00		101,687 14 S
245073101	DEL GLOBAL TECHNOLOGIES CORP	COM		30MAR01	04APR01	1 000000		
** JF1G **	718 166,576 41		681,506 25	-475,195 37 L		00		-475,195 37 L
	111,800 000							
** JF1G **				-39,734 47 S		00		-39,734 47 S
245073101	TOTAL		681,506 25	-475,195 37 L		00		-475,195 37 L
	166,576 41		681,506 25	-39,734 47 S		00		-39,734 47 S
247025109	DELL COMPUTER CORP	COM		24APR01	27APR01	1 000000		
** JF1Z **	787 36,862 29		17,753 72	19,108 57 L		00		19,108 57 L
	1,600 000							
** JF1Z **	787 -36,862 29		-17,753 72	-19,108 57 L	27APR01	1 000000		-19,108 57 L
	-1,600 000					00		
** JF1Z **	788 43,262 08		18,098 44	25,163 64 L	27APR01	1 000000		25,163 64 L
	1,600 000					00		
** JF1Z **	793 18,211 08		7,676 76	10,534 32 L	27APR01	1 000000		10,534 32 L
	700 000					00		
** JF1Z **				24APR01	27APR01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GM/LS	GM/LS	NET BAS	SECTY GM/LS
	795 31,147 36		13,483 65	17,663 71 L		00		17,663 71 L
	1,200 000							
** JF1Z **	800 5,235 83		2,288 78	2,947 05 L	30APR01	1 000000		2,947 05 L
	200 000					00		
** JF1Z **	802 65,766 56		28,770 76	36,995.80 L	30APR01	1 000000		36,995 80 L
	2,500 000					00		
** JF1Z **	892 59,357 94		27,658 56	31,699 38 L	11MAY01	1 000000		31,699 38 L
	2,400 000					00		
** JF1Z **	897 19,519 35		9,219 52	10,299 83 L	14MAY01	1 000000		10,299 83 L
	800 000					00		
** JF1Z **	398 78,592 30		86,071 71	-7,479 41 L	12JUN01	1 000000		-7,479 41 L
	3,100 000					00		
** JF1Y **	199 18,250 91		21,715 28	-3,464 37 S	24AUG01	1 000000		-3,464 37 S
	800 000					00		
** JF1Y **	269 42,970 36		53,963 95	-10,993 59 S	28AUG01	1 000000		-10,993 59 S
	2,000 000					00		
** JF1Y **	594 187,399 43		232,199 46	-44,800 83 S	11OCT01	1 000000		-44,800 83 S
	8,800 000					00		
** JF1Y **	884 80,427 37		95,071 89	-14,643 72 S	19OCT01	1 000000		-14,643 72 S
	3,400 000					00		
** JF1Y **	349 107,006 43		114,077 18	-7,070 75 S	30NOV01	1 000000		-7,070 75 S
	4,100 000					00		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
247025109	TOTAL		321,092 50	193,268 18	127,824 32 L	00	127,824 32 L
			436,054 50	517,026 96	-80,972 46 S	00	-80,972 46 S
247361108	DELTA AIR LINES INC	COM			08FEB01	13FEB01	1 000000
** JF2H **	760	147,950 23	187,889 62	-39,939 39 L		00	-39,939 39 L
	3,300 000						
** JF2H **	335	186,598 28	515,150 79	-306,418 80 L	17SEP01	20SEP01	1 000000
	8,900 000					00	-306,418 80 L
** JF2H **				-22,133 71 S		00	-22,133 71 S
** JF2H **	339	213,877 85	456,867 64	-242,989 79 S	18SEP01	21SEP01	1 000000
	9,700 000					00	-242,989 79 S
** JFIZ **	788	10,814 24	8,828 84	1,985 40 S	09OCT01	12OCT01	1 000000
	400 000					00	1,985 40 S
** JFIZ **	800	32,400 96	27,486 62	4,914 34 S	18OCT01	15OCT01	1 000000
	1,200 000					00	4,914 34 S
** JFIZ **	807	49,928 71	40,598 84	9,329 87 S	11OCT01	16OCT01	1 000000
	1,800 000					00	9,329 87 S
** JFIZ **	817	7,813 96	6,694 35	1,119 61 S	12OCT01	17OCT01	1 000000
	300 000					00	1,119 61 S
** JFIZ **	823	28,658 00	25,837 44	2,820 56 S	15OCT01	16OCT01	1 000000
	1,100 000					00	2,820 56 S
** JFIZ **	850	2,480 05	2,839 89	-359 84 S	17OCT01	22OCT01	1 000000
	100 000					00	-359 84 S
** JFIZ **	857	2,435 60	2,839 89	-404 29 S	17OCT01	22OCT01	1 000000
	100 000					00	-404 29 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JFIZ **	863	6,927 04	8,617 32	-1,690 28 S	18OCT01	23OCT01	1 000000
	300 000					00	-1,690 28 S
247361108	TOTAL		334,548 51	703,040 41	-346,358 19 L	00	-346,358 19 L
			541,934 69	1,095,761 62	-247,408 13 S	00	-247,408 13 S
248239105	DENDRITE INTL INC	COM			30JAN01	02FEB01	1 000000
** JF1W **	546	142,495 25	154,804 50	-12,309 25 S		00	-12,309 25 S
	7,500 000						
25179M103	DEVON ENERGY CORPORATION NEW	COM			04JAN01	09JAN01	1 000000
** JFIZ **	384	42,765 13	44,517 58	-1,752 45 S		00	-1,752 45 S
	800 000						
** JFIZ **	396	22,509 29	22,554 11	-44 82 S	05JAN01	10JAN01	1 000000
	400 000					00	-44 82 S
** JFIZ **	614	43,426 63	47,011 69	-3,585 06 S	18JAN01	23JAN01	1 000000
	800 000					00	-3,585 06 S
** JFIZ **	821	23,701 21	23,402 98	298 23 S	26JAN01	31JAN01	1 000000
	400 000					00	298 23 S
** JFIZ **	838	11,509 36	11,855 44	-346 08 S	29JAN01	01FEB01	1 000000
	200 000					00	-346 08 S
** JFIZ **	858	16,781 44	17,786 49	-1,005 05 S	30JAN01	02FEB01	1 000000
	300 000					00	-1,005 05 S
** JFIZ **	859	16,695 94	17,793 07	-1,097 13 S	30JAN01	02FEB01	1 000000
	300 000					00	-1,097 13 S
** JFIZ **	866	27,957 67	29,599 93	-1,642 26 S	30JAN01	02FEB01	1 000000
	500 000					00	-1,642 26 S
** JFIZ **	890	28,107 61	29,161 45	-1,053 84 S	31JAN01	05FEB01	1 000000
						00	-1,053 84 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	500 000									
** JF1Z **	002 100 000	5,311 18		5,748 45	01FEB01 -437 27 S		06FEB01	1 000000 00		-437 27 S
** JF1Z **	005 200 000	10,426 11		11,570 45	01FEB01 -952 34 S		06FEB01	1 000000 00		-952 34 S
** JF1Z **	0775 100 000	5,664 81		5,830 00	23APR01 -165 19 S		26APR01	1 000000 00		-165 19 S
** JF1Z **	0777 700 000	39,795 75		40,915 83	23APR01 -1,120 08 S		26APR01	1 000000 00		-1,120 08 S
** JF1Z **	057 100 000	5,294 82		5,591 65	03MAY01 -296 83 S		08MAY01	1 000000 00		-296 83 S
** JF1Z **	038 400 000	21,109 30		22,054 60	03MAY01 -945 30 S		08MAY01	1 000000 00		-945 30 S
** JF1Z **	049 100 000	5,418 32		5,509 25	04MAY01 -90 93 S		09MAY01	1 000000 00		-90 93 S
** JF1Z **	050 200 000	10,818 68		11,020 50	04MAY01 -201 82 S		09MAY01	1 000000 00		-201 82 S
** JF1Z **	064 400 000	34,035 78		38,968 97	07MAY01 3,066 81 S		10MAY01	1 000000 00		3,066 81 S
** JF1Z **	065 100 000	5,402 81		4,617 50	07MAY01 985 31 S		10MAY01	1 000000 00		985 31 S
** JF1Z **	088 1,100 000	62,449 21		50,163 05	08MAY01 12,286 16 S		11MAY01	1 000000 00		12,286 16 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
25179M103	TOTAL	439,581 05		437,480 99		1,900 04 S		00		1,900 04 S
252532106	DIAMETRICS MED INC		COM		25APR01		30APR01	1 000000		
** JF1G **	125 10,800 000	38,878 70		77,743 87	-38,865 17 S			00		-38,865 17 S
** JF1G **	138 1,400 000	5,081 83		10,518 76	24APR01 -5,436 93 S		01MAY01	1 000000 00		-5,436 93 S
** JF1G **	194 146,800 000	359,448 81		1,077,057 17	04MAY01 -717,409 16 S		09MAY01	1 000000 00		-717,409 16 S
252532106	TOTAL	403,408 54		1,165,319 80		-761,711 26 S		00		-761,711 26 S
2527BP106	DIAMONDCUSTER INTL INC		CL A		28NOV01		03DEC01	1 000000		
** JF1W **	009 5,500 000	62,812 30		58,514 86	4,298 24 S			00		4,298 24 S
** JF1W **	011 6,300 000	72,734 22		69,689 30	28NOV01 3,044 92 S		03DEC01	1 000000 00		3,044 92 S
** JF1W **	024 10,800 000	110,987 90		117,116 73	29NOV01 -6,128 83 S		04DEC01	1 000000 00		-6,128 83 S
** JF1W **	025 10,800 000	111,901 54		112,350 31	29NOV01 -448 77 S		04DEC01	1 000000 00		-448 77 S
** JF1W **	035 7,700 000	78,537 38		79,677 91	30NOV01 -1,140 53 S		05DEC01	1 000000 00		-1,140 53 S
** JF1W **	038 15,400 000	155,114 40		156,852 83	30NOV01 -1,738 43 S		05DEC01	1 000000 00		-1,738 43 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
25278P104	TOTAL						
	592,087 74	594,201 14		-2,113 40 S		00	-2,113 40 S
254687106	DISNEY WALT CO	DISNEY COM		04JAN01	09JAN01	1 000000	
** JF1Z **	385 64,526 25	76,336 50		-11,810 25 L		00	-11,810 25 L
2,000 000							
** JF1Z **	696 49,352 91	53,649 10		22JAN01	25JAN01	1 000000	
1,400 000				-4,316 19 L		00	-4,316 19 L
** JF1Z **	292 48,845 42	56,192 29		27FEB01	02MAR01	1 000000	
1,600 000				-7,326 87 L		00	-7,326 87 L
** JF1Z **	497 22,305 18	25,817 82		05APR01	10APR01	1 000000	
800 000				-3,512 64 L		00	-3,512 64 L
** JF1Z **	110 40,005 91	47,849 52		30JUL01	02AUG01	1 000000	
1,500 000				-7,843 61 L		00	-7,843 61 L
** JF1Z **	137 2,637 64	3,365 23		31JUL01	03AUG01	1 000000	
100 000				-727 59 L		00	-727 59 L
** JF1Z **	167 21,210 57	26,921 84		01AUG01	06AUG01	1 000000	
800 000				-5,711 27 L		00	-5,711 27 L
** JF1Y **	385 9,678 62	13,615 75		17SEP01	20SEP01	1 000000	
500 000				-3,937 13 S		00	-3,937 13 S
** JF1Y **	407 5,796 01	8,169 45		17SEP01	20SEP01	1 000000	
300 000				-2,373 44 S		00	2,373 44 S
** JF1Y **	447 5,201 34	8,169 45		19SEP01	24SEP01	1 000000	
300 000				-2,968 11 S		00	-2,968 11 S
** JF1Y **	490 6,690 01	10,892 60		21SEP01	24SEP01	1 000000	
400 000				-4,202 59 S		00	-4,202 59 S
** JF1Y **				23OCT01	26OCT01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	066 325,339 84	494,799 96		-169,460 12 S		00	-169,460 12 S
17,300 000							
254687106	TOTAL						
	248,903 88	290,152 30		-41,248 42 L		00	-41,248 42 L
	352,705 82	535,647 21		-182,941 39 S		00	-182,941 39 S
256747106	DOLLAR TREE STORES INC	COM		23JAN01	26JAN01	1 000000	
** JF1W **	509 1,010,619 89	813,509 01		197,110 88 S		00	197,110 88 S
38,200 000							
240543103	DOM CHEM CO	COM		25JUN01	28JUN01	1 000000	
** JF2H **	169 216,992 83	271,699 19		-54,706 36 L		00	-54,706 36 L
6,600 000							
** JF2H **	188 30,526 98	37,279 65		29JUN01	02JUL01	1 000000	
900 000				-6,752 67 L		00	-6,752 67 L
240543103	TOTAL						
-----	247,519 81	308,978 84		-61,459 03 L		00	-61,459 03 L
26150J101	DRAXIS HEALTH INC	COM		24DEC01	28DEC01	1 000000	
** JF1C **	754 180,739 42	217,359 79		-36,620 37 L		00	-36,620 37 L
71,300 000							
262037104	DRIL QUIP INC	COM		16NOV01	21NOV01	1 000000	
** JF1C **	554 8,159 72	7,212 42		947 30 S		00	947 30 S
500 000							
263578106	DUANE READE INC	COM		27DEC01	02JAN02	1 000000	
** JF1W **	288 59,939 19	60,003 40		-64 21 S		00	-64 21 S
2,000 000							
** JF1W **	330 242,988 34	240,013 60		28DEC01	03JAN02	1 000000	
8,000 000				2,974 74 S		00	2,974 74 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
263578106	TOTAL		302,927 53	500,017 00	2.910 53 S	00	2,910 53 S
267920205	DYNACARE INC	COM			04APR01	09APR01	1 000000
.. JF1G ..	772		318,989 36	405,209 50	-86,220 14 S	00	-86,220 14 S
	63,800 000						
.. JF1G ..	354		244,967 83	143,478 89	101,489 74 S	00	101,489 74 S
	24,400 000						
.. JF1G ..	519		305,239 82	107,856 00	197,383 82 S	00	197,383 82 S
	30,000 000						
.. JF1G ..	CXL 519		-305,239 82	-107,856 00	-197,383 82 S	00	-197,383 82 S
	-30,000 000						
.. JF1G ..	528		304,939 82	107,856 00	197,083 82 S	00	197,083 82 S
	30,000 000						
.. JF1G ..	713		158,994 70	35,952 00	123,042 70 S	00	123,042 70 S
	10,000 000						
267920205	TOTAL		1,027,891 71	692,495 59	335,396 12 S	00	335,396 12 S
26816Q101	DYNEGY INC NEW	CL A			20NOV01	03DEC01	1 000000
.. JF1Z ..	412		10,771 44	13,525 32	-2,753 88 S	00	-2,753 88 S
	300 000						
.. JF1Z ..	420		27,781 79	36,766 11	-8,984 32 S	00	-8,984 32 S
	800 000						
.. JF1Z ..	435		3,187 33	4,615 93	-1,428 60 S	00	-1,428 60 S
	100 000						
.. JF1Z ..	454		8,220 81	13,847 79	-5,626 98 S	00	-5,626 98 S
	300 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
26816Q101	TOTAL		49,941 37	68,755 15	-18,793 78 S	00	-18,793 78 S
268648102	E M C CORP MASS	COM			09JAN01	12JAN01	1 000000
.. JF1Y ..	736		314,090 30	22,901 61	291,188 69 L	00	291,188 69 L
	4,900 000						
.. JF1Y ..	742		122,307 27	9,238 99	113,068 28 L	00	113,068 28 L
	1,900 000						
.. JF1Y ..	784		27,913 02	1,945 05	25,967 97 L	00	25,967 97 L
	400 000						
.. JF1Y ..	787		36,599 17	2,431 31	34,167 86 L	00	34,167 86 L
	500 000						
.. JF1Y ..	788		7,228 00	486 26	6,741 74 L	00	6,741 74 L
	100 000						
.. JF1Z ..	375		143,636 98	30,581 93	113,055 05 L	00	113,055 05 L
	3,700 000						
.. JF1Z ..	385		129,881 24	54,422 48	75,458 76 L	00	75,458 76 L
	3,100 000						
.. JF1Z ..	386		16,933 32	10,290 80	6,642 52 L	00	6,642 52 L
	400 000						
.. JF1Z ..	388		21,465 45	12,863 51	8,601.94 L	00	8,601 94 L
	500 000						
.. JF1Z ..	391		25,598 94	15,431 06	10,167 88 L	00	10,167 88 L
	600 000						
.. JF1Z ..	473		22,214 26	16,546 30	5,667 96 L	00	5,667 96 L
	600 000						
.. JF1Z ..					15MAR01	20MAR01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	475 1,000 000	36,527 58		29,599 44	6,928 14 L		00	4,928 14 L
** JF1Z **	491 300 000	9,705 88		8,999 05	16MAR01 706 83 L	21MAR01	1 000000 00	706 83 L
** JF1Z **	493 400 000	13,359 55		12,045 84	16MAR01 1,313 71 L	21MAR01	1 000000 00	1,313 71 L
** JF1Z **	508 1 900 000	62,276 69		56,814 13	16MAR01 5,462 56 L	21MAR01	1 000000 00	5,462 56 L
** JF1Z **	521 1,300 000	43,426 09		39,284 14	19MAR01 4,141 95 L	22MAR01	1 000000 00	4,141 95 L
** JF1Z **	527 700 000	25,072 81		20,980 65	20MAR01 4,092 16 L	23MAR01	1 000000 00	4,092 16 L
** JF1Z **	534 800 000	29,030 39		24,041 72	20MAR01 4,988 67 L	23MAR01	1 000000 00	4,988 67 L
** JF1Y **	121 200 000	8,069 73		951 32	21MAY01 7,118 41 L	24MAY01	1 000000 00	7,118 41 L
** JF1Y **	CXL 121 -200 000	-8,069 73		-951 32	21MAY01 -7,118 41 L	24MAY01	1 000000 00	-7,118 41 L
** JF1Y **	122 200 000	8,036 73		951 32	21MAY01 7,085 41 L	24MAY01	1 000000 00	7,085 41 L
** JF1Y **	CXL 122 -200 000	-8,036 73		-951 32	21MAY01 -7,085 41 L	24MAY01	1 000000 00	-7,085 41 L
** JF1Y **	128 3,400 000	134,637 54		16,172 48	21MAY01 118,465 06 L	24MAY01	1 000000 00	118,465 06 L
** JF1Y **	132 200 000	8,069 73		951 32	21MAY01 7,118 41 L	24MAY01	1 000000 00	7,118 41 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	134 200 000	8,036 73		951 32	21MAY01 7,085 41 L	24MAY01	1 000000 00	7,085 41 L
** JF1Y **	131 200 000	8,249 72		951 32	22MAY01 7,298 40 L	25MAY01	1 000000 00	7,298 40 L
** JF1Y **	185 500 000	15,549 93		2,378 31	30MAY01 13,171 62 L	04JUN01	1 000000 00	13,171 62 L
** JF1Y **	186 400 000	12,592 29		1,902 64	31MAY01 10,689 65 L	05JUN01	1 000000 00	10,689 65 L
** JF1Y **	189 2,500 000	79,679 08		43,136 24	31MAY01 36,542 84 L	05JUN01	1 000000 00	36,542 84 L
** JF1Y **	190 100 000	3,171.97		3,079 39	31MAY01 92 58 L	05JUN01	1 000000 00	92 58 L
** JF1Y **	191 100 000	3,175 89		3,079 39	01JUN01 96 50 L	06JUN01	1 000000 00	96 50 L
** JF1Y **	196 1,300 000	41,187 82		40,032 03	01JUN01 1,155 79 L	06JUN01	1 000000 00	1,155 79 L
** JF1Y **	199 500 000	15,757 92		15,396 93	04JUN01 360 99 L	07JUN01	1 000000 00	360 99 L
** JF1Y **	201 3,500 000	110,332 76		107,778 54	04JUN01 2,554 22 L	07JUN01	1 000000 00	2,554 22 L
** JF1Z **	588 3,000 000	67,707 07		90,776 61	06JUL01 -23,069 54 L	11JUL01	1 000000 00	-23,069 54 L
** JF1Z **	769 2,300 000	42,627 24		89,154 68	18JUL01 -46,527 44 L	23JUL01	1 000000 00	-46,527 44 L
** JF1Z **	529	11,449 14		43,972 88	18SEP01 -32,523 74 L	21SEP01	1 000000 00	-32,523 74 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS	GN/LS	NET BAS	SECY GN/LS
	800 000								
** JFIZ **	530	7,149 76	27,942 91		10SEP01	21SEP01	1 000000		-20,793 15 L
	500 000						00		
** JFIZ **	532	2,789 91	13,870 52		10SEP01	21SEP01	1 000000		-11,080 41 L
	200 000						00		
** JFIZ **	539	14,454 40	75,715 62		10SEP01	21SEP01	1 000000		-61,261 22 L
	1,100 000						00		
** JFIZ **	551	14,134 53	74,550 22		10SEP01	21SEP01	1 000000		-60,415 69 L
	1,100 000						00		
** JFIZ **	558	5,302 90	24,823 31		19SEP01	24SEP01	1 000000		-21,520 41 L
	400 000						00		
** JFIZ **	562	5,441 05	27,915 77		19SEP01	24SEP01	1 000000		-22,474 72 L
	420 000						00		
** JFIZ **	607	10,862 14	87,401 09		21SEP01	24SEP01	1 000000		-15,253 95 L
	1,000 000						00		
** JFIZ **							00		-61,285 00 S
** JFIZ **	610	11,158 83	89,093 71		21SEP01	24SEP01	1 000000		-77,934 88 S
	1,000 000						00		
** JFIZ **	CXL	-11,158 83	-89,093 71		21SEP01	24SEP01	1 000000		77,934 88 S
	-1,000 000						00		
** JFIZ **	620	11,178 83	89,093 71		21SEP01	24SEP01	1 000000		-77,914 88 S
	1,000 000						00		
** JFIZ **	623	11,378 92	87,153 08		21SEP01	24SEP01	1 000000		-75,774 16 S
	1,000 000						00		
** JFIZ **	627	1,119 96	8,465 52		21SEP01	24SEP01	1 000000		-7,345 56 S
							00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS	GN/LS	NET BAS	SECY GN/LS
	100 000								
** JFIZ **	628	1,101 21	8,465 52		21SEP01	24SEP01	1 000000		-7,364 31 S
	100 000						00		
** JFIZ **	629	1,094 96	8,465 52		21SEP01	24SEP01	1 000000		-7,370 56 S
	100 000						00		
** JFIZ **	637	3,359 89	25,115 89		21SEP01	24SEP01	1 000000		-21,756 00 S
	300 000						00		
** JFIZ **	638	4,406 72	31,562 90		21SEP01	24SEP01	1 000000		-27,156 18 S
	400 000						00		
** JFIZ **	644	4,799 84	30,814 48		24SEP01	27SEP01	1 000000		-26,014 64 S
	400 000						00		
** JFIZ **	646	6,136 94	27,948 01		24SEP01	27SEP01	1 000000		-21,811 07 S
	500 000						00		
** JFIZ **	648	5,043 83	22,691 88		24SEP01	27SEP01	1 000000		-17,648 05 S
	400 000						00		
** JFIY **	697	32,320 46	76,984 67		09OCT01	12OCT01	1 000000		-44,664 01 L
	2,500 000						00		
** JFIY **	739	23,451 48	82,846 17		10OCT01	15OCT01	1 000000		-59,394 69 L
	1,900 000						00		
** JFIY **	765	151,280 49	824,002 00		11OCT01	16OCT01	1 000000		-548,253 70 L
	9,900 000						00		
** JFIY **							00		-144,467 81 S
** JFIY **	778	37,508 21	46,299 66		12OCT01	17OCT01	1 000000		-8,791 45 S
	2,900 000						00		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
268648102	TOTAL	1,896,679 09	2,146,670 63	-44,238 73 L	00	-44,238 73 L
		229,271 94	1,297,479 24	-504,699 67 S	00	-504,699 67 S
26873N108	EMS TECHNOLOGIES INC	COM	08JUN01	13JUN01	1 000000	
** JFIG **	388	447,435 06	684,285 00	-236,849 94 L	00	-236,849 94 L
	20,500 000					
** JFIG **	393	31,198 96	48,020 00	-16,821 04 L	00	-16,821 04 L
	2,000 000					
** JFIG **	396	78,205 39	124,852 00	-46,646 61 L	00	-46,646 61 L
	5,200 000					
26873N108	TOTAL	556,839 41	857,157 00	-300,317 59 L	00	-300,317 59 L
278648108	EBENX INC	COM	17JAN01	22JAN01	1 000000	
** JFIG **	022	2,061 35	1,778 16	283 19 S	00	283 19 S
	300 000					
** JFIG **	035	5,599 81	4,741 76	858 05 S	00	858 05 S
	800 000					
** JFIG **	058	4,899 83	4,149 04	750 79 S	00	750 79 S
	700 000					
** JFIG **	084	5,599 81	4,741 76	858 05 S	00	858 05 S
	800 000					
** JFIG **	123	4,768 59	4,149 04	619 55 S	00	619 55 S
	700 000					
** JFIG **	150	15,124 49	13,039 84	2,084 65 S	00	2,084 65 S
	2,200 000					
** JFIG **	170	6,874 77	5,927 20	947 57 S	00	947 57 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
	1,000 000						
** JFIG **	210	23,301 72	23,137 92	12FEB01 163 80 S	15FEB01 00	163 80 S	
	3,900 000						
278648108	TOTAL	68,230 37	61,664 72	6,565 65 S	00	6,565 65 S	
278762109	ECHOSTAR COMMUNICATIONS CORP M CL A			26FEB01	01MAR01	1 000000	
** JFIY **	263	19,683 06	43,534 94	-23,851 88 S	00	-23,851 88 S	
	700 000						
** JFIY **	281	10,955 59	23,666 00	-12,710 41 S	00	-12,710 41 S	
	400 000						
** JFIY **	288	18,915 39	40,532 30	-21,616 91 S	00	-21,616 91 S	
	700 000						
** JFIY **	299	39,035 74	88,238 94	-49,203 20 S	00	-49,203 20 S	
	1,500 000						
** JFIY **	307	39,983 11	94,439 71	-54,456 60 S	00	-54,456 60 S	
	1,500 000						
** JFIY **	312	10,920 47	30,661 36	-19,740 89 S	00	-19,740 89 S	
	400 000						
** JFIY **	313	14,583 36	31,531 56	-16,948 20 S	00	-16,948 20 S	
	500 000						
** JFIW **	221	293,994 12	66,975 41	227,018 71 L	12APR01 00	18APR01 00	227,018 71 L
	10,100 000						
** JFIW **	235	354,178 59	82,513 32	271,665 27 L	16APR01 00	19APR01 00	271,665 27 L
	12,200 000						
** JFIY **	652	9,809 67	17,215 95	-7,406 28 S	18APR01 00	23APR01 00	-7,406 28 S
	300 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIY **	656 2,600 000	82,062 62	139,520 15		18APR01 -57,457 53 S	23APR01	1 000000 00	-57,457 53 S
** JFIY **	668 300 000	9,245 49	15,057 42		19APR01 -5,811 73 S	24APR01	1 000000 00	-5,811 73 S
** JFIY **	CXL 668 -300 000	-9,245 49	-15,057 42		19APR01 5,811 73 S	24APR01	1 000000 00	5,811 73 S
** JFIY **	669 1,000 000	31,033 26	51,428 94		19APR01 -20,395 70 S	24APR01	1 000000 00	-20,395 70 S
** JFIY **	692 300 000	9,248 69	15,620 46		19APR01 -6,371 77 S	24APR01	1 000000 00	-6,371 77 S
** JFIY **	762 1,100 000	33,484 86	57,497 26		27APR01 -24,012 40 S	02MAY01	1 000000 00	-24,012 40 S
** JFIY **	755 300 000	9,287 69	15,057 42		30APR01 -5,769 73 S	03MAY01	1 000000 00	-5,769 73 S
** JFIY **	794 600 000	18,494 92	32,085 86		30APR01 -13,590 94 S	03MAY01	1 000000 00	-13,590 94 S
** JFIY **	CXL 794 -600 000	-18,494 92	-32,085 86		30APR01 13,590 94 S	03MAY01	1 000000 00	13,590 94 S
** JFIY **	835 600 000	18,494 92	32,085 86		30APR01 -13,590 94 S	03MAY01	1 000000 00	-13,590 94 S
** JFIY **	816 1,200 000	36,688 41	61,538 76		01MAY01 -24,850 35 S	04MAY01	1 000000 00	-24,850 35 S
** JFIY **	CXL 816 -1,200 000	-36,688 41	-61,538 76		01MAY01 24,850 35 S	04MAY01	1 000000 00	24,850 35 S
** JFIY **	836	36,688 41	61,538 76		01MAY01 -24,850 35 S	04MAY01	1 000000 00	-24,850 35 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,200 000							
** JFIY **	856 1,000 000	31,964 33	47,294 64		02MAY01 -15,330 31 S	08MAY01	1 000000 00	-15,330 31 S
** JFIY **	858 1,100 000	39,548 63	47,294 61		03MAY01 -7,745 98 S	08MAY01	1 000000 00	-7,745 98 S
** JFIW **	430 14,300 000	504,841 81	99,670 51		11MAY01 405,171 30 L	16MAY01	1 000000 00	405,171 30 L
278762189	TOTAL	1,153,014 52	249,159 24		903,855 28 L		00	903,855 28 L
		455,699 80	837,158 88		-381,459 08 S		00	-381,459 08 S
278865180	ECOLAB INC	COM			05DEC01	10DEC01	1 000000	
** JFI2 **	472 900 000	34,012 83	31,587 70		2,425 13 L		00	2,425 13 L
** JFI2 **	475 100 000	3,803 40	3,450 84		06DEC01 352 56 L	11DEC01	1 000000 00	352 56 L
** JFI2 **	478 100 000	3,794 95	3,465 21		06DEC01 329 74 L	11DEC01	1 000000 00	329 74 L
** JFI2 **	574 200 000	7,294 08	4,930 42		14DEC01 363 66 L	19DEC01	1 000000 00	363 66 L
** JFI2 **	600 200 000	7,387 05	7,023 39		17DEC01 363 66 L	20DEC01	1 000000 00	363 66 L
278865180	TOTAL	56,292 31	52,457 56		3,834 75 L		00	3,834 75 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY CM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY CM/LS	SECTY CM/LS	BASE CURR	CM/LS	NET BAS SECTY CM/LS
SHARES/PAR	BASE	BASE	BASE	CM/LS	CM/LS	CM/LS	CM/LS
	200 000						
** JF1Y **	536 46,878 89	55,960 94	-9,082 05 S	16JUL01	19JUL01	1 000000 00	-9,082 05 S
	900 000						
** JF1Y **	549 36,371 20	42,796 88	-6,425 68 S	17JUL01	20JUL01	1 000000 00	-6,425 68 S
	700 000						
** JF1Y **	CXL 549 -36,371 20	-42,796 88	6,425 68 S	17JUL01	20JUL01	1 000000 00	6,425 68 S
	-700 000						
** JF1Y **	560 36,399 20	42,796 88	-6,397 68 S	17JUL01	20JUL01	1 000000 00	-6,397 68 S
	700 000						
** JF1Y **	CXL 560 -36,399 20	-42,796 88	6,397 68 S	17JUL01	20JUL01	1 000000 00	6,397 68 S
	-700 000						
** JF1Y **	580 36,371 20	42,796 88	-6,425 68 S	17JUL01	20JUL01	1 000000 00	-6,425 68 S
	700 000						
** JF1Y **	573 120,222 27	140,796 43	-20,574 16 S	18JUL01	23JUL01	1 000000 00	-20,574 16 S
	2,300 000						
** JF1Y **	600 73,809 45	85,127 40	-11,317 95 S	19JUL01	24JUL01	1 000000 00	-11,317 95 S
	1,400 000						
** JF1Y **	616 15,712 54	18,157 96	-2,445 42 S	20JUL01	25JUL01	1 000000 00	-2,445 42 S
	300 000						
** JF1Y **	652 5,260 85	6,576 88	-1,316 03 S	23JUL01	26JUL01	1 000000 00	-1,316 03 S
	100 000						
** JF1Y **	656 41,606 61	52,615 04	-11,008 43 S	23JUL01	26JUL01	1 000000 00	-11,008 43 S
	800 000						
** JF1Y **	677 38,929 98	52,988 64	-14,058 66 S	24JUL01	27JUL01	1 000000 00	-14,058 66 S
	800 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY CM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY CM/LS	SECTY CM/LS	BASE CURR	CM/LS	NET BAS SECTY CM/LS
SHARES/PAR	BASE	BASE	BASE	CM/LS	CM/LS	CM/LS	CM/LS
** JF1Y **	497 152,933 77	216,625 92	-63,692 15 S	25JUL01	30JUL01	1 000000 00	-63,692 15 S
	3,200 000						
** JF1Y **	787 4,912 83	6,790 56	-1,877 73 S	26JUL01	31JUL01	1 000000 00	-1,877 73 S
	100 000						
** JF1Y **	724 99,518 87	136,416 80	-36,897 93 S	26JUL01	31JUL01	1 000000 00	-36,897 93 S
	2,000 000						
** JF1Y **	732 5,060 23	6,857 62	-1,797 39 S	27JUL01	01AUG01	1 000000 00	-1,797 39 S
	100 000						
283361109	TOTAL	1,263,201 27	1,593,138 85	-329,937 58 S		00	-329,937 58 S
284131208	ELAN PLC	ADR		17JAN01	22JAN01	1 000000	
** JF2N **	066 298,493 49	358,217 37	-59,723 88 S			00	-59,723 88 S
	6,300 000						
** JF1W **	549 444,844 35	237,756 36	207,087 99 S	30JAN01	02FEB01	1 000000 00	207,087 99 S
	9,000 000						
** JF1W **	551 847,258 52	449,095 35	398,163 17 S	30JAN01	02FEB01	1 000000 00	398,163 17 S
	17,000 000						
** JFIL **	224 586,019 46	433,797 80	152,222 46 L	06JUL01	11JUL01	1 000000 00	152,222 46 L
	9,800 000						
** JFIN **	752 134,168 00	113,503 62	20,664 38 S	23JUL01	26JUL01	1 000000 00	20,664 38 S
	2,164 000						
** JFIN **	778 301,835 00	276,145 89	25,689 11 S	26JUL01	31JUL01	1 000000 00	25,689 11 S
	5,300 000						
** JFIL **	341 376,704 18	331,987 50	44,716 68 L	17SEP01	20SEP01	1 000000 00	44,716 68 L
	7,500 000						
** JFIL **	346 367,937 72	331,547 50	36,390 22 L	18SEP01	21SEP01	1 000000 00	36,390 22 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS	GN/LS	GN/LS
	7,500 000						
** JF2N **	039 244,937 18		289,985 49	05OCT01 -45,048 31 S	11OCT01	1 000000 00	-45,048 31 S
	5,100 000						
** JF2N **	153 171,231 40		210,381 63	05NOV01 -39,150 23 L	08NOV01	1 000000 00	-39,150 23 L
	3,700 000						
** JF2N **	180 78,135 51		96,661 83	06NOV01 -18,526 32 L	09NOV01	1 000000 00	-18,526 32 L
	1,700 000						
** JF2N **	200 61,608 44		79,603 86	07NOV01 -17,995 42 L	13NOV01	1 000000 00	-17,995 42 L
	1,400 000						
** JF2N **	215 46,273 64		85,289 85	08NOV01 -19,016 21 L	14NOV01	1 000000 00	-19,016 21 L
	1,500 000						
** JF1Z **	192 24,485 46		29,743 67	09NOV01 -3,258 21 S	15NOV01	1 000000 00	-3,258 21 S
	600 000						
** JF1Z **	193 8,778 93		9,914 55	09NOV01 -1,135 62 S	15NOV01	1 000000 00	-1,135 62 S
	200 000						
** JF1Z **	202 12,890 63		14,871 83	09NOV01 -1,981 20 S	15NOV01	1 000000 00	-1,981 20 S
	300 000						
** JF2N **	228 25,679 14		34,115 94	09NOV01 -8,436 80 L	15NOV01	1 000000 00	-8,436 80 L
	600 000						
** JF1Z **	208 29,669 91		35,302 94	12NOV01 -5,633 03 S	15NOV01	1 000000 00	-5,633 03 S
	700 000						
** JF1Z **	214 21,313 84		26,148 87	12NOV01 -4,835 03 S	15NOV01	1 000000 00	-4,835 03 S
	500 000						
** JF2N **	232 55,084 75		73,917 87	12NOV01 -18,833 12 L	15NOV01	1 000000 00	-18,833 12 L
	1,300 000						
** JF1Z **							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS	GN/LS	GN/LS
				-6,159 19 S		00	-6,159 19 S
** JF1Z **	241 3,994 87		5,287 84	13NOV01 -1,292 97 S	16NOV01	1 000000 00	-1,292 97 S
	100 000						
** JF1Z **	245 12,118 16		15,967 12	14NOV01 -3,848 96 S	19NOV01	1 000000 00	-3,848 96 S
	300 000						
** JF2N **	263 141,062 09		199,009 65	14NOV01 -57,947 56 L	19NOV01	1 000000 00	-57,947 56 L
	3,500 000						
** JF1N **	418 682,066 91		818,037 52	20NOV01 -109,935 77 L	26NOV01	1 000000 00	-109,935 77 L
	15,636 000						
** JF1N **				-26,034 84 S		00	-26,034 84 S
** JF2N **	428 162,341 70		210,716 37	04DEC01 -3,895 13 L	07DEC01	1 000000 00	-3,895 13 L
	3,700 000						
** JF2N **				-44,479 54 S		00	-44,479 54 S
** JF2N **	453 70,423 73		78,224 00	05DEC01 -7,800 27 S	10DEC01	1 000000 00	-7,800 27 S
	1,600 000						
** JF2N **	CXL 453 -70,423 73		-78,224 00	05DEC01 7,800 27 S	10DEC01	1 000000 00	7,800 27 S
	-1,600 000						
** JF2N **	481 70,343 73		78,224 00	05DEC01 -7,880 27 S	10DEC01	1 000000 00	-7,880 27 S
	1,600 000						
** JF1Z **	488 48,323 44		59,596 04	10DEC01 -11,272 60 S	13DEC01	1 000000 00	-11,272 60 S
	1,100 000						
** JF1Z **	588 4,218 00		5,450 15	11DEC01 -1,232 15 S	14DEC01	1 000000 00	-1,232 15 S
	100 000						
** JF1Z **	524 4,103 62		5,450 15	12DEC01 -1,346 53 S	17DEC01	1 000000 00	-1,346 53 S
	100 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
** JF12 **	542	49,326 63	71,508 01	13DEC01	18DEC01	1 000000	-22,181 38 S
	1,200 000			-22,181 38 S		00	
** JF12 **	561	20,432.17	31,770 80	14DEC01	19DEC01	1 000000	-11,358 63 S
	500 000			-11,358 63 S		00	
284131208	TOTAL	2,774,144 94	2,905,066 52	-60,407 20 L		00	-60,407 20 L
		3,448,351 71	3,169,260 30	392,922 31 S		00	392,922 31 S
285512109	ELECTRONIC ARTS INC			23FEB01	28FEB01	1 000000	
** JF1Y **	241	47,552 16	43,514 02	4,038 14 S		00	4,038 14 S
	900 000						
** JF1Y **	249	26,665 41	23,967 70	2,697 71 S	01MAR01	1 000000	2,697 71 S
	500 000					00	
** JF1Y **	296	15,717 88	14,188 77	1,529 11 S	06MAR01	1 000000	1,529 11 S
	300 000					00	
** JF1Y **	302	5,224 82	4,729 59	495 23 S	07MAR01	1 000000	495 23 S
	100 000					00	
** JF1Y **	552	72,422 68	66,321 15	6,101 53 S	09APR01	1 000000	6,101 53 S
	1,500 000					00	
** JF1Y **	618	11,863 60	8,227 58	3,636 02 S	07MAY01	1 000000	3,636 02 S
	200 000					00	
** JF1Y **	647	29,675 41	21,222 95	8,452 46 S	07MAY01	1 000000	8,452 46 S
	500 000					00	
** JF1Y **	654	5,691 08	4,442 65	1,248 43 S	08MAY01	1 000000	1,248 43 S
	100 000					00	
** JF1Y **	863	16,883 43	13,068 80	3,814 63 S	08MAY01	1 000000	3,814 63 S
	300 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
** JF1Y **	357	45,059 05	33,424 62	28JUN01	03JUL01	1 000000	11,634 43 S
	800 000			11,634 43 S		00	
** JF1Y **	366	11,377 62	7,716 16	28JUN01	03JUL01	1 000000	3,661 46 S
	200 000			3,661 46 S		00	
** JF1Y **	394	22,112 22	15,432 21	02JUL01	06JUL01	1 000000	6,680 01 S
	400 000			6,680 01 S		00	
** JF1Y **	415	68,981 42	56,696 25	03JUL01	09JUL01	1 000000	12,285 17 S
	1,300 000			12,285 17 S		00	
** JF2I **	578	174,144 19	161,249 13	05DEC01	10DEC01	1 000000	12,895 06 L
	2,700 000			12,895 06 L		00	
** JF2I **	588	167,421 41	153,365 33	18DEC01	21DEC01	1 000000	14,056 08 L
	2,700 000			14,056 08 L		00	
** JF2I **	589	248,791 70	212,458 00	18DEC01	21DEC01	1 000000	36,333 70 L
	4,000 000			36,333 70 L		00	
285512109	TOTAL	590,357 30	527,072 46	63,284 84 L		00	63,284 84 L
		379,226 78	312,952 45	66,274 33 S		00	66,274 33 S
285641104	ELECTRONIC DATA SYS CORP NEW			22FEB01	27FEB01	1 000000	
** JF1Y **	229	204,451 01	178,118 04	28,332 97 S		00	28,332 97 S
	3,300 000						
** JF1Y **	236	18,432 40	16,783 32	1,649 08 S	28FEB01	1 000000	1,649 08 S
	300 000					00	
** JF1Y **	315	13,067 04	11,188 88	1,878 16 S	09MAR01	1 000000	1,878 16 S
	200 000					00	
** JF1Y **	321	19,589 01	17,446 46	2,142 55 S	12MAR01	1 000000	2,142 55 S
	300 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE	GN/LS	GN/LS	
** JFIY **	325 500 000	32,673 76	29,630 05	08MAR01 3,043 71 S	13MAR01	1 000000 00	3,043 71 S
** JFIY **	334 100 000	6,483 30	5,926 01	09MAR01 557 29 S	14MAR01	1 000000 00	557 29 S
** JFIY **	337 200 000	13,089 56	11,852 02	09MAR01 1,237 54 S	14MAR01	1 000000 00	1,237 54 S
** JFIY **	350 300 000	18,045 12	17,778 03	12MAR01 287 09 S	15MAR01	1 000000 00	287 09 S
** JFIY **	358 500 000	29,131 57	29,630 05	13MAR01 -498 48 S	16MAR01	1 000000 00	-498 48 S
** JFIY **	368 300 000	17,366 54	17,778 03	14MAR01 -411 49 S	19MAR01	1 000000 00	-411 49 S
** JFIY **	384 600 000	34,979 13	35,543 54	15MAR01 -564 41 S	20MAR01	1 000000 00	-564 41 S
** JFIY **	398 100 000	5,519 81	5,922 88	16MAR01 -403 07 S	21MAR01	1 000000 00	-403 07 S
** JFIY **	399 400 000	22,086 30	23,691 52	16MAR01 -1,605 22 S	21MAR01	1 000000 00	-1,605 22 S
** JFIY **	712 700 000	45,296 53	41,489 79	26APR01 3,806 74 S	01MAY01	1 000000 00	3,806 74 S
** JFIY **	718 400 000	25,357 07	23,810 03	26APR01 1,547 04 S	01MAY01	1 000000 00	1,547 04 S
** JFIY **	723 200 000	12,606 99	11,905 01	27APR01 701 98 S	02MAY01	1 000000 00	701 98 S
** JFIY **	731	31,475 34	29,762 54	27APR01 1,712 80 S	02MAY01	1 000000 00	1,712 80 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE	GN/LS	GN/LS	
500 000							
** JFIY **	737 100 000	6,312 76	5,952 51	27APR01 360 25 S	02MAY01	1 000000 00	360 25 S
** JFIY **	777 200 000	12,997 18	11,905 01	30APR01 1,092 17 S	03MAY01	1 000000 00	1,092 17 S
** JFIY **	804 100 000	6,532 03	5,952 51	01MAY01 579 52 S	04MAY01	1 000000 00	579 52 S
** JFIZ **	284 1,300 000	80,386 59	54,291 00	24MAY01 26,095 59 L	30MAY01	1 000000 00	26,095 59 L
** JFIZ **	291 300 000	18,714 13	12,807 63	25MAY01 5,906 50 L	31MAY01	1 000000 00	5,906 50 L
** JFIZ **	625 1,200 000	67,080 88	51,230 52	21SEP01 15,850 36 L	26SEP01	1 000000 00	15,850 36 L
** JFIZ **	755 800 000	46,167 26	32,250 98	08OCT01 13,916 28 L	11OCT01	1 000000 00	13,916 28 L
285661104	TOTAL	212,348 86	150,580 13	61,768 73 L		00	61,768 73 L
		577,512 45	532,066 23	45,446 22 S		00	45,446 22 S
286045109	ELECTRONICS BOUTIQUE HLDGS COR COM			14MAR01	19MAR01	1 000000	
** JFIG **	525 1,700 000	34,140 47	23,763 96	10,376 51 L		00	10,376 51 L
** JFIG **	535 4,400 000	85,067 20	61,506 72	23,560 48 L	20MAR01	1 000000 00	23,560 48 L
** JFIG **	566 2,900 000	54,185 42	40,538 52	15,647 10 L	21MAR01	1 000000 00	15,647 10 L
** JFIG **				20MAR01	23MAR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS			
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS			
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS			
	410 400 000	7,724 74	5,591 52	2,133 22 L		00	2,133 22 L			
** JFIG **	634 1,100 000	20,493 06	15,374 68	21MAR01 5,314 38 L	26MAR01	1 000000 00	5,314 38 L			
** JFIG **	661 700 000	13,058 97	9,785 16	23MAR01 3,273 81 L	28MAR01	1 000000 00	3,273 81 L			
** JFIG **	669 7,100 000	133,946 26	99,249 48	26MAR01 34,696 78 L	29MAR01	1 000000 00	34,696 78 L			
** JFIG **	692 3,000 000	63,051 89	41,936 40	28MAR01 21,115 49 L	02APR01	1 000000 00	21,115 49 L			
** JFIG **	725 34,700 000	785,061 33	507,505 18	30MAR01 218,269 53 L	04APR01	1 000000 00	218,269 53 L			
** JFIG **				59,286 62 S		00	59,286 62 S			
286045109	TOTAL	1,198,929 54	805,253 62	334,389 30 L		00	334,389 30 L			
		785,061 33	507,505 18	59,286 62 S		00	59,286 62 S			
29081M102	EMBRAER EMPRESA BRASILEIRA DE	SPNSRD	ADR	REPSTG	PFD	SHS	02FEB01	07FEB01	1 000000	
** JFIL **	787 3,400 000	140,041 32	62,900 00	77,141 32 S		00	77,141 32 S			
** JFIL **	231 20,016 000	715,293 91	370,296 00	10JUL01 344,997 91 S	13JUL01	1 000000 00	344,997 91 S			
** JFIL **	236 17,604 000	617,858 32	361,908 16	11JUL01 255,950 16 S	16JUL01	1 000000 00	255,950 16 S			
** JFIN **	045 4,700 000	164,165 51	128,328 33	14AUG01 35,837 18 S	17AUG01	1 000000 00	35,837 18 S			
** JFIL **	300	290,505 99	253,480 03	14AUG01 37,105 96 S	17AUG01	1 000000 00	37,105 96 S			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS		
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS		
	8,200 000								
** JF2J **	527 13,949 000	427,708 08	542,616 10	15AUG01 -114,908 02 L	20AUG01	1 000000 00	-114,908 02 L		
** JF2J **	528 3,156 000	96,254 78	122,768 40	15AUG01 -26,513 62 L	20AUG01	1 000000 00	-26,513 62 L		
** JFIN **	210 17,300 000	276,318 48	531,160 47	18SEP01 -3,399 52 L	21SEP01	1 000000 00	-3,399 52 L		
** JFIN **				-251,442 47 S		00	-251,442 47 S		
29081M102	TOTAL	800,281 34	1,196,544 97	-144,821 16 L		00	-144,821 16 L		
		2,204,263 53	1,708,072 99	499,590 06 S		00	499,590 06 S		
29081M100	EMBRAER PARTICIPACOES S A	SPONSORED	ADR	REPSTG	PFD	18MAY01	23MAY01	1 000000	
** JF2J **	259 1,387 000	12,045 13	27,461 21	-15,416 08 L		00	-15,416 08 L		
** JF2J **	273 5,985 000	53,511 88	118,497 02	21MAY01 -64,985 14 L	24MAY01	1 000000 00	-64,985 14 L		
** JF2J **	287 3,672 000	32,275 79	72,701 93	22MAY01 -40,426 14 L	25MAY01	1 000000 00	-40,426 14 L		
** JF2J **	293 1,652 000	13,713 95	32,707 95	23MAY01 -18,994 00 L	29MAY01	1 000000 00	-18,994 00 L		
** JF2J **	294 7,544 000	62,268 54	149,759 43	23MAY01 -87,491 09 L	29MAY01	1 000000 00	-87,491 09 L		
** JF2J **	296 8,629 000	69,182 41	166,780 35	24MAY01 -97,597 94 L	30MAY01	1 000000 00	-97,597 94 L		
** JF2J **	305 10,098 000	80,899 43	178,533 48	25MAY01 -97,634 05 L	31MAY01	1 000000 00	-97,634 05 L		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2J **	311 1,248 000	10,408 09	21.969 13	29MAY01 01JUN01	1 000000 00	-11.561 04 L
29081N100	TOTAL	334,305 22	768,410 70	-434,105 48 L	00	-434,105 48 L
291525103	EHMIS COMMUNICATIONS CORP	CL A	05SEP01	10SEP01	1 000000	
** JFIW **	301 17,400 000	412,199 21	478,277 64	-66,078 43 S	00	-66,078 43 S
** JFIW **	407 20,500 000	312,749 87	559,224 78	-246,476 91 S	1 000000 00	-246,476 91 S
** JFIW **	420 10,900 000	162,088 49	327,959 76	-165,871 27 S	1 000000 00	-165,871 27 S
** JFIW **	432 15,200 000	195,310 44	372,045 48	-176,735 04 S	1 000000 00	-176,735 04 S
291525103	TOTAL	1,082,348 01	1,737,509 44	-655,161 65 S	00	-655,161 65 S
29265N108	ENERGEN CORP	COM	26JUN01	29JUN01	1 000000	
** JFIW **	681 7,500 000	216,223 02	277,131 57	-60,908 55 S	00	-60,908 55 S
** JFIW **	688 3,000 000	82,540 44	111,336 35	-28,795 91 S	1 000000 00	-28,795 91 S
** JFIW **	697 3,500 000	94,368 39	127,250 88	-32,882 49 S	1 000000 00	-32,882 49 S
** JFIW **	707 2,500 000	48,575 20	87,290 00	-18,714 80 S	1 000000 00	-18,714 80 S
** JFIW **	720 4,200 000	114,068 61	134,652 00	-20,583 39 S	1 000000 00	-20,583 39 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
29265N108	TOTAL	575,775 66	737,660 80	-161,885 14 S	00	-161,885 14 S
293561106	ENRON CORP	COM	01MAR01	06MAR01	1 000000	
** JFIZ **	331 100 000	6,815 56	7,185 43	-369 87 S	00	-369 87 S
** JFIZ **	332 100 000	6,814 48	7,185 43	-370 95 S	1 000000 00	-370 95 S
** JFIZ **	333 100 000	6,813 44	7,185 43	-371 99 S	1 000000 00	-371 99 S
** JFIZ **	CXL 333 -100 000	-6,813 44	-7,185 43	371 99 S	1 000000 00	371 99 S
** JFIZ **	341 100 000	6,837 81	7,185 43	-347 62 S	1 000000 00	-347 62 S
** JFIZ **	346 100 000	6,821 75	7,185 43	-363 68 S	1 000000 00	-363 68 S
** JFIZ **	366 100 000	6,813 44	7,185 43	-371 99 S	1 000000 00	-371 99 S
** JFIZ **	363 100 000	6,953 88	7,185 43	-231 55 S	1 000000 00	-231 55 S
** JFIZ **	370 100 000	7,070 26	7,185 43	-115 17 S	1 000000 00	-115 17 S
** JFIZ **	379 300 000	21,178 57	21,554 29	-377 72 S	1 000000 00	-377 72 S
** JFIY **	464 2,300 000	138,314 16	85,794 37	52,519 79 L	1 000000 00	52,519 79 L
** JFIY **				28MAR01 02APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	481 1,100 000	64,037 44	41,489 30	22,548 14 L		00	22,548 14 L
** JFIY **	482 300 000	17,465 41	11,346 55	28MAR01 6,118 86 L	02APR01	1 000000 00	6,118 86 L
** JFIY **	495 500 800	28,218 40	19,015 20	29MAR01 9,203 20 L	25MAY01	1 000000 00	9,203 20 L
** JFIY **	503 1,000 800	99,135 83	68,441 17	29MAR01 30,694 66 L	03APR01	1 000000 00	30,694 66 L
** JFIY **	503 CXL -1,000 000	-99,135 83	-68,441 17	29MAR01 -30,694 66 L	03APR01	1 000000 00	-30,694 66 L
** JFIY **	509 1,800 000	99,045 89	68,431 29	29MAR01 30,633 80 L	05APR01	1 000000 00	30,633 80 L
** JFIY **	123 1,200 000	45,749 95	45,431 06	15AUG01 138 89 L	20AUG01	1 000000 00	138 89 L
** JFIY **	128 2,500 000	89,884 21	87,451 97	15AUG01 2,432 24 L	20AUG01	1 000000 00	2,432 24 L
** JFIY **	132 100 000	4,021 84	3,802 55	16AUG01 219 31 L	21AUG01	1 000000 00	219 31 L
** JF2H **	337 13,900 000	437,853 45	813,550 69	17SEP01 -351,017 86 L	20SEP01	1 000000 00	-351,017 86 L
** JF2H **				-24,679 38 S		00	-24,679 38 S
** JFIY **	047 8,900 000	188,493 72	339,179 72	22OCT01 -150,686 00 L	25OCT01	1 000000 00	-150,686 00 L
** JFIY **	077 10,900 000	228,778 74	498,762 88	23OCT01 -269,984 14 L	24OCT01	1 000000 00	-269,984 14 L
** JFI2 **				24OCT01	29OCT01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	027 5,100 000	81,731 91	350,762 86	-269,030 95 S		00	-269,030 95 S
** JFIY **	085 100 000	1,975 93	7,753 80	24OCT01 -5,777 87 S	29OCT01	1 000000 00	-5,777 87 S
** JFIY **	091 9,400 000	151,680 33	467,500 05	24OCT01 -315,819 72 S	29OCT01	1 000000 00	-315,819 72 S
** JF2H **	441 71,500 000	794,030 96	946,551 30	02NOV01 -172,520 34 S	07NOV01	1 000000 00	-172,520 34 S
293561104	TOTAL	1,341,902 43	2,014,455 58	-647,873 77 L		00	-647,873 77 L
		1,536,578 33	2,677,973 00	-790,376 81 S		00	-790,376 81 S
29364G103	ENTERGY CORP			31MAY01	05JUN01	1 000000	
** JFIY **	188 1,000 000	43,252 43	39,141 18	4,111 25 S		00	4,111 25 S
** JFIY **	195 400 000	17,139 42	15,854 41	01JUN01 1,285 01 S	06JUN01	1 000000 00	1,285 01 S
** JFIY **	200 700 000	29,996 33	28,784 98	04JUN01 1,211 35 S	07JUN01	1 000000 00	1,211 35 S
** JFIY **	205 400 000	16,872 97	16,738 84	07JUN01 134 13 S	12JUN01	1 000000 00	134 13 S
** JFIY **	210 200 000	8,489 71	8,514 56	11JUN01 -24 85 S	14JUN01	1 000000 00	-24 85 S
** JFIY **	212 300 000	12,667 30	13,028 49	11JUN01 -361 19 S	14JUN01	1 000000 00	-361 19 S
** JFIY **	230 100 000	4,200 59	4,266 40	12JUN01 -65 81 S	15JUN01	1 000000 00	-65 81 S

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	243	20,329 00		20,695 62	13JUN01	18JUN01	1 000000	-366 62 S
	500 000				-366 62 S		00	
** JFIY **	248	31,324 22		32,467 88	14JUN01	19JUN01	1 000000	-1,143 66 S
	800 000				-1,143 66 S		00	
** JFIY **	254	3,980 01		3,901 27	15JUN01	20JUN01	1 000000	78 74 S
	100 000				78 74 S		00	
** JFIY **	256	19,999 23		19,792 18	15JUN01	20JUN01	1 000000	207 05 S
	500 000				207 05 S		00	
** JFIY **	275	23,845 96		23,880 00	19JUN01	22JUN01	1 000000	-34 04 S
	600 000				-34 04 S		00	
** JFIY **	287	3,980 69		3,980 00	20JUN01	25JUN01	1 000000	69 S
	100 000				69 S		00	
** JFIY **	337	19,876 23		19,900 00	27JUN01	02JUL01	1 000000	-23 77 S
	500 000				-23 77 S		00	
** JFIY **	457	4,021 63		3,980 00	10JUL01	13JUL01	1 000000	41 63 S
	100 000				41 63 S		00	
** JFIY **	492	3,991 92		3,980 00	12JUL01	17JUL01	1 000000	11 92 S
	100 000				11 92 S		00	
** JFIY **	532	3,980 02		3,980 00	16JUL01	19JUL01	1 000000	02 S
	100 000				02 S		00	
** JFIY **	550	11,740 19		11,940 00	17JUL01	20JUL01	1 000000	-199 81 S
	300 000				-199 81 S		00	
** JFIY **	567	3,919 04		3,980 00	18JUL01	23JUL01	1 000000	-60 96 S
	100 000				-60 96 S		00	
** JFIY **	577	3,886 87		3,980 00	19JUL01	24JUL01	1 000000	-93 13 S
					-93 13 S		00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	100 000							
** JFIY **	598	3,895 50		3,980 00	19JUL01	24JUL01	1 000000	-84 50 S
	100 000				-84 50 S		00	
293646103	TOTAL	291,389 26		286,765 81	4,623 45 S		00	4,623 45 S
293904108	EMZON INC		COM		16APR01	19APR01	1 000000	
** JFIW **	234	221,622 81		129,113 25	92,509 56 L		00	92,509 56 L
	4,400 000							
** JFIW **	515	767,774 40		333,365 68	30MAY01	04JUN01	1 000000	434,408 72 L
	11,800 000				434,408 72 L		00	
** JFIW **	585	535,586 14		235,229 81	12JUN01	15JUN01	1 000000	300,356 33 L
	8,000 000				300,356 33 L		00	
** JFIW **	601	39,177 13		17,286 72	13JUN01	18JUN01	1 000000	21,890 41 L
	600 000				21,890 41 L		00	
** JFIW **	604	437,849 86		191,961 20	14JUN01	19JUN01	1 000000	245,888 66 L
	6,600 000				245,888 66 L		00	
** JFIW **	484	294,836 47		140,481 25	04OCT01	10OCT01	1 000000	154,355 22 L
	5,100 000				154,355 22 L		00	
** JFIW **	227	907,317 55		894,449 29	19DEC01	24DEC01	1 000000	14,149 12 L
	17,000 000				14,149 12 L		00	
** JFIW **					-1,300 86 S		00	-1,300 86 S
293904108	TOTAL	3,204,164 36		1,941,887 20	1,263,578 02 L		00	1,263,578 02 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	907,317 55		894,449 29	-1,300 86 S		00	-1,300 86 S
294549100	EQUITABLE RES INC	COM		19APR01	24APR01	1 000000	
** JF1M **	267 3,000 000	224,364 94	187,414 14	38,950 80 S		00	38,950 80 S
** JF1M **	280 2,300 000	174,703 10	145,993 65	30,709 45 S	28APR01	25APR01 1 000000 00	30,709 45 S
294549100	TOTAL	403,068 04	333,407 79	69,660 25 S		00	69,660 25 S
29664R104	ESPERION THERAPEUTICS	COM		28MAR01	04MAY01	1 000000	
** JF2Q **	302 1,783 000	7,688 93	18,275 75	-10,586 82 S		00	-10,586 82 S
** JF2Q **	372 3,901 000	21,064 69	39,985 25	-18,920 56 S	30MAY01	07AUG01 1 000000 00	-18,920 56 S
29664R104	TOTAL	28,753 62	58,261 00	-29,507 38 S		00	-29,507 38 S
302051107	EXIDE TECHNOLOGIES	COM STOCK		13NOV01	16NOV01	1 000000	
** JF1G **	533 100,000 000	122,755 77	917,634 16	-794,878 39 L		00	-794,878 39 L
** JF1G **	540 27,400 000	30,895 17	67,952 00	-37,056 83 S	14NOV01	19NOV01 1 000000 00	-37,056 83 S
** JF1G **	549 18,300 000	18,740 38	45,384 00	-26,643 62 S	15NOV01	20NOV01 1 000000 00	-26,643 62 S
** JF1G **	CXL 549 -18,300 000	-18,740 38	-45,384 00	26,643 62 S	15NOV01	20NOV01 1 000000 00	26,643 62 S
** JF1G **	558 18,300 000	18,740 38	45,384 00	-26,643 62 S	15NOV01	20NOV01 1 000000 00	-26,643 62 S
** JF1G **					16NOV01	21NOV01 1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	555 1,100 000	1,099 96	2,728 00	-1,628 04 S		00	-1,628 04 S
** JF1G **	560 5,300 000	4,479 40	13,144 00	-8,664 60 S	16NOV01	21NOV01 1 000000 00	-8,664 60 S
** JF1G **	CXL 560 -5,300 000	-4,479 40	-13,144 00	8,664 60 S	16NOV01	21NOV01 1 000000 00	8,664 60 S
** JF1G **	569 5,300 000	4,532 40	13,144 00	-8,611 60 S	16NOV01	21NOV01 1 000000 00	-8,611 60 S
** JF1G **	568 1,700 000	1,631 94	4,216 00	-2,584 06 S	19NOV01	23NOV01 1 000000 00	-2,584 06 S
** JF1G **	573 500 000	464 98	1,240 08	-775 02 S	20NOV01	26NOV01 1 000000 00	-775 02 S
** JF1G **	594 5,600 000	5,226 86	13,888 00	-8,661 14 S	26NOV01	29NOV01 1 000000 00	-8,661 14 S
** JF1G **	427 4,600 000	3,127 89	11,408 00	-8,280 11 S	04DEC01	17DEC01 1 000000 00	-8,280 11 S
** JF1G **	444 8,800 000	6,205 54	21,860 00	-15,654 46 S	05DEC01	10DEC01 1 000000 00	-15,654 46 S
** JF1G **	456 7,400 000	5,993 79	18,363 00	-12,369 21 S	06DEC01	11DEC01 1 000000 00	-12,369 21 S
** JF1G **	467 2,200 000	1,715 94	5,324 00	-3,608 06 S	07DEC01	12DEC01 1 000000 00	-3,608 06 S
** JF1G **	477 6,800 000	4,583 72	14,437 02	-11,853 30 S	10DEC01	13DEC01 1 000000 00	-11,853 30 S
** JF1G **	481 3,100 000	2,111 02	7,412 06	-5,501 04 S	11DEC01	14DEC01 1 000000 00	-5,501 04 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JFIG **	496	1,818 89	6,396 00	12DEC01	17DEC01	1 000000	-4,577 11 S
	2,600 000			-4,577 11 S		00	
** JFIG **	706	2,043 93	6,890 00	13DEC01	18DEC01	1 000000	-4,846 07 S
	2,800 000			-4,846 07 S		00	
** JFIG **	711	1,313 95	4,446 00	14DEC01	19DEC01	1 000000	-3,132 05 S
	1,800 000			-3,132 05 S		00	
302051107	TOTAL	122,755 77	917,634 16	-794,878 39 L		00	-794,878 39 L
		91,506 36	247,288 08	-155,781 72 S		00	-155,781 72 S
302088109	EXODUS COMMUNICATIONS INC	COM		22MAR01	27MAR01	1 000000	
** JFIZ **	576	23,292 24	195,693 27	-172,401 03 S		00	-172,401 03 S
	2,300 000						
** JFIZ **	583	29,078 73	172,838 72	-143,759 99 S	28MAR01	1 000000	-143,759 99 S
	2,600 000					00	
** JFIZ **	584	4,474 85	21,778 26	-17,303 41 S	28MAR01	1 000000	-17,303 41 S
	400 000					00	
** JFIZ **	585	7,792 70	35,844 43	-28,051 73 S	28MAR01	1 000000	-28,051 73 S
	700 000					00	
** JFIZ **	597	3,365 53	16,401 42	-13,035 89 S	29MAR01	1 000000	-13,035 89 S
	300 000					00	
** JFIZ **	614	7,988 48	36,253 20	-28,264 72 S	29MAR01	1 000000	-28,264 72 S
	700 000					00	
** JFIZ **	619	21,216 02	105,878 76	-84,662 74 S	30MAR01	1 000000	-84,662 74 S
	1,900 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
302088109	TOTAL	97,208 55	584,688 06	-487,479 51 S		00	-487,479 51 S
30224D106	EXTREME NETWORKS INC	COM		23MAY01	29MAY01	1 000000	
** JFZI **	215	461,071 58	589,248 37	71,823 21 L		00	71,823 21 L
	18,700 000						
** JFZI **	229	301,522 44	239,043 43	62,479 01 L	04JUN01	1 000000	62,479 01 L
	10,300 000					00	
** JFZI **	241	544,802 15	760,120 72	-215,318 57 L	06JUN01	1 000000	-215,318 57 L
	18,400 000					00	
30224D106	TOTAL	1,507,396 17	1,588,412 52	-81,016 35 L		00	-81,016 35 L
30231G102	EXXON MOBIL CORP	COM		07MAY01	10MAY01	1 000000	
** JFIZ **	067	41,605 05	58,104 48	11,500 57 L		00	11,500 57 L
	700 000						
** JFIZ **	206	44,834 85	35,757 05	9,077 80 L	23MAY01	1 000000	9,077 80 L
	500 000					00	
** JFIZ **	129	160,348 37	120,807 36	39,541 01 L	24MAY01	1 000000	39,541 01 L
	1,800 000					00	
** JFIZ **	145	195,282 42	149,249 64	46,032 78 L	25MAY01	1 000000	46,032 78 L
	2,200 000					00	
** JFIZ **	149	53,235 28	40,747 98	12,487 30 L	25MAY01	1 000000	12,487 30 L
	600 000					00	
** JFIZ **	158	227,931 01	176,574 58	51,356 43 L	29MAY01	1 000000	51,356 43 L
	2,600 000					00	
** JFIZ **	224	100,719 63	83,951 15	16,768 48 L	23AUG01	1 000000	16,768 48 L
	2,500 000					00	
** JFIZ **					17SEP01	20SEP01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	387 500 000	20,118 87	16,775 88	3,344 99 L	00 3,344 99 L
** JFIY **	489 200 000	8,053 37	6,709 55	17SEP01 1,343 82 L	20SEP01 1 000000 00 1,343 82 L
** JFIY **	446 100 000	3,803 26	3,354 77	19SEP01 448 49 L	24SEP01 1 000000 00 448 49 L
** JFIY **	489 100 000	3,537 75	3,354 78	21SEP01 182 97 L	24SEP01 1 000000 00 182 97 L
** JFIY **	361 10,800 000	404,483 31	420,874 02	27NOV01 -16,390 71 L	30NOV01 1 000000 00 -16,390 71 L
** JFI2 **	398 1,100 000	41,228 16	39,332 76	27NOV01 1,895 40 L	30NOV01 1 000000 00 1,895 40 L
** JFIY **	375 4,400 000	143,057 76	183,588 68	28NOV01 -20,530 92 L	03DEC01 1 000000 00 -20,530 92 L
** JFIY **	461 15,800 000	595,208 79	668,984 13	06DEC01 -73,775 34 L	11DEC01 1 000000 00 -73,775 34 L
30231G102	TOTAL	2,083,447 88	2,000,164 81	83,283 07 L	00 83,283 07 L
302311105	EZEMIA INC		COM	15MAR01	20MAR01
** JFIG **	543 500 000	624 97	1,447 50	-822 53 S	00 -822 53 S
** JFIG **	577 44,500 000	55,623 14	128,827 50	19MAR01 -73,204 36 S	22MAR01 1 000000 00 -73,204 36 S
** JFIG **	535 225,000 000	78,747 37	651,375 00	16JUL01 -572,627 63 S	19JUL01 1 000000 00 -572,627 63 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
302311105	TOTAL	134,995 48	781,650 00	-646,654 52 S	00 -646,654 52 S
302571104	FPL GROUP INC		COM	08OCT01	11OCT01
** JF2H **	387 1,700 000	92,544 91	85,599 17	6,945 74 L	00 6,945 74 L
** JF2H **	396 3,000 000	160,492 84	153,174 00	11OCT01 7,318 84 L	16OCT01 1 000000 00 7,318 84 L
** JF2H **	406 5,100 000	269,421 45	274,674 28	12OCT01 -5,254 83 L	17OCT01 1 000000 00 -5,254 83 L
** JF2H **	408 4,700 000	253,668 39	278,314 77	16OCT01 -6,117 41 L	19OCT01 1 000000 00 -6,117 41 L
** JF2H **				-18,528 77 S	00 -18,528 77 S
** JF2H **	411 3,467 000	182,260 34	199,623 73	19OCT01 -17,363 39 S	24OCT01 1 000000 00 -17,363 39 S
302571104	TOTAL	776,127 59	791,764 22	2,892 14 L	00 2,892 14 L
		435,928 73	477,938 50	-35,892 16 S	00 -35,892 16 S
303075105	FACTSET RESH SYS INC		COM	29MAY01	01JUN01
** JF1W **	503 1,900 000	79,694 16	67,104 39	12,589 77 S	00 12,589 77 S
** JF1W **	530 1,100 000	45,073 08	38,849 91	04JUN01 6,223 17 S	07JUN01 1 000000 00 6,223 17 S
** JF1W **	536 100 000	4,108 86	3,531 81	05JUN01 577 05 S	08JUN01 1 000000 00 577 05 S
** JF1W **	199 400 000	12,826 41	14,127 24	10AUG01 -1,300 83 S	15AUG01 1 000000 00 -1,300 83 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET MET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET MET	SECY BAS	GN/LS GN/LS
** JF1W **	191 1,600 000	51,102 29		54,508 96		13AUG01 -5,406 67 S	16AUG01	1 000000 00			-5,406 67 S
** JF1W **	206 1,600 000	49,902 33		54,508 96		16AUG01 -6,606 63 S	21AUG01	1 000000 00			-6,606 63 S
** JF1W **	207 4,700 000	145,883 12		146,023 47		16AUG01 -20,140 35 S	21AUG01	1 000000 00			-20,140 35 S
** JF1W **	228 600 000	18,288 28		20,376 00		17AUG01 -2,087 72 S	22AUG01	1 000000 00			-2,087 72 S
** JF1W **	212 3,200 000	93,017 05		113,926 72		20AUG01 -20,909 67 S	23AUG01	1 000000 00			-20,909 67 S
** JF1W **	224 6,300 000	151,189 90		231,102 87		21AUG01 -79,912 97 S	24AUG01	1 000000 00			-79,912 97 S
** JF1W **	263 7,200 000	184,758 04		244,296 72		29AUG01 -59,538 64 S	04SEP01	1 000000 00			-59,538 64 S
** JF1W **	267 1,400 000	35,605 57		47,257 00		30AUG01 -11,651 43 S	05SEP01	1 000000 00			-11,651 43 S
** JF1W **	288 3,200 000	80,505 15		102,501 98		04SEP01 -21,996 83 S	07SEP01	1 000000 00			-21,996 83 S
** JF1W **	299 7,700 000	191,347 07		253,773 79		05SEP01 -62,426 72 S	10SEP01	1 000000 00			-62,426 72 S
303075105	TOTAL	1,143,301 33		1,415,889 82		-272,588 49 S		00			-272,588 49 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET MET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET MET	SECY BAS	GN/LS GN/LS
311642102	FARO TECHNOLOGIES INC	COM				10OCT01	15OCT01	1 000000			
** JF1G **	298 185,000 000	296,914 97		695,600 00		-398,685 03 S		00			-398,685 03 S
** JF1G **	299 5,000 000	8,124 72		18,800 00		10OCT01 -10,675 28 S	15OCT01	1 000000 00			-10,675 28 S
311642102	TOTAL	305,039 69		714,400 00		-409,360 31 S		00			-409,360 31 S
313400301	FEDERAL HOME LN MTG CORP	COM				08JAN01	11JAN01	1 000000			
** JF1Z **	411 500 000	31,454 70		10,672 13		20,782 57 L		.00			20,782 57 L
** JF1Z **	418 400 000	25,615 55		8,537 70		08JAN01 17,077 85 L	11JAN01	1 000000 00			17,077 85 L
** JF1Z **	424 300 000	19,208 69		6,403 27		08JAN01 12,805 42 L	11JAN01	1 000000 00			12,805 42 L
** JF1Z **	451 600 000	38,206 79		12,806 55		09JAN01 25,400 24 L	12JAN01	1 000000 00			25,400 24 L
** JF1Z **	453 200 000	12,502 70		4,268 85		09JAN01 8,233 85 L	12JAN01	1 000000 00			8,233 85 L
** JF1Z **	250 900 000	58,271 35		19,209 83		23MAY01 39,061 52 L	29MAY01	1 000000 00			39,061 52 L
** JF1Z **	435 700 000	47,454 08		14,940 97		12JUN01 32,513 11 L	15JUN01	1 000000 00			32,513 11 L
** JF1Z **	493 400 000	26,363 82		8,537 70		19JUN01 17,826 12 L	22JUN01	1 000000 00			17,826 12 L
** JF1Z **	521 300 000	20,980 87		6,403 28		25JUN01 14,577 59 L	28JUN01	1 000000 00			14,577 59 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE		BASE	BASE	SECTY GN/LS			
** JFIZ **	523	6,979 77	2,134 42	25JUN01	28JUN01	1 000000	00	4,845 35 L
	100 000							
** JFIZ **	529	6,882 71	2,134 42	25JUN01	28JUN01	1 000000	00	4,748 29 L
	100 000							
** JFIZ **	684	40,490 07	12,804 55	12JUL01	17JUL01	1 000000	00	27,683 52 L
	600 000							
** JFIZ **	758	27,219 61	8,537 70	17JUL01	20JUL01	1 000000	00	18,681 91 L
	600 000							
** JFIZ **	742	6,740 06	2,134 43	17JUL01	20JUL01	1 000000	00	4,605 63 L
	100 000							
** JFIZ **	772	20,104 05	6,403 27	18JUL01	23JUL01	1 000000	00	13,702 78 L
	300 000							
** JFIZ **	814	13,525 23	4,268 05	25JUL01	26JUL01	1 000000	00	9,254 38 L
	200 000							
** JFIZ **	139	13,697 82	4,268 05	31JUL01	03AUG01	1 000000	00	9,428 97 L
	200 000							
** JFIZ **	143	20,594 31	6,403 28	01AUG01	06AUG01	1 000000	00	14,191 03 L
	300 000							
** JFIZ **	384	25,744 14	8,537 70	28AUG01	31AUG01	1 000000	00	17,206 44 L
	400 000							
** JFIZ **	386	6,391 79	2,134 42	28AUG01	31AUG01	1 000000	00	4,257 37 L
	100 000							
** JFIZ **	394	50,601 67	17,075 40	28AUG01	31AUG01	1 000000	00	33,526 27 L
	800 000							
** JFIZ **	397	12,680 58	4,268 85	29AUG01	04SEP01	1 000000	00	8,411 73 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE		BASE	BASE	SECTY GN/LS			
	200 000							
** JFIZ **	404	12,689 14	4,268 05	29AUG01	04SEP01	1 000000	00	8,420 29 L
	200 000							
** JFIZ **	411	19,141 85	6,403 28	30AUG01	05SEP01	1 000000	00	12,738 57 L
	300 000							
** JFIZ **	414	6,289 79	2,134 42	31AUG01	06SEP01	1 000000	00	4,155 37 L
	100 000							
** JFIZ **	421	24,998 57	8,537 70	31AUG01	06SEP01	1 000000	00	16,460 87 L
	400 000							
** JFIZ **	361	39,948 59	12,804 55	21NOV01	27NOV01	1 000000	00	27,142 04 L
	600 000							
313400301	TOTAL	634,780 30	207,039 22				00	427,741 08 L
313586109	FEDERAL MATL KTG ASSN		COM					
** JFIZ **	412	47,607 21	19,230 00	08JAN01	11JAN01	1 000000	00	28,377 21 L
	600 000							
** JFIZ **	415	23,996 23	9,615 00	08JAN01	11JAN01	1 000000	00	14,381 23 L
	300 000							
** JFIZ **	420	16,066 48	6,410 00	08JAN01	11JAN01	1 000000	00	9,656 48 L
	200 000							
** JFIZ **	450	47,550 45	19,230 00	09JAN01	12JAN01	1 000000	00	28,320 45 L
	400 000							
** JFIZ **	454	7,748 72	3,205 00	09JAN01	12JAN01	1 000000	00	4,543 72 L
	100 000							
** JFIZ **	510	22,799 63	9,615 00	11JAN01	17JAN01	1 000000	00	13,184 63 L
	300 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1Z **	534 15,504 98	6,410 00	12JAN01	18JAN01	1 000000	9,096 98 L	9,096 98 L
	200 000				00		
** JF1Z **	537 31,000 81	12,820 00	12JAN01	18JAN01	1 000000	18,180 81 L	18,180 81 L
	400 000				00		
** JF1Z **	554 7,749 59	3,205 00	12JAN01	18JAN01	1 000000	4,544 59 L	4,544 59 L
	100 000				00		
** JF1Z **	632 60,633 82	25,640 00	19JAN01	24JAN01	1 000000	34,993 82 L	34,993 82 L
	800 000				00		
** JF1Y **	659 154,444 44	141,020 32	18APR01	23APR01	1 000000	13,624 32 S	13,624 32 S
	2,000 000				00		
** JF1Y **	666 31,300 91	28,418 16	19APR01	24APR01	1 000000	2,882 75 S	2,882 75 S
	400 000				00		
** JF1Z **	252 87,378 45	35,255 00	23MAY01	29MAY01	1 000000	52,123 45 L	52,123 45 L
	1,100 000				00		
** JF1Z **	437 66,949 53	25,640 00	12JUN01	15JUN01	1 000000	41,309 53 L	41,309 53 L
	800 000				00		
** JF1Z **	490 24,578 54	9,615 00	19JUN01	22JUN01	1 000000	14,963 54 L	14,963 54 L
	300.000				00		
** JF1Z **	520 26,271 62	9,615 00	25JUN01	28JUN01	1 000000	16,656 62 L	16,656 62 L
	300 000				00		
** JF2H **	204 180,048 99	136,335 42	06JUL01	11JUL01	1 000000	43,733 37 S	43,733 37 S
	2,100 000				00		
** JF1Z **	686 42,279 09	16,025 00	12JUL01	17JUL01	1 000000	26,254 09 L	26,254 09 L
	500 000				00		
** JF1Z **	735 17,283 64	6,410 00	17JUL01	20JUL01	1 000000	10,873 64 L	10,873 64 L
					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1Z **	737 17,240 28	6,410 00	17JUL01	20JUL01	1 000000	10,830 28 L	10,830 28 L
	200 000				00		
** JF1Z **	746 8,453 17	3,205 00	18JUL01	23JUL01	1 000000	5,248 17 L	5,248 17 L
	100 000				00		
** JF1Z **	778 16,959 66	6,410 00	18JUL01	23JUL01	1 000000	10,549 66 L	10,549 66 L
	200 000				00		
** JF1Z **	815 16,773 00	6,410 00	23JUL01	26JUL01	1 000000	10,363 00 L	10,363 00 L
	200 000				00		
** JF1Z **	117 8,341 22	3,205 00	31JUL01	03AUG01	1 000000	5,136 22 L	5,136 22 L
	100 000				00		
** JF1Z **	166 25,250 19	9,615 00	01AUG01	06AUG01	1 000000	15,635 19 L	15,635 19 L
	300 000				00		
** JF1Z **	396 7,770 74	3,205 00	29AUG01	04SEP01	1 000000	4,565 74 L	4,565 74 L
	100 000				00		
** JF1Z **	402 31,054 34	12,820 00	29AUG01	04SEP01	1 000000	18,234 34 L	18,234 34 L
	400 000				00		
** JF1Z **	410 23,336 67	9,615 00	30AUG01	05SEP01	1 000000	13,721 67 L	13,721 67 L
	300 000				00		
** JF1Z **	422 22,816 07	9,615 00	31AUG01	06SEP01	1 000000	13,201 07 L	13,201 07 L
	300 000				00		
** JF2H **	336 967,326 72	928,788 92	17SEP01	28SEP01	1 000000	38,582 45 L	38,582 45 L
	12,700 000				00		
** JF2H **						-44 65 S	-44 65 S
** JF1Z **	747 41,134 88	16,025 00	05OCT01	11OCT01	1 000000	25,109 88 L	25,109 88 L
					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
500 000							
** JF12 **	362 15,988 05	6,630 58	21NOV01	27NOV01	1 000000	9,357 47 L	9,357 47 L
200 000					00		
** JF1Y **	601 23,686 22	21,313 62	19DEC01	24DEC01	1 000000	2,372 60 L	2,372 60 L
300 000					00		
** JF1Y **	610 23,700 37	21,313 62	20DEC01	26DEC01	1 000000	2,386 75 L	2,386 75 L
300 000					00		
** JF1Y **	622 23,984 02	21,313 62	20DEC01	26DEC01	1 000000	2,670 40 L	2,670 40 L
300 000					00		
** JF1Y **	637 40,008 11	35,522 70	21DEC01	27DEC01	1 000000	4,485 41 L	4,485 41 L
500 000					00		
** JF1Y **	645 8,006 81	7,104 54	24DEC01	28DEC01	1 000000	902 27 L	902 27 L
100 000					00		
** JF1Y **	679 7,991 04	7,104 54	27DEC01	02JAN02	1 000000	886 50 L	886 50 L
100 000					00		
** JF1Y **	698 8,018 22	7,104 54	28DEC01	03JAN02	1 000000	913 68 L	913 68 L
100 000					00		
313586109	TOTAL	1,883,240 57	1,360,671 68	522,613 54 L		00	522,613 54 L
-----		1,333,341 26	1,234,563 02	60,195 79 S		00	60,195 79 S
31410H101	FEDERATED DEPT STORES INC DEL COM			26SEP01	01OCT01	1 000000	
** JF2H **	364 735,672 75	1,174,401 02				00	-438,728 27 S
27,600 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
514773100	FIFTH THIRD BANCORP			25AUG01	28AUG01	1 000000	
** JF1Y **	237 260,236 75	128,393 89				00	131,842 86 L
4,200 000							
** JF1Y **	616 17,593 33	11,168 23	05OCT01	11OCT01	1 000000	6,425 10 L	6,425 10 L
300 000					00		
** JF1Y **	637 5,769 80	3,729 40	08OCT01	11OCT01	1 000000	2,040 40 L	2,040 40 L
100 000					00		
** JF1Y **	658 43,946 69	29,869 05	08OCT01	11OCT01	1 000000	14,077 64 L	14,077 64 L
800 000					00		
** JF1Y **	671 10,906 63	7,488 89	09OCT01	12OCT01	1 000000	3,417 74 L	3,417 74 L
200 000					00		
** JF1Y **	699 105,358 89	71,818 38	09OCT01	12OCT01	1 000000	33,540 51 L	33,540 51 L
1,900 000					00		
** JF1Y **	800 5,505 81	3,773 26	16OCT01	19OCT01	1 000000	1,732 55 L	1,732 55 L
100 000					00		
** JF1Y **	802 33,354 58	22,633 19	16OCT01	19OCT01	1 000000	10,721 31 L	10,721 31 L
600 000					00		
** JF1Y **	828 43,485 67	28,446 62	16OCT01	19OCT01	1 000000	15,039 05 L	15,039 05 L
800 000					00		
** JF1Y **	837 5,483 81	3,387 50	17OCT01	22OCT01	1 000000	2,096 31 L	2,096 31 L
100 000					00		
** JF1Y **	849 32,668 43	20,325 00	17OCT01	22OCT01	1 000000	12,343 43 L	12,343 43 L
600 000					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
316773100	TOTAL						
	564,310 31	331,033 41		233,276 90 L		00	233,276 90 L
318992963	GOLDMAN SACHS VINTAGE FUND L P			25JAN01	25JAN01	1 000000	
** JF1Q **	041	72,146 00	65,869 30	6,276 70 L		00	6,276 70 L
45,869 300							
** JF1Q **	043	1,370,770 00	1,251,513 00	119,257 00 L	25JAN01	1 000000	119,257 00 L
1,251,513 000						00	
** JF1Q **	077	694,415 26	555,109 63	139,305 63 L	15FEB01	1 000000	139,305 63 L
555,109 630						00	
** JF1Q **	343	537,546 41	282,665 00	254,881 41 L	29AUG01	1 000000	254,881 41 L
282,665 000						00	
** JF1Q **	366	35,402 82	22,180 08	13,222 74 L	29AUG01	1 000000	13,222 74 L
22,180 080						00	
** JF1Q **	516	158,758 00	137,244 00	21,514 00 L	13DEC01	1 000000	21,514 00 L
137,244 000						00	
** JF1Q **	CXL 516	-158,758 00	-137,244 00	-21,514 00 L	13DEC01	1 000000	-21,514 00 L
-137,244 000						00	
** JF1Q **	517	158,659 00	137,244 00	21,415 00 L	13DEC01	1 000000	21,415 00 L
137,244 000						00	
** JF1Q **	513	3,014,584 00	2,607,682 00	406,902 00 L	14DEC01	1 000000	406,902 00 L
2,607,682 000						00	
318992963	TOTAL						
-----	5,883,523 49	4,922,243 01		961,260 48 L		00	961,260 48 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
320103104	FIRST ESSEX BANCORP INC	COM		16JUL01	19JUL01	1 000000	
** JF1G **	540	44,051 81	22,316 00	21,735 81 L		00	21,735 81 L
1,600 000							
** JF1G **	562	50,218 32	25,105 50	25,112 82 L	18JUL01	1 000000	25,112 82 L
1,800 000						00	
** JF1G **	583	2,789 90	1,394 75	1,395 15 L	19JUL01	1 000000	1,395 15 L
100 000						00	
** JF1G **	589	198,960 32	100,422 00	98,538 32 L	20JUL01	1 000000	98,538 32 L
7,200 000						00	
320103104	TOTAL						
-----	296,020 35	149,238 25		146,782 10 L		00	146,782 10 L
32051K106	FIRST HORIZON PHARMACEUTICAL	COM		23OCT01	26OCT01	1 000000	
** JF1W **	596	126,142 79	54,040 00	72,102 79 S		00	72,102 79 S
4,200 000							
** JF1W **	603	22,882 43	10,293 33	12,589 10 S	24OCT01	1 000000	12,589 10 S
800 000						00	
** JF1W **	619	34,221 41	15,440 00	18,781 41 S	25OCT01	1 000000	18,781 41 S
1,200 000						00	
** JF1W **	633	22,860 27	10,293 33	12,566 94 S	26OCT01	1 000000	12,566.94 S
800 000						00	
** JF1W **	638	5,729 80	2,573 33	3,156 47 S	29OCT01	1 000000	3,156 47 S
200 000						00	
** JF1W **	280	78,580 88	34,740 00	43,840 88 S	26DEC01	1 000000	43,840 88 S
2,700 000						00	
** JF1W **	310	804,254 47	406,299 34	397,955 11 S	28DEC01	1 000000	397,955 11 S
26,400 000						00	

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIW **	322	143,597 88	105,029 06		31DEC01	04JAN02	1 000000	37,768 82 S
	4,600 000						00	
32051K106	TOTAL	1,238,269 93	639,508 41		598,761 52 S		00	598,761 52 S
32054R108	FIRST IND CORP				20SEP01	25SEP01	1 000000	
** JFIG **	106	287,371 47	238,612 50		48,758 97 L		00	48,758 97 L
	12,100 000							
** JFIG **	743	130,811 63	110,650 00		20DEC01	24DEC01	1 000000	20,161 63 L
	5,600 000				20,161 63 L		00	
** JFIG **	754	22,999 23	19,750 00		21DEC01	27DEC01	1 000000	3,249 23 L
	1,000 000				3,249 23 L		00	
32054R108	TOTAL	441,182 33	369,012 50		72,169 83 L		00	72,169 83 L
320960107	FIRST HEALTH GROUP CORP				27AUG01	30AUG01	1 000000	
** JFIW **	250	46,718 44	32,146 24		14,572 20 S		00	14,572 20 S
	1,600 000							
** JFIW **	674	167,475 35	141,023 24		05NOV01	08NOV01	1 000000	26,452 09 S
	6,900 000				26,452 09 S		00	
** JFIW **	061	106,196 46	93,557 50		05DEC01	10DEC01	1 000000	12,638 96 S
	4,500 000				12,638 96 S		00	
** JFIW **	087	272,877 42	243,020 00		04DEC01	11DEC01	1 000000	29,857 42 S
	11,600 000				29,857 42 S		00	
** JFIW **	096	153,499 25	141,682 20		07DEC01	12DEC01	1 000000	11,817 05 S
	6,700 000				11,817 05 S		00	
** JFIW **	119	153,498 58	140,962 90		07DEC01	12DEC01	1 000000	12,535 68 S
	6,700 000				12,535 68 S		00	
** JFIW **	CXL 119	-153,498 58	-140,962 90		07DEC01	12DEC01	1 000000	-12,535 68 S
					-12,535 68 S		00	

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		-6,700 000						
320960107	TOTAL	746,766 92	651,429 20		95,337 72 S		00	95,337 72 S
33615B100	FIRST REP BK SAN FRANCISCO CA				03APR01	06APR01	1 000000	
** JFIG **	756	184,646 50	68,116 67		36,529 83 L		00	36,529 83 L
	5,000 000							
** JFIG **	049	4,049 86	2,724 67		18APR01	23APR01	1 000000	1,325 19 L
	200 000				1,325 19 L		00	
** JFIG **	051	18,224 39	12,261 00		19APR01	24APR01	1 000000	5,963 39 L
	900 000				5,963 39 L		00	
33615B100	TOTAL	126,920 75	83,102 34		43,818 41 L		00	43,818 41 L
336453105	FIRST ST BANCORPORATION				13AUG01	16AUG01	1 000000	
** JFIG **	739	55,408 15	24,656 00		30,752 15 L		00	30,752 15 L
	3,000 000							
33763V109	FIRSTAR CORP WIS				27FEB01	28FEB01	1 000000	
** JFIY **	271	690,363 02	690,363 02		00		00	00
	26,400 000							
337756209	FISHER COMMUNICATIONS INC				03JAN01	08JAN01	1 000000	
** JFIG **	694	295,640 14	335,475 00		-39,834 86 S		00	-39,834 86 S
	5,400 000							
** JFIG **	703	142,088 90	161,525 00		04JAN01	09JAN01	1 000000	-19,436 10 S
	2,600 000				-19,436 10 S		00	
** JFIG **	723	32,623 91	37,275 00		05JAN01	10JAN01	1 000000	-4,651 09 S
	600 000				-4,651 09 S		00	
** JFIG **	761	81,231 74	93,187 50		09JAN01	12JAN01	1 000000	-11,955 76 S
	1,500 000				-11,955 76 S		00	
** JFIG **	777	64,947 83	74,850 00		10JAN01	16JAN01	1 000000	-9,102 17 S
					-9,102 17 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
1,200 000							
337754209	TOTAL		701,512 50	-84,979 98 S		00	-84,979 98 S
337930101	FLAGSTAR BANCORP INC	COM		10JAN01	16JAN01	1 000000	
** JF11 **	615	319,489 35	242,234 59	77,254 76 L		00	77,254 76 L
14,200 000							
339030108	FLEETBOSTON FINL CORP	COM		16MAR01	16MAR01	1 000000	
** JF11 **	450	34 49	12 68	21 81 S		00	21 81 S
	960						
** JF2H **	187	26,774 10	29,233 68	-2,459 58 L	29JUN01	02JUL01	1 000000
	700 000					00	-2,459 58 L
** JF2H **	229	199,377 54	225,516 94	-26,139 42 L	13JUL01	18JUL01	1 000000
	5,400 000					00	-26,139 42 L
** JF2H **	233	47,716 72	54,291 12	-6,574 40 L	16JUL01	19JUL01	1 000000
	1,300 000					00	-6,574 40 L
339030108	TOTAL		309,041 76	-35,173 40 L		00	-35,173 40 L
		273,868 36					
		34 49	12 68	21 81 S		00	21 81 S
339130106	FLEMING COS INC	COM		12NOV01	15NOV01	1 000000	
** JF1W **	697	186,370 13	252,320 12	-65,949 99 S		00	-65,949 99 S
	9,200 000						
** JF1W **	199	505,575 42	698,630 64	-193,055 24 S	18DEC01	26DEC01	1 000000
	25,600 000					00	-193,055 24 S
339130106	TOTAL		950,950 78	-259,005 23 S		00	-259,005 23 S
		691,945 55					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
345370860	FORD HTR CO DEL	COM PAR USD0 01		09MAY01	14MAY01	1 000000	
** JF2H **	885	207,303 33	193,246 56	14,056 77 S		00	14,056 77 S
	7,400 000						
** JF2H **	290	257,311 32	272,028 52	-15,517 20 S	18AUG01	15AUG01	1 000000
	10,400 000					00	-15,517 20 S
** JF2H **	293	48,609 80	79,576 03	-10,966 23 S	14AUG01	17AUG01	1 000000
	3,000 000					00	-10,966 23 S
** JF2H **	295	186,483 90	207,387 14	-20,903 24 S	15AUG01	20AUG01	1 000000
	8,200 000					00	-20,903 24 S
** JF2H **	297	141,027 28	164,707 07	-23,679 79 S	16AUG01	21AUG01	1 000000
	6,100 000					00	-23,679 79 S
345370860	TOTAL		917,745 32	-57,009 69 S		00	-57,009 69 S
		860,735 63					
351387107	FOX ENTMT GROUP INC	CL A		24SEP01	27SEP01	1 000000	
** JF2I **	410	118,400 04	172,654 02	-54,253 98 L		00	-54,253 98 L
	6,600 000						
** JF2I **	413	60,142 62	83,711 04	-23,568 42 L	25SEP01	28SEP01	1 000000
	3,200 000					00	-23,568 42 L
** JF2I **	460	52,918 23	62,783 28	-9,865 05 L	17OCT01	22OCT01	1 000000
	2,400 000					00	-9,865 05 L
351387107	TOTAL		319,148 34	-87,687 45 L		00	-87,687 45 L
		231,460 89					
358846103	FRITZ COMP INC	COM		25MAY01	29MAY01	1 000000	
** JF1I **	691	1,385,891 10	1,385,891 10	00		00	00
	73,300 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
35914P105	FRONTIER OIL CORP	COM		17SEP01	20SEP01	1 000000	
" JFIC "	054	48,463 17	49,703 32	18,759 85 S		00	18,759 85 S
	4,300 000						
362997975	GS SPECIAL OPPORTUNITIES ASIA			24MAY01	24MAY01	1 000000	
" JFIC "	234	4,500,000 00	787,500 00	3,712,500 00 L		00	3,712,500 00 L
	787,500 000						
" JFIC "	359	1,416,000 00	784,464 00	431,536 00 L	30AUG01	30AUG01	1 000000
	784,464 000					00	431,536 00 L
" JFIC "	430	1,500,000 00	1,149,000 00	351,000 00 L	25OCT01	25OCT01	1 000000
	1,149,000 000					00	351,000 00 L
" JFIC "	524	1,470,000 00	735,000 00	735,000 00 L	20DEC01	20DEC01	1 000000
	735,000 000					00	735,000 00 L
362997975	TOTAL		3,455,944 00	5,430,036 00 L		00	5,430,036 00 L
		8,886,000 00					
36458R101	GALYANS TRADING INC	COM		27JUN01	02JUL01	1 000000	
" JFIZ "	546	2,039 15	1,900 00	139 15 S		00	139 15 S
	100 000						
364760108	GAP INC	COM		18SEP01	21SEP01	1 000000	
" JFIZ "	538	17,477 86	29,747 41	-12,269 75 L		00	-12,269 75 L
	1,400 000						
" JFIZ "	553	2,433 40	10,259 48	-7,825 88 L	21SEP01	21SEP01	1 000000
	200 000					00	-7,825 88 L
" JFIZ "	200	22,542 61	49,462 13	-24,919 52 L	09NOV01	15NOV01	1 000000
	1,700 000					00	-24,919 52 L
" JFIZ "	213	7,984 35	15,681 06	-7,696 71 L	12NOV01	15NOV01	1 000000
	600 000					00	-7,696 71 L
" JFIZ "	414	44,968 26	92,047 93	-28,306 14 L	28NOV01	03DEC01	1 000000
						00	-28,306 14 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	3,300 000						
" JFIZ "				-18,773 53 S		00	-18,773 53 S
" JFIZ "	427	17,030 86	40,269 19	-23,238 33 S	29NOV01	04DEC01	1 000000
	1,300 000					00	-23,238 33 S
" JFIZ "	499	13,619 54	26,982 80	-13,363 26 S	10DEC01	13DEC01	1 000000
	1,000 000					00	-13,363 26 S
" JFIZ "	513	20,861 06	40,203 42	-19,342 36 S	11DEC01	14DEC01	1 000000
	1,600 000					00	-19,342 36 S
" JFIZ "	528	20,804 10	41,177 98	-20,373 88 S	12DEC01	17DEC01	1 000000
	1,600 000					00	-20,373 88 S
" JFIZ "	540	11,663 41	25,602 51	-13,938 90 S	13DEC01	18DEC01	1 000000
	900 000					00	-13,938 90 S
364760108	TOTAL		197,198 21	-83,018 00 L		00	-83,018 00 L
		95,406 48					
		128,947 43	266,283 83	-109,030 26 S		00	-109,030 26 S
36558105	GARDNER DENVER INC	COM		17SEP01	20SEP01	1 000000	
" JFIC "	045	353,418 19	205,728 40	147,689 59 L		00	147,689 59 L
	15,400 000						
" JFIC "	084	547,741 70	325,959 40	221,802 10 L	19SEP01	24SEP01	1 000000
	24,400 000					00	221,802 10 L
" JFIC "	112	4,587 77	4,007 70	2,580 07 L	20SEP01	25SEP01	1 000000
	300 000					00	2,580 07 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
365558105	TOTAL	907,767 66	535,695 90	372,071 76 L		00	372,071 76 L
367626108	GATEWAY INC	COM		01MAR01	06MAR01	1 000000	
.. JF1Z ..	324	11,164 63	45,554 72	-34,390 09 S		00	-34,390 09 S
	700 000						
.. JF1Z ..	325	9,569 68	41,347 75	-31,778 07 S	01MAR01	06MAR01	1 000000
	600 000					00	-31,778 07 S
.. JF1Z ..	343	3,185 69	14,252 32	-11,068 63 S	01MAR01	06MAR01	1 000000
	200 000					00	-11,068 63 S
.. JF1Z ..	350	4,733 52	21,378 48	-16,644 96 S	01MAR01	06MAR01	1 000000
	300 000					00	-16,644 96 S
.. JF1Z ..	351	1,575 01	7,126 16	-5,551 15 S	01MAR01	06MAR01	1 000000
	100 000					00	-5,551 15 S
.. JF1Z ..	364	9,387 29	42,756 96	-33,369 67 S	02MAR01	07MAR01	1 000000
	600 000					00	-33,369 67 S
.. JF1Z ..	376	14,592 38	58,374 82	-43,782 44 S	05MAR01	08MAR01	1 000000
	900 000					00	-43,782 44 S
.. JF1Z ..	387	8,625 06	28,642 51	-20,017 45 S	06MAR01	09MAR01	1 000000
	500 000					00	-20,017 45 S
.. JF1Z ..	394	6,861 73	18,197 27	-11,355 54 S	06MAR01	09MAR01	1 000000
	400 000					00	-11,355 54 S
.. JF1Z ..	402	1,749 94	4,499 64	-2,749 70 S	07MAR01	12MAR01	1 000000
	100 000					00	-2,749 70 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
367626108	TOTAL	71,422 93	282,130 63	-210,707 70 S		00	-210,707 70 S
36866W106	GEMSTAR TV GUIDE INTL INC	COM		21JUN01	26JUN01	1 000000	
.. JF2I ..	283	127,095.74	149,816 23	-22,720 47 L		00	-22,720 47 L
	3,100 000						
.. JF2I ..	310	221,279 19	231,828 53	-10,549 34 L	18JUL01	23JUL01	1 000000
	4,797 000					00	-10,549 34 L
.. JF2I ..	578	44,503 51	72,491 72	-27,988 21 L	06DEC01	11DEC01	1 000000
	1,500 000					00	-27,988 21 L
36866W106	TOTAL	392,878 46	454,136 48	-61,258 02 L		00	-61,258 02 L
36867W105	GENAISSANCE PHARMACEUTICALS	COM		28MAR01	11JUN01	1 000000	
.. JF2Q ..	303	14,316 52	28,515 00	-14,198 48 S		00	-14,198 48 S
	1,901 000						
.. JF2Q ..	477	23,149 22	75,000 00	-51,850 78 S	10DEC01	27DEC01	1 000000
	5,000 000					00	-51,850 78 S
.. JF2Q ..	502	22,499 25	75,000 00	-52,500 75 S	28DEC01	03JAN02	1 000000
	5,000 000					00	-52,500 75 S
36867W105	TOTAL	59,964 99	178,515 00	-118,550 01 S		00	-118,550 01 S
368710406	GENENTECH INC	COM		19JAN01	24JAN01	1 000000	
.. JF1Z ..	652	32,583 59	27,246 23	5,337 36 L		00	5,337 36 L
	600 000						
.. JF1Z ..	706	21,870 19	18,432 96	3,437 23 L	22JAN01	25JAN01	1 000000
	400 000					00	3,437 23 L
.. JF1Z ..	736	11,220 95	9,321 45	1,899 50 L	23JAN01	26JAN01	1 000000
	200 000					00	1,899 50 L
.. JF1Z ..					25JAN01	30JAN01	1 000000

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
	791	40,000 70		54,394 02	9,905 74 L		00	9,905 74 L
** JFIZ **	1,000 000							
					-4,299 86 S		00	-4,299 86 S
** JFIZ **	141	17,141 42		24,450 00	09FEB01	14FEB01	1 000000	
	300 000				-7,288 38 S		00	-7,288 38 S
** JFIZ **	183	5,700 19		8,150 00	14FEB01	20FEB01	1 000000	
	100 000				-2,449 81 S		00	-2,449 81 S
** JFIY **	207	11,077 27		7,302 50	20FEB01	23FEB01	1 000000	
	200 000				3,774 77 L		00	3,774 77 L
** JFIY **	217	16,553 02		10,953 75	21FEB01	24FEB01	1 000000	
	300 000				5,599 27 L		00	5,599 27 L
** JFIZ **	244	5,420 68		8,150 00	22FEB01	27FEB01	1 000000	
	100 000				-2,729 32 S		00	-2,729 32 S
** JFIZ **	321	5,237 33		8,150 00	28FEB01	05MAR01	1 000000	
	100 000				-2,912 67 S		00	-2,912 67 S
** JFIY **	528	33,116 17		25,558 75	02APR01	05APR01	1 000000	
	700 000				7,557 42 L		00	7,557 42 L
** JFIY **	579	4,729 49		3,651 25	04APR01	11APR01	1 000000	
	100 000				1,078 24 L		00	1,078 24 L
** JFIY **	584	18,854 33		14,605 00	09APR01	12APR01	1 000000	
	400 000				4,229 33 L		00	4,229 33 L
** JFIY **	684	42,105 79		29,210 00	20APR01	25APR01	1 000000	
	800 000				12,895 79 L		00	12,895 79 L
** JFIY **	690	5,065 13		3,651 25	23APR01	26APR01	1 000000	
	100 000				1,413 88 L		00	1,413 88 L
** JFIY **					23APR01	26APR01	1 000000	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
	695	5,030 79		3,651 25	1,379 54 L		00	1,379 54 L
** JFIY **	100 000							
** JFIY **	701	14,913 46		10,953 75	24APR01	27APR01	1 000000	
	300 000				3,959 71 L		00	3,959 71 L
** JFIY **	708	20,255 08		14,605 00	25APR01	30APR01	1 000000	
	400 000				5,650 08 L		00	5,650 08 L
** JFIY **	717	10,283 47		7,302 50	26APR01	01MAY01	1 000000	
	200 000				2,981 17 L		00	2,981 17 L
** JFIY **	742	10,244 01		7,302 50	27APR01	02MAY01	1 000000	
	200 000				2,941 51 L		00	2,941 51 L
** JFIY **	780	15,576 59		10,953 75	30APR01	03MAY01	1 000000	
	300 000				4,622 84 L		00	4,622 84 L
** JFIY **	795	10,397 97		7,302 50	01MAY01	04MAY01	1 000000	
	200 000				3,095 47 L		00	3,095 47 L
** JFIY **	311	95,436 84		64,481 32	22JUN01	27JUN01	1 000000	
	1,700 000				30,955 52 L		00	30,955 52 L
** JFIY **	319	43,356 51		50,368 30	25JUN01	28JUN01	1 000000	
	800 000				-7,011 79 L		00	-7,011 79 L
** JFIY **	325	21,821 01		25,782 02	26JUN01	29JUN01	1 000000	
	400 000				-3,961 01 L		00	-3,961 01 L
** JFIY **	460	32,090 01		37,372 86	10JUL01	13JUL01	1 000000	
	700 000				-5,282 85 L		00	-5,282 85 L
** JFIY **	476	25,182 42		32,033 88	11JUL01	16JUL01	1 000000	
	600 000				-6,851 26 L		00	-6,851 26 L
** JFIY **	488	24,370 45		32,404 94	12JUL01	17JUL01	1 000000	
	600 000				-8,034 51 L		88	-8,034 51 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
** JF1Y **	493	4,111 23	5,413 19	13JUL01	18JUL01	1 000000	-1,301 96 L
100 000				-1,301 96 L		00	
** JF1Y **	704	4,094 86	5,413 20	25JUL01	30JUL01	1 000000	-1,318 34 L
100 000				-1,318 34 L		00	
** JF1Y **	730	20,514 79	27,161 18	26JUL01	31JUL01	1 000000	-6,646 39 L
500 000				-6,646 39 L		00	
** JF1Y **	750	29,499 64	41,268 92	27JUL01	01AUG01	1 000000	-8,085 49 L
700 000				-8,085 49 L		00	
** JF1Y **				-3,683 79 S		00	-3,683 79 S
** JF1Y **	771	8,395 01	15,796 04	30JUL01	02AUG01	1 000000	-7,401 03 S
200 000				-7,401 03 S		00	
** JF1Y **	799	17,056 07	31,592 07	31JUL01	03AUG01	1 000000	-14,536 00 S
400 000				-14,536 00 S		00	
** JF1Y **	812	17,067 23	31,592 07	01AUG01	06AUG01	1 000000	-14,524 84 S
400 000				-14,524 84 S		00	
** JF1Y **	830	4,295 69	7,898 02	02AUG01	07AUG01	1 000000	-3,602 33 S
100 000				-3,602 33 S		00	
** JF1Y **	845	4,263 33	7,898 02	03AUG01	08AUG01	1 000000	-3,634 69 S
100 000				-3,634 69 S		00	
** JF1Y **	855	4,293 95	7,898 02	06AUG01	09AUG01	1 000000	-3,604 07 L
100 000				-3,604 07 L		00	
368710406	TOTAL	648,630 11	595,997 06	60,616 70 L		00	60,616 70 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	174,097 49	239,339 96		-67,862 72 S		00	-67,862 72 S
369550108	GENERAL DYNAMICS CORP	COM		02JAN01	05JAN01	1 000000	
** JF1Z **	327	7,766 63	6,602 33	1,164 30 L		00	1,164 30 L
100 000							
** JF1Z **	329	7,718 52	6,602 33	1,116 19 L	02JAN01	05JAN01	1 000000
100 000				1,116 19 L		00	1,116 19 L
** JF1Z **	334	7,492 75	6,602 33	890 42 L	02JAN01	05JAN01	1 000000
100 000				890 42 L		00	890 42 L
** JF1Z **	357	7,322 73	6,602 33	720 40 L	03JAN01	08JAN01	1 000000
100 000				720 40 L		00	720 40 L
** JF1Z **	373	13,838 68	13,204 66	634 02 L	04JAN01	09JAN01	1 000000
200 000				634 02 L		00	634 02 L
** JF1Z **	888	49,651 37	46,216 31	3,435 86 L	31JAN01	05FEB01	1 000000
700 000				3,435 86 L		00	3,435 04 L
** JF1Z **	808	6,987 50	6,602 33	385 17 L	01FEB01	04FEB01	1 000000
100 000				385 17 L		00	385 17 L
** JF1Z **	008	-6,987 50	-6,602 33	-385 17 L	01FEB01	04FEB01	1 000000
CXL -100 000				-385 17 L		00	-385 17 L
** JF1Z **	023	6,987 50	6,602 33	385 17 L	01FEB01	05FEB01	1 000000
100 000				385 17 L		00	385 17 L
** JF1Z **	043	20,446 60	19,806 99	639 61 L	05FEB01	08FEB01	1 000000
300 000				639 61 L		00	639 61 L
** JF1Z **	780	24,968 83	21,049 62	3,919 21 L	19JUL01	24JUL01	1 000000
300 000				3,919 21 L		00	3,919 21 L
** JF1Z **					18SEP01	21SEP01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	546 800 000	66,043 64	56,088 31	9,955 33 L		00	9,955 33 L
** JF1Z **	CXL 546 -800 000	-66,043 64	-56,088 31	18SEP01 -9,955 33 L	21SEP01	1 000000 00	-9,955 33 L
** JF1Z **	557 900 000	74,299 09	63,090 10	11,208 91 L	18SEP01 21SEP01	1 000000 00	11,208 91 L
** JF1Z **	572 600 000	49,180 00	40,195 60	8,984 40 L	19SEP01 24SEP01	1 000000 00	8,984 40 L
** JF1Z **	786 200 000	18,426 71	10,372 50	8,054 21 L	09OCT01 12OCT01	1 000000 00	8,054 21 L
** JF1Z **	794 100 000	9,175 48	5,186 25	3,989 23 L	10OCT01 15OCT01	1 000000 00	3,989 23 L
** JF1Z **	884 800 000	66,419 94	47,171 22	19,248 72 L	19OCT01 24OCT01	1 000000 00	19,248 72 L
** JF1Z **	886 200 000	16,654 16	13,021 78	3,632 38 L	19OCT01 24OCT01	1 000000 00	3,632 38 L
369550108	TOTAL	380,348 99	312,326 76	68,022 23 L		00	68,022 23 L
369604103	GENERAL ELEC CO				26JAN01	1 000000	
** JF1Y **	872 6,800 000	309,318 27	103,543 60	205,774 67 L	31JAN01	00	205,774 67 L
** JF2H **	134 2,100 000	102,917 56	92,709 89	10,207 67 L	04JUN01 05JUN01	1 000000 00	10,207 67 L
** JF1Y **	391 2,300 000	113,673 93	35,022 10	78,651 83 L	02JUL01 06JUL01	1 000000 00	78,651 83 L
** JF1Y **	400 2,100 000	104,793 85	31,976 70	72,817 15 L	02JUL01 06JUL01	1 000000 00	72,817 15 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	421 1,500 000	74,205 67	22,840 50	51,365 17 L	03JUL01 09JUL01	1 000000 00	51,365 17 L
** JF1Y **	429 200 000	9,792 67	3,045 40	6,747 27 L	05JUL01 10JUL01	1 000000 00	6,747 27 L
** JF1Y **	438 2,600 000	126,867 18	39,980 95	86,886 23 L	05JUL01 10JUL01	1 000000 00	86,886 23 L
** JF1Y **	440 1,500 000	71,141 72	23,491 75	47,649 97 L	06JUL01 11JUL01	1 000000 00	47,649 97 L
** JF1Y **	445 1,300 000	68,893 47	20,359 52	48,533 95 L	06JUL01 11JUL01	1 000000 00	48,533 95 L
** JF1Y **	451 2,100 000	98,101 58	32,888 45	65,213 13 L	09JUL01 12JUL01	1 000000 00	65,213 13 L
** JF1Z **	118 3,700 000	160,544 68	49,850 47	110,694 21 L	31JUL01 03AUG01	1 000000 00	110,694 21 L
** JF1Z **	157 2,400 000	102,853 85	32,335 44	70,518 41 L	01AUG01 06AUG01	1 000000 00	70,518 41 L
** JF1Y **	051 3,100 000	130,211 15	48,990 45	81,220 70 L	06AUG01 09AUG01	1 000000 00	81,220 70 L
** JF1Y **	053 300 000	12,458 58	4,755 85	7,702 73 L	06AUG01 09AUG01	1 000000 00	7,702 73 L
** JF1Y **	CXL 053 -300 000	-12,458 58	-4,755 85	-7,702 73 L	06AUG01 09AUG01	1 000000 00	-7,702 73 L
** JF1Y **	054 300 000	12,458 58	4,755 85	7,702 73 L	06AUG01 09AUG01	1 000000 00	7,702 73 L
** JF1Y **	045	29,499 88	11,096 98	18,402 90 L	06AUG01 09AUG01	1 000000 00	18,402 90 L

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	700 000							
** JFIY **	066	203,407 89	77,678 88		06AUG01 125,729 01 L	09AUG01	1 000000 00	125,729 01 L
	4,900 000							
** JFIZ **	207	12,623 52	4,041 93		06AUG01 8,581 59 L	09AUG01	1 000000 00	8,581 59 L
	300 000							
** JFIZ **	221	45,687 86	14,820 41		06AUG01 30,867 45 L	09AUG01	1 000000 00	30,867 45 L
	1,100 000							
** JFIY **	079	394,860 14	157,146 64		07AUG01 237,713 50 L	10AUG01	1 000000 00	237,713 50 L
	9,400 000							
** JFIY **	079	-394,860 14	-157,146 64		07AUG01 -237,713 50 L	10AUG01	1 000000 00	-237,713 50 L
	-9,400 000							
** JFIY **	084	395,204 05	190,242 23		07AUG01 204,963 82 L	10AUG01	1 000000 00	204,963 82 L
	9,400 000							
** JFIY **	229	137,481 89	54,546 44		23AUG01 82,935 45 L	28AUG01	1 000000 00	82,935 45 L
	3,400 000							
** JF2H **	325	675,430 87	771,217 15		07SEP01 -57,021 14 L	14SEP01	1 000000 00	-57,021 14 L
	17,100 000							
** JF2H **					-38,765 14 S		00	-38,765 14 S
** JFIY **	393	45,564 51	23,161 88		17SEP01 22,402 63 L	20SEP01	1 000000 00	22,402 63 L
	1,300 000							
** JFIY **	417	17,542 96	8,908 42		17SEP01 8,634 54 L	20SEP01	1 000000 00	8,634 54 L
	500 000							
** JFIY **	435	6,363 20	3,563 37		19SEP01 2,799 83 L	24SEP01	1 000000 00	2,799 83 L
	200 000							
** JFIY **	482	2,999 22	1,781 68		21SEP01 1,217 54 L	26SEP01	1 000000 00	1,217 54 L

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	100 000							
** JFIY **	583	161,716 31	74,133 82		04OCT01 87,582 49 L	10OCT01	1 000000 00	87,582 49 L
	4,300 000							
** JFIY **	589	14,943 50	8,948 97		05OCT01 5,994 53 L	11OCT01	1 000000 00	5,994 53 L
	400 000							
** JFIY **	603	99,089 12	60,453 18		05OCT01 38,635 94 L	11OCT01	1 000000 00	38,635 94 L
	2,700 000							
** JFIY **	834	107,608 52	63,309 31		16OCT01 44,299 21 L	19OCT01	1 000000 00	44,299 21 L
	2,800 000							
** JFIY **	839	11,531 61	11,622 53		17OCT01 -90 92 L	22OCT01	1 000000 00	-90 92 L
	300 000							
** JFIY **	851	49,815 50	50,364 30		17OCT01 -548 80 L	22OCT01	1 000000 00	-548 80 L
	1,300 000							
** JFIY **	852	26,444 13	27,119 24		17OCT01 -675 11 L	22OCT01	1 000000 00	-675 11 L
	700 000							
** JFIY **	855	11,191 12	11,622 53		17OCT01 -431 41 L	22OCT01	1 000000 00	-431 41 L
	300 000							
** JFIY **	862	37,296 45	38,741 77		17OCT01 -1,445 32 L	22OCT01	1 000000 00	-1,445 32 L
	1,000 000							
** JFIY **	082	3,719 15	3,874 18		18OCT01 -155 03 L	23OCT01	1 000000 00	-155 03 L
	100 000							
** JFIY **	087	70,608 29	73,609 35		18OCT01 -3,001 06 L	23OCT01	1 000000 00	-3,001 06 L
	1,900 000							
** JFIY **	892	29,645 97	30,993 41		18OCT01 -1,347 44 L	23OCT01	1 000000 00	-1,347 44 L
	800 000							

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
** JFIY **	026	40,649 25	42,615 94	19OCT01	24OCT01	1 000000	00	-1,966	69 L
	1,100 000								
** JFIY **	034	40,518 90	42,615 94	19OCT01	24OCT01	1 000000	00	-2,097	04 L
	1,100 000								
** JFIY **	036	3,694 87	3,874 18	19OCT01	24OCT01	1 000000	00	-179	31 L
	100 000								
** JFIY **	040	3,708 87	3,874 18	22OCT01	25OCT01	1 000000	00	-165	31 L
	100 000								
** JFIY **	046	3,720 55	3,874 18	22OCT01	25OCT01	1 000000	00	-153	63 L
	100 000								
** JFIY **	049	70,821 27	73,409 35	22OCT01	25OCT01	1 000000	00	-2,788	08 L
	1,900 000								
** JFIY **	054	3,757 87	3,874 18	23OCT01	26OCT01	1 000000	00	-116	31 L
	100 000								
** JFIY **	060	7,543 26	7,748 35	23OCT01	26OCT01	1 000000	00	-205	09 L
	200 000								
** JFIY **	126	42,520 51	45,821 94	30OCT01	02NOV01	1 000000	00	-3,301	43 L
	1,700 000								
** JFIY **	129	40,183 52	42,585 25	30OCT01	02NOV01	1 000000	00	-2,401	73 L
	1,100 000								
** JFIY **	135	58,479 80	61,942 19	30OCT01	02NOV01	1 000000	00	-3,462	39 L
	1,600 000								
** JFIY **	147	21,785 27	23,228 32	31OCT01	05NOV01	1 000000	00	-1,443	05 L
	600 000								
** JFIY **	151	176,273 63	185,826 56	31OCT01	05NOV01	1 000000	00	-9,552	93 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
	4,800 000								
** JFIY **	154	69,371 05	73,556 35	31OCT01	05NOV01	1 000000	00	-4,185	30 L
	1,900 000								
369604103	TOTAL	4,276,220 30	2,792,489 94	1,522,295 50 L		00		1,522,295 50 L	
		675,430 87	771,217 15	-38,765 14 S		00		-38,765 14 S	
370442105	GENERAL MTRS CORP	COM		25JAN01	26JAN01	1 000000			
** JF2H **	737	169,327 78	175,909 41	-6,581 63 L		00		-6,581 63 L	
	3,200 000								
** JF2H **	749	344,100 83	468,599 38	-29,399 37 L	31JAN01	05FEB01	1 000000	-29,399 37 L	
	6,400 000								
** JF2H **				-95,891 18 S		00		-95,891 18 S	
** JF2H **	753	182,041 14	277,899 00	-95,857 86 L	01FEB01	06FEB01	1 000000	-95,857 86 L	
	3,400 000								
** JF2H **	186	57,463 88	68,003 44	-10,874 76 L	29JUN01	05JUL01	1 000000	-10,874 76 L	
	900 000								
** JF2H **				334 40 S		00		334 40 S	
370442105	TOTAL	752,940 83	990,411 23	-142,713 62 L		00		-142,713 62 L	
		401,571 91	536,602 82	-94,756 78 S		00		-94,756 78 S	
370442832	GENERAL MTRS CORP	CL H NEW		02JAN01	05JAN01	1 000000			
** JFIY **	428	29,780 62	38,733 20	-9,832 58 S		00		-9,832 58 S	
	1,300 000								
** JFIY **	469	90,153 01	110,240 63	-20,087 62 S	03JAN01	08JAN01	1 000000	-20,087 62 S	
	3,700 000								
** JFIY **	684	87,498 26	113,243 82	-25,745 56 S	04JAN01	09JAN01	1 000000	-25,745 56 S	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS		NET BAS SECTY GN/LS
	3,600 000						
" JF1W "	272 291,605 12	122,464 47	24DEC01	28DEC01	1 000000	00	169,140 65 S
	4,500 000						
" JF1W "	282 342,252 07	141,651 40	26DEC01	31DEC01	1 000000	00	200,600 67 S
	5,200 000						
371933102	TOTAL	752,219 67		855,175 42 S		00	855,175 42 S
372917104	GENZYME CORP	COM		10SEP01	13SEP01	1 000000	
" JF1Y "	357 31,355 49	32,330 10		-974 61 S		00	-974 61 S
	600 000						
" JF1Y "	368 44,122 46	46,903 05	17SEP01	20SEP01	1 000000	00	-2,780 59 S
	900 000			-2,780 59 S			
" JF1Y "	419 31,720 49	35,531 30	18SEP01	21SEP01	1 000000	00	-3,810 81 S
	700 000			-3,810 81 S			
" JF1Y "	199 75,964 71	71,062 40	01NOV01	04NOV01	1 000000	00	2,902 11 S
	1,400 000			2,902 11 S			
372917104	TOTAL	181,163 15		-4,663 90 S		00	-4,663 90 S
372917708	GENZYME CORP	COM BIOSUGERY DIVISION		02JAN01	02JAN01	1 000000	
" JF1Z "	344 55	53		02 S		00	02 S
	060						
374276103	GETTY IMAGES INC	COM		11JAN01	17JAN01	1 000000	
" JF1W "	409 159,969 66	210,600 00		-50,630 34 L		00	-50,630 34 L
	5,400 000						
" JF1W "	426 96,982 92	140,400 00	12JAN01	18JAN01	1 000000	00	-43,417 08 L
	3,600 000			-43,417 08 L			
" JF1W "	518 248,481 71	372,334 40	24JAN01	29JAN01	1 000000	00	-123,852 89 L
	9,000 000			-123,852 89 L			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS		NET BAS SECTY GN/LS
" JF1W "	748 368,139 71	862,305 57	10JUL01	13JUL01	1 000000	00	-494,165 86 L
	19,900 000			-494,165 86 L			
" JF1W "	758 171,694 27	512,560 84	11JUL01	16JUL01	1 000000	00	-340,866 57 L
	10,100 000			-340,866 57 L			
" JF1W "	765 172,075 40	497,676 54	12JUL01	17JUL01	1 000000	00	-274,851 70 L
	10,200 000			-274,851 70 L			
" JF1W "	878 160,177 63	214,887 17	26JUL01	31JUL01	1 000000	00	-54,709 54 S
	10,100 000			-54,709 54 S			
374276103	TOTAL	1,217,343 67		-1,527,784 44 L		00	-1,527,784 44 L
		2,595,877 55					
	332,253 03	712,563 71		-105,458 98 S		00	-105,458 98 S
375558103	GILEAD SCIENCES INC	COM		29FEB01	23FEB01	1 000000	
" JF1W "	674 712,719 18	430,091 44		282,627 74 L		00	282,627 74 L
	10,600 000						
" JF1W "	718 189,249 94	110,951 24	26FEB01	01MAR01	1 000000	00	78,318 68 L
	5,300 000			78,318 68 L			
" JF1W "	733 130,218 81	81,830 49	27FEB01	02MAR01	1 000000	00	48,388 32 L
	3,600 000			48,388 32 L			
" JF1W "	349 380,674 89	184,607 68	26APR01	01MAY01	1 000000	00	196,067 21 L
	9,100 000			196,067 21 L			
" JF1W "	348 387,598 03	192,165 19	27APR01	02MAY01	1 000000	00	195,432 84 L
	8,600 000			195,432 84 L			
" JF1W "	399 589,065 78	262,639 94	07MAY01	10MAY01	1 000000	00	246,425 84 L
	9,900 000			246,425 84 L			
" JF1W "				24MAY01	30MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	496 454,097 02	202,005 69		252,091 33 L		00	252,091 33 L
8,700 000							
** JFIW **	497 480,010 97	222,924 29		24MAY01 257,086 68 L	30MAY01	1 000000 00	257,086 68 L
9,400 000							
37558103	TOTAL	1,687,215 98		1,556,438 64 L		00	1,556,438 64 L
-----	3,243,654 62						
379336100	GLOBAL INDUSTRIES INC			07AUG01	10AUG01	1 000000	
** JFIW **	164 67,454 91	101,246 46		-33,791 55 S		00	-33,791 55 S
6,900 000							
** JFIW **	174 60,197 09	95,111 78		08AUG01 -34,914 69 S	13AUG01	1 000000 00	-34,914 69 S
6,500 000							
** JFIW **	181 26,099 13	44,668 74		09AUG01 -18,569 61 S	14AUG01	1 000000 00	-18,569 61 S
2,900 000							
** JFIW **	200 48,839 75	77,935 14		10AUG01 -29,095 39 S	15AUG01	1 000000 00	-29,095 39 S
5,400 000							
** JFIW **	188 6,299 79	10,758 86		13AUG01 -4,459 07 S	16AUG01	1 000000 00	-4,459 07 S
700 000							
** JFIW **	198 57,566 08	96,484 22		14AUG01 -38,918 14 S	17AUG01	1 000000 00	-38,918 14 S
6,400 000							
** JFIW **	204 97,772 38	151,701 32		15AUG01 -53,928 94 S	20AUG01	1 000000 00	-53,928 94 S
10,800 000							
** JFIW **	209 80,997 30	120,605 25		16AUG01 -39,607 95 S	21AUG01	1 000000 00	-39,607 95 S
9,000 000							
** JFIW **	216 53,917 20	87,898 06		17AUG01 -33,980 86 S	22AUG01	1 000000 00	-33,980 86 S
6,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
379336100	TOTAL	499,143 63	786,409 83	-287,266 20 S		00	-287,266 20 S
37957V106	GLOBESPAN VIRATA INC	COM		09FEB01	14FEB01	1 000000	
** JFIW **	627 459,875 47	639,572 32		-179,696 85 S		00	-179,696 85 S
17,000 000							
38141G104	GOLDMAN SACHS GROUP INC	COM		09APR01	12APR01	1 000000	
** JFIY **	589 93,794 20	119,636 00		-25,841 80 S		00	-25,841 80 S
1,100 000							
** JFIY **	596 112,962 33	141,388 00		10APR01 -28,425 67 S	16APR01	1 000000 00	-28,425 67 S
1,300 000							
** JFIY **	206 15,467 96	21,752 00		23AUG01 -6,284 04 S	28AUG01	1 000000 00	-6,284 04 S
200 000							
** JFIY **	286 48,080 71	65,256 00		24AUG01 -17,175 29 S	29AUG01	1 000000 00	-17,175 29 S
600 000							
** JFIY **	621 276,249 38	391,536 00		05OCT01 -115,286 62 S	11OCT01	1 000000 .00	-115,286 62 S
3,600 000							
** JFIY **	636 15,243 49	21,752 00		08OCT01 -6,508 51 S	11OCT01	1 000000 00	-6,508 51 S
200 000							
** JFIY **	659 166,124 59	239,272 00		08OCT01 -73,147 41 S	11OCT01	1 000000 00	-73,147 41 S
2,200 000							
** JFIY **	672 7,526 74	10,876 00		09OCT01 -3,349 26 S	12OCT01	1 000000 00	-3,349 26 S
100 000							
** JFIY **	679 30,154 31	43,504 00		09OCT01 -13,349 69 S	12OCT01	1 000000 00	-13,349 69 S
400 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
38141G104	TOTAL		765,683 71	1,054,972 00	-289,368 29 S	00	-289,368 29 S
382091104	GOOD GUYS INC	COM			05DEC01	10DEC01	1 000000
** JFIC **	633		86,917 09	53,000 00	33,917 09 S	00	33,917 09 S
	21,200 000						
** JF1G **	CXL 633		-86,917 09	-53,000 00	-33,917 09 S	00	-33,917 09 S
	-21,200 000						
** JFIC **	648		87,977 06	53,000 00	34,977 06 S	10DEC01	1 000000
	21,200 000						34,977 06 S
** JF1G **	652		161,994 57	100,000 00	61,994 57 S	11DEC01	1 000000
	40,000 000						61,994 57 S
382091104	TOTAL		249,971 63	153,000 00	96,971 63 S	00	96,971 63 S
39699M996	GREENWICH ST CAPITAL PTRS II				27DEC01	27DEC01	1 000000
** JF1Q **	539		1,133,276 00	451,375 00	681,901 00 L	00	681,901 00 L
	451,375 000						
39699O954	GREENWICH STREET CAPITAL EURO	MEZZANINE OFFSHORE CAPITAL L P			30NOV01	30NOV01	1 000000
** JF1Q **	481		502,190 00	476,102 00	26,088 00 S	00	26,088 00 S
	476,102 000						
39699O996	GREENWICH STREET CAPITAL PTRS				15NOV01	15NOV01	1 000000
** JF1Q **	453		1,823,273 00	1,644,411 00	178,862 00 L	00	178,862 00 L
	1,644,411 000						
396905109	GROUP 1 AUTOMOTIVE INC	COM			30APR01	03MAY01	1 000000
** JF1C **	158		59,869 99	35,360 00	24,509 99 S	00	24,509 99 S
	3,200 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
40049J206	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG ORD PARTN		13MAR01	16MAR01	1 000000	
** JF1N **	328		278,522 70	478,007 43	-5,471 16 L	00	-5,471 16 L
	7,500 000						
** JF1N **					-194,013 57 S	00	-194,013 57 S
** JF2J **	431		307,130 14	344,958 22	-37,828 08 L	16JUL01	1 000000
	7,969 000						-37,828 08 L
** JF2J **	433		737,517 96	1,164,436 93	-426,918 97 L	17JUL01	1 000000
	20,133 000						-426,918 97 L
** JF2J **	439		87,799 53	132,039 26	-44,239 73 L	18JUL01	1 000000
	2,379 000						-44,239 73 L
** JF1N **	009		116,578 43	162,174 88	-45,596 45 S	14AUG01	1 000000
	2,800 000						-45,596 45 S
** JF1N **	018		70,333 62	98,463 32	-28,129 70 S	15AUG01	1 000000
	1,700 000						-28,129 70 S
** JF1N **	171		51,856 80	80,392 40	-28,535 60 S	04SEP01	1 000000
	1,388 000						-28,535 60 S
** JF1N **	178		143,216 05	191,383 20	-48,167 15 S	05SEP01	1 000000
	3,912 000						-48,167 15 S
40049J206	TOTAL		1,410,970 33	2,119,441 84	-514,457 94 L	00	-514,457 94 L
			660,507 60	1,010,421 23	-344,442 47 S	00	-344,442 47 S
401200982	AUTONOMY CORP	ORD GBP 0 003333			10MAY01	10MAY01	1 000000
** JF1V **	621		00	370,443 50	-370,443 50 S	00	-370,443 50 S
	8,100 000						
** JF1V **	CXL 621		00	-370,443 50	370,443 50 S	00	370,443 50 S
	-8,100 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
401200902	TOTAL		00	00 S		00	00 S
401698105	GUIDANT CORP	COM		17SEP01	20SEP01	1 000000	
** JFY1 **	377	10,389 46	11,285 55	-896 09 S		00	-896 09 S
	300 000						
** JFY1 **	399	3,453 12	3,761 85	-308 73 S	17SEP01	20SEP01	1 000000
	100 000					00	-308 73 S
** JFY1 **	441	3,526 92	3,761 85	-234 93 S	19SEP01	24SEP01	1 000000
	100 000					00	-234 93 S
** JFY1 **	481	3,592 10	3,761 85	-169 75 S	21SEP01	26SEP01	1 000000
	100 000					00	-169 75 S
** JFY1 **	107	72,273 25	63,951 45	8,321 80 S	26OCT01	31OCT01	1 000000
	1,700 000					00	8,321 80 S
** JFY1 **	113	42,410 98	37,618 50	4,792 48 S	29OCT01	01NOV01	1 000000
	1,000 000					00	4,792 48 S
** JFY1 **	117	4,227 85	3,761 85	466 00 S	30OCT01	02NOV01	1 000000
	100 000					00	466 00 S
** JFY1 **	308	33,887 10	30,094 80	3,792 30 S	09NOV01	15NOV01	1 000000
	800 000					00	3,792 30 S
** JFY1 **	511	12,803 57	11,285 55	1,518 02 S	12NOV01	15NOV01	1 000000
	300 000					00	1,518 02 S
** JFY1 **	312	95,187 74	82,760 70	12,427 04 S	12NOV01	15NOV01	1 000000
	2,200 000					00	12,427 04 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
401698105	TOTAL		281,752 09	252,043 95	29,708 14 S	00	29,708 14 S
402040109	GUITAR CTR INC	COM		27FEB01	02MAR01	1 000000	
** JF1G **	357	6,399 78	3,789 64	2,610 14 L		00	2,610 14 L
	400 000						
** JF1G **	358	94,581 51	59,350 40	35,231 11 L	27FEB01	02MAR01	1 000000
	5,900 000					00	35,231 11 L
** JF1G **	366	129,641 27	91,449 96	38,191 31 L	28FEB01	05MAR01	1 000000
	8,400 000					00	38,191 31 L
** JF1G **	367	37,198 76	25,883 07	11,315 69 L	28FEB01	05MAR01	1 000000
	2,400 000					00	11,315 69 L
** JF1G **	789	143,165 44	91,150 33	52,015 11 L	05APR01	10APR01	1 000000
	8,600 000					00	52,015 11 L
** JF1G **	800	228,843 36	144,401 86	84,441 50 L	06APR01	11APR01	1 000000
	13,900 000					00	84,441 50 L
402040109	TOTAL		639,830 12	416,025 26	223,804 86 L	00	223,804 86 L
404119109	HCA INC	COM		26APR01	01MAY01	1 000000	
** JF2H **	052	97,492 06	50,300 25	47,191 81 L		00	47,191 81 L
	2,600 000						
** JF1Z **	836	19,245 03	16,189 75	3,055 28 S	30APR01	03MAY01	1 000000
	500 000					00	3,055 28 S
** JF1Z **	165	31,254 00	25,903 60	5,350 40 S	16MAY01	21MAY01	1 000000
	800 000					00	5,350 40 S
** JF1Z **	194	11,414 15	9,713 85	1,700 30 S	17MAY01	22MAY01	1 000000
	300 000					00	1,700 30 S
** JF2H **				29JUN01	02JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	190 4,300 000	193,220 07	80,273 17		112,946 90 L		00	112,946 90 L
** JF2H **	203 5,800 000	262,093 25	109,752 73		03JUL01 152,340 52 L	09JUL01	1 000000 00	152,340 52 L
** JF1Z **	648 700 000	30,589 89	23,066 12		10JUL01 7,523 77 S	13JUL01	1 000000 00	7,523 77 S
** JF1Z **	661 100 000	4,409 90	3,295 16		11JUL01 1,114 74 S	16JUL01	1 000000 00	1,114 74 S
** JF1Z **	699 600 000	26,126 49	19,986 05		12JUL01 6,220 44 S	17JUL01	1 000000 00	6,220 44 S
** JF2H **	230 11,550 000	497,963 93	265,237 96		13JUL01 232,725 97 L	18JUL01	1 000000 00	232,725 97 L
** JF1Z **	721 300 000	12,966 53	10,173 52		13JUL01 2,793 01 S	18JUL01	1 000000 00	2,793 01 S
** JF1Z **	752 300 000	13,707 44	10,214 91		18JUL01 3,492 53 S	23JUL01	1 000000 00	3,492 53 S
** JF1Z **	781 300 000	13,650 44	10,214 91		19JUL01 3,435 53 S	24JUL01	1 000000 00	3,435 53 S
** JF1Z **	812 300 000	13,924 34	10,452 07		23JUL01 3,472 27 S	26JUL01	1 000000 00	3,472 27 S
** JF1Z **	749 500 000	22,829 24	17,526 80		05OCT01 5,302 44 L	11OCT01	1 000000 00	5,302 44 L
** JF1Z **	CXL 749 -500 000	-22,829 24	-17,526 80		05OCT01 -5,302 44 L	11OCT01	1 000000 00	-5,302 44 L
** JF1Z **	752 500 000	22,329 25	17,382 82		05OCT01 4,946 43 L	11OCT01	1 000000 00	4,946 43 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	838 300 000	12,950 93	10,521 24		14OCT01 2,429 69 L	19OCT01	1 000000 00	2,429 69 L
** JF1Z **	853 100 000	4,220 24	3,502 78		17OCT01 717 46 L	22OCT01	1 000000 00	717 46 L
** JF1Z **	823 1,600 000	61,334 11	55,212 15		24OCT01 6,121 96 L	29OCT01	1 000000 00	6,121 96 L
** JF1Z **	113 1,200 000	47,939 36	41,013 86		30OCT01 6,925 50 L	02NOV01	1 000000 00	6,925 50 L
** JF1Z **	263 600 000	22,874 24	20,441 23		15NOV01 2,433 01 L	20NOV01	1 000000 00	2,433 01 L
** JF1Z **	284 100 000	3,809 48	3,459 95		16NOV01 349 53 L	21NOV01	1 000000 00	349 53 L
** JF1Z **	305 400 000	15,456 44	13,642 68		19NOV01 1,813 76 L	23NOV01	1 000000 00	1,813 76 L
** JF1Z **	332 200 000	8,025 45	6,746 47		20NOV01 1,279 18 L	26NOV01	1 000000 00	1,279 18 L
** JF1Z **	355 400 000	14,154 74	14,096 52		21NOV01 2,058 22 L	27NOV01	1 000000 00	2,058 22 L
** JF1Z **	489 400 000	15,593 00	14,342 91		10DEC01 1,250 09 L	13DEC01	1 000000 00	1,250 09 L
** JF1Z **	509 600 000	23,590 49	22,197 72		11DEC01 1,392 77 L	14DEC01	1 000000 00	1,392 77 L
** JF1Z **	530 700 000	27,295 46	27,999 92		12DEC01 -704 26 L	17DEC01	1 000000 00	-704 26 L
** JF1Z **	548	58,517 70	58,611 13		13DEC01 -93 43 L	18DEC01	1 000000 00	-93 43 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
1.500 000							
404119109	TOTAL	1,390,860 60	814,735 49	574,125 11 L		00	574,125 11 L
		177,288 21	139,129 94	38,158 27 S		00	38,158 27 S
404132102	HCC INS HLDGS INC			11JUL01	16JUL01	1 000000	
** JF1W **	756	169,033 99	165,785 00	3,248 99 S		00	3,248 99 S
	7,100 000						
** JF1W **	769	35,824 60	35,935 00	12JUL01	17JUL01	1 000000	
	1,500 000			-108 40 S		00	-108 40 S
** JF1W **	776	305,442 99	318,367 40	13JUL01	18JUL01	1 000000	
	13,000 000			-12,924 41 S		00	-12,924 41 S
** JF1W **	781	167,950 94	175,834 60	16JUL01	19JUL01	1 000000	
	7,200 000			-7,885 66 S		00	-7,885 66 S
** JF1W **	001	382,003 07	416,108 78	17JUL01	20JUL01	1 000000	
	16,700 000			-34,105 71 S		00	-34,105 71 S
** JF1W **	793	382,170 07	416,108 78	17JUL01	20JUL01	1 000000	
	16,700 000			-33,938 71 S		00	-33,938 71 S
** JF1W **	793	-382,170 07	-416,108 78	17JUL01	20JUL01	1 000000	
	CXL 793			33,938 71 S		00	33,938 71 S
	-16,700 000						
404132102	TOTAL	1,060,257 59	1,112,032 78	-51,775 19 S		00	-51,775 19 S
406216101	HALLIBURTON CO			08JAN01	11JAN01	1 000000	
** JF1Z **	440	44,202 68	54,519 75	-10,317 07 S		00	-10,317 07 S
	1,200 000						
** JF1Z **	462	11,419 78	13,531 02	09JAN01	12JAN01	1 000000	
	300 000			-2,111 24 S		00	-2,111 24 S
** JF1Z **				24DEC01	28DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
	659	14,686 60	24,817 95	-10,131 35 S		00	-10,131 35 S
	1,100 000						
** JF1Z **	665	22,100 11	34,414 42	24DEC01	31DEC01	1 000000	
	1,700 000			-12,314 31 S		00	-12,314 31 S
** JF1Z **	670	9,047 55	13,816 18	27DEC01	02JAN02	1 000000	
	700 000			-4,768 63 S		00	-4,768 63 S
** JF1Z **	674	9,241 37	14,891 62	28DEC01	03JAN02	1 000000	
	700 000			-5,650 25 S		00	-5,650 25 S
** JF1Z **	679	33,940 67	57,226 34	31DEC01	04JAN02	1 000000	
	2,600 000			-23,285 67 S		00	-23,285 67 S
406216101	TOTAL	144,638 74	213,217 28	-68,578 52 S		00	-68,578 52 S
410252100	HANDLEMAN CO DEL			16APR01	19APR01	1 000000	
** JF1G **	016	307,028 72	215,432 50	92,396 22 L		00	92,396 22 L
	27,400 000						
** JF1G **	017	29,119 02	20,442 50	16APR01	19APR01	1 000000	
	2,600 000			8,676 52 L		00	8,676 52 L
** JF1G **	064	220,473 63	190,120 00	19APR01	24APR01	1 000000	
	19,400 000			30,353 63 L		00	30,353 63 L
** JF1G **	065	52,093 25	45,080 00	19APR01	24APR01	1 000000	
	4,600 000			7,013 25 L		00	7,013 25 L
** JF1G **	065	-52,093 25	-45,080 00	19APR01	24APR01	1 000000	
	CXL 065			-7,013 25 L		00	-7,013 25 L
	-4,600 000						
** JF1G **	066	52,139 25	45,980 00	19APR01	24APR01	1 000000	
	4,600 000			6,159 25 L		00	6,159 25 L
** JF1G **	073	10,124 66	8,820 00	20APR01	25APR01	1 000000	
	900 000			1,304 66 L		00	1,304 66 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY CN/LS NET BAS SECY CN/LS
** JFIG **	095 200 000	2,267 34		1,960 00	23APR01 307 36 L	26APR01	1 000000 00	307 36 L
** JFIG **	122 2,000 000	22,627 24		19,600 00	25APR01 3,027 24 L	30APR01	1 000000 00	3,027 24 L
** JFIG **	132 100 000	1,124 94		980 00	26APR01 144 94 L	01MAY01	1 000000 00	144 94 L
** JFIG **	149 4,900 000	77,622 40		68,995 00	27APR01 8,627 40 L	02MAY01	1 000000 00	8,627 40 L
** JFIG **	161 2,500 000	28,124 80		25,125 00	30APR01 2,999 80 L	03MAY01	1 000000 00	2,999 80 L
** JFIG **	173 29,400 000	338,909 44		273,341 71	01MAY01 29,365 72 L	04MAY01	1 000000 00	29,365 72 L
** JFIG **					28,202 01 S		00	28,202 01 S
** JFIG **	179 4,000 000	45,577 28		36,600 00	02MAY01 8,777 28 S	07MAY01	1 000000 00	8,777 28 S
410252100	TOTAL	1,082,561 48		870,796 71	183,562 76 L		00	183,562 76 L
		376,286 72		309,941 71	36,979 29 S		00	36,979 29 S
412822108	HARLEY DAVIDSON INC		COM		08JAN01	11JAN01	1 000000	
** JFIZ **	413 200 000	7,275 82		8,652 80	-1,376 98 S		00	-1,376 98 S
** JFIZ **	433 400 000	14,048 49		17,545 04	-3,496 55 S	11JAN01	1 000000 00	-3,496 55 S
** JFIZ **	463 700 000	25,661 42		31,124 44	-5,463 02 S	12JAN01	1 000000 00	-5,463 02 S
** JFIZ **					09JAN01	12JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY CN/LS NET BAS SECY CN/LS
	CXL 463 -700 000	-25,661 42		-31,124 44	5,463 02 S		00	5,463 02 S
** JFIZ **	472 700 000	25,667 93		31,020 51	-5,352 58 S	09JAN01 12JAN01	1 000000 00	-5,352 58 S
** JFIZ **	490 1,100 000	41,035 78		48,921 63	-7,885 85 S	10JAN01 16JAN01	1 000000 00	-7,885 85 S
** JFIZ **	519 400 000	15,066 10		18,777 02	-3,710 92 S	11JAN01 17JAN01	1 000000 00	-3,710 92 S
** JFIZ **	546 100 000	3,754 21		4,492 14	-937 93 S	12JAN01 18JAN01	1 000000 00	-937 93 S
** JFIY **	261 500 000	23,946 85		22,101 45	1,845 40 S	23AUG01 28AUG01	1 000000 00	1,845 40 S
** JFIY **	372 100 000	4,084 02		4,420 29	-334 27 S	17SEP01 20SEP01	1 000000 00	-334 27 S
** JFIY **	394 100 000	4,073 30		4,420 29	-346 99 S	17SEP01 20SEP01	1 000000 00	-346 99 S
** JFIY **	442 100 000	3,845 16		4,420 29	-555 13 S	19SEP01 24SEP01	1 000000 00	-555 13 S
** JFIY **	477 100 000	3,513 30		4,496 03	-982 73 S	21SEP01 26SEP01	1 000000 00	-982 73 S
** JFIY **	500 600 000	26,255 96		26,976 18	-729 22 S	04OCT01 10OCT01	1 000000 00	-729 22 S
** JFIY **	622 1,700 000	71,187 84		76,262 86	-5,075 02 S	05OCT01 11OCT01	1 000000 00	-5,075 02 S
** JFIY **	640 700 000	28,966 29		31,393 04	-2,426 75 S	08OCT01 11OCT01	1 000000 00	-2,426 75 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
412822108	TOTAL	272,741 05	304,099 57	-31,358 52 S		00	-31,358 52 S
414515104	HARTFORD FINANCIAL SVCS GRP			13MAR01	16MAR01	1 000000	
** JF2H **							
	809	280,570 27	180,784 90	99,785 37 L		00	99,785 37 L
	4,400 000						
** JF2H **				29JUN01	05JUL01	1 000000	
	192	89,692 06	50,422 65	39,069 41 L		00	39,069 41 L
	1,300 000						
414515104	TOTAL	370,262 33	231,407 55	138,854 78 L		00	138,854 78 L
417991999	HARVEST PARTNERS III			13AUG01	13AUG01	1 000000	
** JF1Q **							
	324	434,497 00	85,974 00	348,523 00 L		00	348,523 00 L
	85,974 000						
422347104	HEARTLAND EXPRESS INC			04JAN01	09JAN01	1 000000	
** JF1G **							
	701	182,683 51	111,500 00	71,183 51 S		00	71,183 51 S
	8,000 000						
** JF1G **				05JAN01	10JAN01	1 000000	
	721	9,099 69	5,575 00	3,524 69 S		00	3,524 69 S
	400 000						
** JF1G **				08JAN01	11JAN01	1 000000	
	724	31,498 95	19,512 50	11,986 45 S		00	11,986 45 S
	1,400 000						
** JF1G **				27NOV01	30NOV01	1 000000	
	599	51,208 29	20,070 00	31,138 29 L		00	31,138 29 L
	1,800 000						
** JF1G **				28NOV01	03DEC01	1 000000	
	601	167,994 40	64,430 80	101,563 60 L		00	101,563 60 L
	6,000 000						
422347104	TOTAL	219,202 69	86,500 80	132,701 89 L		00	132,701 89 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
423074103	HEINZ H J CO			15MAY01	16MAY01	1 000000	
** JF2H **							
	103	194,679 43	180,932 50	15,746 93 L		00	15,746 93 L
	4,900 000						
** JF2H **				09NOV01	15NOV01	1 000000	
	450	831,934 68	825,923 11	6,011 57 L		00	6,011 57 L
	21,100 000						
423074103	TOTAL	1,028,614 11	1,006,855 61	21,758 50 L		00	21,758 50 L
423319102	HELIX TECHNOLOGY CORP			09MAY01	14MAY01	1 000000	
** JF1G **							
	233	57,198 09	24,875 00	30,323 09 L		00	30,323 09 L
	2,000 000						
** JF1G **				10MAY01	15MAY01	1 000000	
	245	164,820 64	74,861 50	89,959 14 L		00	89,959 14 L
	5,800 000						
423319102	TOTAL	222,018 73	101,736 50	120,282 23 L		00	120,282 23 L
424281101	HENRY JACK + ASSOC INC			18JUL01	23JUL01	1 000000	
** JF1W **							
	802	382,817 92	272,265 46	110,552 46 S		00	110,552 46 S
	12,100 000						
** JF1W **				06DEC01	11DEC01	1 000000	
	077	181,367 45	195,721 78	-14,354 33 L		00	-14,354 33 L
	7,700 000						
** JF1W **				13DEC01	18DEC01	1 000000	
	150	307,670 96	435,014 41	-127,343 45 L		00	-127,343 45 L
	15,400 000						
** JF1W **				13DEC01	18DEC01	1 000000	
	151	305,823 02	405,805 49	-44,640 86 L		00	-44,640 86 L
	15,400 000						
** JF1W **							
				-55,341 61 S		00	-55,341 61 S
** JF1W **				17DEC01	20DEC01	1 000000	
	175	16,039 46	18,568 75	-2,529 29 S		00	-2,529 29 S
	800 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1W **	193	140,345 32	145,906 25	18DEC01	21DEC01	1 000000	-5,560 93 S
	7,000 000			-5,560 93 S		00	
** JF1W **	210	157,994 73	169,639 16	19DEC01	24DEC01	1 000000	-11,644 43 S
	7,900 000			-11,644 43 S		00	
** JF1W **	252	243,075 04	270,533 36	20DEC01	26DEC01	1 000000	-26,657 52 S
	12,100 000			-26,657 52 S		00	
** JF1W **	267	252,171 77	330,501 01	21DEC01	27DEC01	1 000000	-78,409 24 S
	12,600 000			-78,409 24 S		00	
426281101	TOTAL	794,861 43	1,036,541 68	-186,338 64 L		00	-186,338 64 L
		1,499,068 06	1,613,299 48	-69,590 56 S		00	-69,590 56 S
428236103	HEWLETT PACKARD CO	COM		05JAN01	10JAN01	1 000000	
** JF1Z **	403	49,813 86	58,486 17	-8,672 31 L		00	-8,672 31 L
	1,600 000						
** JF1Z **	430	49,617 31	66,931 39	-16,008 56 L	08JAN01	11JAN01	1 000000
	1,600 000			-16,008 56 L		00	-16,008 56 L
** JF1Z **	504	9,744 57	13,219 80	-3,475 23 S	11JAN01	17JAN01	1 000000
	300 000			-3,475 23 S		00	-3,475 23 S
** JF1Z **	521	94,095 60	132,069 19	-37,973 59 S	11JAN01	17JAN01	1 000000
	2,900 000			-37,973 59 S		00	-37,973 59 S
** JF1Z **	076	80,687 80	165,025 56	-84,337 76 L	26JUL01	31JUL01	1 000000
	3,400 000			-84,337 76 L		00	-84,337 76 L
** JF1Z **	115	67,364 91	135,810 96	-62,419 04 L	30JUL01	02AUG01	1 000000
	2,800 000			-62,419 04 L		00	-62,419 04 L
** JF1Z **				-6,027 01 S		00	-6,027 01 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	119	14,973 64	18,463 74	-3,490 10 S	31JUL01	03AUG01	1 000000
	600 000					00	-3,490 10 S
** JF1Y **	498	43,899 74	30,377 39	13,522 35 S	10DEC01	13DEC01	1 000000
	1,900 000			13,522 35 S		00	13,522 35 S
** JF1Y **	525	33,433 73	23,982 15	9,451 58 S	11DEC01	14DEC01	1 000000
	1,500 000			9,451 58 S		00	9,451 58 S
** JF1Y **	540	6,587 70	4,796 43	1,791 35 S	12DEC01	17DEC01	1 000000
	300 000			1,791 35 S		00	1,791 35 S
** JF1Y **	550	10,975 50	7,994 05	2,981 45 S	12DEC01	17DEC01	1 000000
	500 000			2,981 45 S		00	2,981 45 S
** JF1Y **	564	56,836 88	43,167 87	13,669 01 S	13DEC01	18DEC01	1 000000
	2,700 000			13,669 01 S		00	13,669 01 S
** JF1Y **	569	47,523 08	38,520 88	9,002 20 S	14DEC01	19DEC01	1 000000
	2,300 000			9,002 20 S		00	9,002 20 S
** JF1Y **	571	12,563 46	10,108 30	2,455 16 S	17DEC01	20DEC01	1 000000
	600 000			2,455 16 S		00	2,455 16 S
428236103	TOTAL	247,483 88	426,254 08	-171,437 67 L		00	-171,437 67 L
		447,616 20	525,442 15	601 65 S		.00	601 65 S
433578104	HISPANIC BROADCASTING CORP	COM		05NOV01	08NOV01	1 000000	
** JF1W **	671	286,659 46	249,162 54	37,496 92 S		00	37,496 92 S
	15,900 000						
** JF1W **	677	18,071 89	15,670 60	2,401 29 S	06NOV01	09NOV01	1 000000
	1,000 000			2,401 29 S		.00	2,401 29 S
** JF21 **	582	96,786 36	93,703 20	3,083 16 L	11DEC01	14DEC01	1 000000
	4,000 000			3,083 16 L		00	3,083 16 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR	NET BAS SECY GN/LS
433578104	TOTAL		93,703 20	3,083 16 L		00	3,083 16 L
			96,786 36				
			304,731 35	39,898 21 S		00	39,898 21 S
437076102	HOME DEPOT INC	COM		06AUG01	09AUG01	1 000000	
** JF1Z **			11,442 78	32,080 68 L		00	32,080 68 L
	222						
	900 000						
** JF1Z **			2,542 84	5,593 09 L	13SEP01	1 000000	5,593 09 L
	495					00	
	200 000						
** JF1Z **			17,782 94	39,195 30 L	13SEP01	1 000000	39,195 30 L
	509					00	
	1,400 000						
** JF1Z **			29,725 33	54,980 84 L	21SEP01	1 000000	54,980 84 L
	547					00	
	2,300 000						
** JF1Z **			20,050 42	32,147 84 L	24SEP01	1 000000	32,147 84 L
	581					00	
	1,500 000						
** JF1Z **			20,541 12	29,236 22 L	25SEP01	1 000000	29,236 22 L
	596					00	
	1,500 000						
** JF1Y **			335,376 95	-22,684 91 S	30NOV01	1 000000	-22,684 91 S
	362					00	
	7,200 000						
** JF1Y **			8,040 66	613 05 S	03DEC01	1 000000	613 05 S
	367					00	
	200 000						
** JF1Y **			52,264 29	3,406 87 S	03DEC01	1 000000	3,406 87 S
	372					00	
	1,300 000						
** JF1Y **			68,345 61	16,280 11 S	10DEC01	1 000000	16,280 11 S
	416					00	
	1,700 000						
** JF1Y **			133,201 83	24,052 12 S	11DEC01	1 000000	24,052 12 S
	440					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR	NET BAS SECY GN/LS
							3,200 000
437076102	TOTAL		102,085 43	193,233 97 L		00	193,233 97 L
			618,896 58	21,667 24 S		00	21,667 24 S
438516106	HONEYWELL INTL INC	COM		18SEP01	21SEP01	1 000000	
** JF2H **			541,524 48	-134,348 08 S		00	-134,348 08 S
	340						
	14,700 000						
441339108	HOT TOPIC INC	COM		25APR01	30APR01	1 000000	
** JF1W **			46,597 50	9,974 61 S		00	9,974 61 S
	307						
	1,800 000						
** JF1W **			199,118 50	40,854 00 S	30APR01	1 000000	40,854 00 S
	315					00	
	7,700 000						
** JF1W **			38,752 50	8,366 62 S	01MAY01	1 000000	8,366 62 S
	325					00	
	1,500 000						
** JF1W **			67,171 00	16,646 56 S	01MAY01	1 000000	16,646 56 S
	328					00	
	2,600 000						
** JF1W **			485,929 41	127,519 21 S	03MAY01	1 000000	127,519 21 S
	359					00	
	18,300 000						
** JF1W **			177,133 37	12,731 50 S	26DEC01	1 000000	12,731 50 S
	250					00	
	6,000 000						
441339108	TOTAL		1,014,702 28	216,092 50 S		00	216,092 50 S
			1,230,794 78				
441451101	HOTEL RESERVATIONS NETWORK INC CL A			05SEP01	11SEP01	1 000000	
** JF2I **			126,743 68	23,551 31 L		00	23,551 31 L
	383						
	3,600 000						
** JF2I **			102,133 00	-16,600 40 L	11OCT01	1 000000	-16,600 40 L
	448					00	
	2,700 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2I **	461	80,467 31	100,156 94	17OCT01	22OCT01	1 000000	-19,689 43 L
	2,600 000			-19,689 43 L		00	
** JF2I **	498	89,529 81	105,461 20	06NOV01	09NOV01	1 000000	-15,931 39 L
	2,800 000			-15,931 39 L		00	
** JF2I **	573	152,077 41	165,616 88	05DEC01	10DEC01	1 000000	-13,539 47 L
	4,400 000			-13,539 47 L		00	
441451101	TOTAL	557,902 12	600,111 70	-42,209 58 L		00	-42,209 58 L
441560109	HOUGHTON MIFFLIN CO	COM		06JUL01	15JUL01	1 000000	
** JF1I **	727	4,200,000 00	1,515,500 00	2,684,500 00 L		00	2,684,500 00 L
	70,000 000						
444165104	HUDSON UTD BANCORP	COM		24JAN01	24JAN01	1 000000	
** JF1I **	619	00	8 43	-8 43 L		00	-8 43 L
	400						
445467103	HUMPHREY HOSPITALITY TR	COM		02JAN01	05JAN01	1 000000	
** JF1G **	675	11,556 24	9,764 00	1,792 24 S		00	1,792 24 S
	1,600 000						
** JF1G **	705	12,872 98	10,984 50	1,888 48 S	09JAN01	1 000000	1,888 48 S
	1,800 000					00	
** JF1G **	718	13,590 41	11,594 75	1,995 86 S	10JAN01	1 000000	1,995 86 S
	1,900 000					00	
** JF1G **	752	18,142 44	15,256 25	2,886 39 S	12JAN01	1 000000	2,886 39 S
	2,500 000					00	
** JF1G **	779	2,175 49	1,830 75	344 74 S	16JAN01	1 000000	344 74 S
	300 000					00	
** JF1G **	789	8,375 71	7,323 00	1,052 71 S	17JAN01	1 000000	1,052 71 S
	1,200 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1G **	CXL 789	-8,375 71	-7,323 00	-1,052 71 S	17JAN01	1 000000	-1,052 71 S
	-1,200 000					00	
** JF1G **	796	7,875 40	6,712 75	1,162 65 S	17JAN01	1 000000	1,162 65 S
	1,100 000					00	
** JF1G **	797	715 94	610 25	105 69 S	17JAN01	1 000000	105 69 S
	100 000					00	
** JF1G **	828	2,891 89	2,441 00	450 89 S	19JAN01	1 000000	450 89 S
	400 000					00	
** JF1G **	821	3,614 87	3,051 25	563 62 S	22JAN01	1 000000	563 62 S
	500 000					00	
** JF1G **	844	2,841 89	2,441 00	400 89 S	24JAN01	1 000000	400 89 S
	400 000					00	
** JF1G **	853	21,128 59	18,307 50	2,821 09 S	25JAN01	1 000000	2,821 09 S
	3,000 000					00	
** JF1G **	866	10,687 13	9,153 75	1,533 38 S	26JAN01	1 000000	1,533 38 S
	1,500 000					00	
** JF1G **	882	54,148 19	46,379 00	7,769 19 S	29JAN01	1 000000	7,769 19 S
	7,600 000					00	
** JF1G **	890	22,086 74	18,917 75	3,169 01 S	30JAN01	1 000000	3,169 01 S
	3,100 000					00	
** JF1G **	893	21,374 28	18,307 50	3,066 78 S	31JAN01	1 000000	3,066 78 S
	3,000 000					00	
** JF1G **	102	42,997 90	56,175 56	4,822 34 S	01FEB01	1 000000	6,822 34 S
	9,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
445467103	TOTAL						
	268,700 80		231,927 56	36,773 24 S		00	36,773 24 S
448774109	HYDRIL COMPANY	COM		19DEC01	24DEC01	1 000000	
** JFIW **	208	51,400 20	84,800 00	-33,399 80 S		00	-33,399 80 S
	3,200 000						
** JFIW **	296	19,918 17	29,150 00	-9,231 83 S	03JAN02	1 000000	-9,231 83 S
	1,100 000					00	
** JFIW **	313	26,279 60	39,750 00	-13,470 40 S	04JAN02	1 000000	-13,470 40 S
	1,500 000					00	
448774109	TOTAL						
	97,597 97		153,700 00	-56,102 03 S		00	-56,102 03 S
449730103	I MANY INC	COM		07MAY01	10MAY01	1 000000	
** JFIW **	395	3,433 88	2,719 82	714 06 S		00	714 06 S
	200 000						
** JFIW **	400	189,246 49	149,590 10	39,656 39 S	10MAY01	1 000000	39,656 39 S
	11,000 000					00	
** JFIW **	404	428,543 21	369,845 26	58,697 95 S	11MAY01	1 000000	58,697 95 S
	25,000 000					00	
449730103	TOTAL						
	621,223 58		522,155 18	99,068 40 S		00	99,068 40 S
450565106	ITLA CAP CORP	COM		04MAY01	09MAY01	1 000000	
** JFIG **	204	1,719 94	1,970 75	-250 81 S		00	-250 81 S
	100 000						
** JFIG **	212	1,664 94	1,970 75	-305 81 S	10MAY01	1 000000	-305 81 S
	100 000					00	
** JFIG **	224	11,639 70	13,795 25	-2,155 55 S	11MAY01	1 000000	-2,155 55 S
	700 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
450565106	TOTAL						
	15,024 58		17,736 75	-2,712 17 S		00	-2,712 17 S
450688109	ITT EDL SVCS INC	COM		01MAR01	06MAR01	1 000000	
** JFIG **	386	39,583 47	19,798 87	19,784 80 L		00	19,784 80 L
	1,300 000						
** JFIG **	397	61,277 95	30,459 80	30,818 15 L	07MAR01	1 000000	30,818 15 L
	2,000 000					00	
** JFIG **	408	85,941 17	42,643 72	43,297 45 L	09MAR01	1 000000	43,297 45 L
	2,800 000					00	
** JFIG **	422	102,506 45	50,610 78	51,895 67 L	12MAR01	1 000000	51,895 67 L
	3,300 000					00	
** JFIG **	426	31,948 93	15,550 00	16,398 93 L	12MAR01	1 000000	16,398 93 L
	1,000 000					00	
** JFIG **	060	130,284 90	55,445 60	74,839 30 L	19APR01	1 000000	74,839 30 L
	3,900 000					00	
** JFIG **	105	149,470 49	56,981 32	92,489 17 L	23APR01	1 000000	92,489 17 L
	4,400 000					00	
** JFIG **	109	27,277 16	10,360 24	16,916 92 L	24APR01	1 000000	16,916 92 L
	800 000					00	
** JFIG **	059	2,850 90	1,295 03	1,555 87 L	17SEP01	1 000000	1,555 87 L
	100 000					00	
** JFIG **	149	53,310 01	25,900 60	27,409 41 L	21SEP01	1 000000	27,409 41 L
	2,000 000					00	
** JFIG **	166	272,735 89	115,741 69	156,994 20 L	24SEP01	1 000000	156,994 20 L
	9,900 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
450608109	TOTAL						
	957,187 52		424,787 65	532,399 87 L		00	532,399 87 L
45071R109	IXIA	COM		15FEB01	21FEB01	1 000000	
** JFIW **	657	63,785 37	48,797 07	14,988 30 S		00	14,988 30 S
	2,100 000						
** JFIW **	675	117,572 53	104,565 15	13,007 38 S	20FEB01	23FEB01	1 000000
	4,500 000					00	13,007 38 S
** JFIW **	715	402,903 15	390,455 72	12,447 43 S	23FEB01	28FEB01	1 000000
	18,300 000					00	12,447 43 S
45071R109	TOTAL						
	584,261 05		543,817 94	40,443 11 S		00	40,443 11 S
452308109	ILLINOIS TOOL WKS INC	COM		04SEP01	11SEP01	1 000000	
** JFIZ **	467	24,463 90	25,701 88	-1,037 98 L		00	-1,037 98 L
	400 000						
** JFIZ **	505	16,000 81	18,803 82	-803 01 L	10SEP01	13SEP01	1 000000
	300 000					00	-803 01 L
452308109	TOTAL						
	42,444 71		44,505 70	-1,840 99 L		00	-1,840 99 L
452528102	IMMUNEX CORP NEW	COM		18SEP01	21SEP01	1 000000	
** JFIZ **	535	10,401 55	38,801 90	-28,400 35 L		00	-28,400 35 L
	600 000						
** JFIZ **	536	3,460 38	13,318 37	-9,857 99 L	18SEP01	21SEP01	1 000000
	200 000					00	-9,857 99 L
** JFIZ **	542	8,554 63	33,295 92	-24,741 29 L	18SEP01	21SEP01	1 000000
	500 000					00	-24,741 29 L
** JFIZ **	575	17,989 42	70,790 07	-52,800 65 L	19SEP01	24SEP01	1 000000
	1,100 000					00	-52,800 65 L
** JFIZ **					28SEP01	25SEP01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
	599	110,048 30	298,901 04	-129,235 70 L		00	-129,235 70 L
	6,300 000						
** JFIZ **				-59,617 04 S		00	-59,617 04 S
452528102	TOTAL						
	150,454 28		455,107 30	-245,035 98 L		00	-245,035 98 L
	110,048 30		298,901 04	-59,617 04 S		00	-59,617 04 S
452548101	IMPAX LABORATORIES INC	COM		11DEC01	14DEC01	1 000000	
** JFIW **	128	21,919 26	28,500 00	1,419 26 S		00	1,419 26 S
	2,000 000						
** JFIW **	125	17,599 41	16,400 00	1,199 41 S	12DEC01	17DEC01	1 000000
	1,600 000					00	1,199 41 S
** JFIW **	142	4,703 84	4,100 00	603 84 S	13DEC01	18DEC01	1 000000
	400 000					00	603 84 S
** JFIW **	159	19,919 33	16,400 00	3,519 33 S	14DEC01	19DEC01	1 000000
	1,600 000					00	3,519 33 S
452548101	TOTAL						
	64,141 84		57,400 00	6,741 84 S		00	6,741 84 S
45321W106	IMRGLOBAL CORP	COM		05JAN01	10JAN01	1 000000	
** JFIG **	722	13,249 55	20,820 60	-7,571 05 L		00	-7,571 05 L
	2,000 000						
** JFIG **	127	135,195 49	221,419 12	-86,223 63 L	31JAN01	05FEB01	1 000000
	28,800 000					00	-86,223 63 L
** JFIG **	183	31,198 96	56,213 98	-25,015 02 L	06FEB01	09FEB01	1 000000
	5,200 000					00	-25,015 02 L
** JFIG **	190	161,994 60	292,799 56	-130,804 96 L	07FEB01	12FEB01	1 000000
	27,000 000					00	-130,804 96 L
** JFIG **	287	159,841 24	242,283 98	-27,771 75 L	09FEB01	14FEB01	1 000000
						00	-27,771 75 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
22,700 000							
** JFIC **				-54,670 99 S		00	-54,670 99 S
219	107,583 91	55,512 13		12FEB01	15FEB01	1 000000	52,071 78 S
15,100 000				52,071 78 S		00	
** JFIC **				14FEB01	20FEB01	1 000000	12,296 82 S
249	25,899 13	13,402 31		12,296 82 S		00	
3,700 000				14FEB01	22FEB01	1 000000	968 93 S
** JFIC **				968 93 S		00	
265	2,071 82	1,102 89		16FEB01	22FEB01	1 000000	-968 93 S
300 000				-968 93 S		00	
** JFIC **				16FEB01	22FEB01	1 000000	965 93 S
CXL	-2,071 82	-1,102 89		965 93 S		00	
-300 000				16FEB01	22FEB01	1 000000	965 93 S
** JFIC **				965 93 S		00	
282	2,068 82	1,102 89		16FEB01	22FEB01	1 000000	965 93 S
300 000				965 93 S		00	
** JFIC **				20FEB01	23FEB01	1 000000	22,012 01 S
294	45,907 96	23,895 95		22,012 01 S		00	
6,500 000				20FEB01	26FEB01	1 000000	2,588 77 S
** JFIC **				2,588 77 S		00	
305	5,529 81	2,941 04		21FEB01	26FEB01	1 000000	2,588 77 S
800 000				2,588 77 S		00	
** JFIC **				20APR01	25APR01	1 000000	45,116 71 S
077	88,497 05	43,380 34		45,116 71 S		00	
11,800 000				24APR01	01MAY01	1 000000	59,635 66 S
** JFIC **				59,635 66 S		00	
128	117,353 57	57,717 91		24APR01	01MAY01	1 000000	59,635 66 S
15,700 000				59,635 66 S		00	
** JFIC **				27APR01	02MAY01	1 000000	50,172 83 S
143	93,553 17	43,380 34		50,172 83 S		00	
11,800 000				27APR01	02MAY01	1 000000	50,172 83 S
** JFIC **				50,172 83 S		00	
144	152,094 13	66,908 66		30APR01	03MAY01	1 000000	85,185 47 S
18,200 000				85,185 47 S		00	
** JFIC **				01MAY01	04MAY01	1 000000	26,261 49 S
174	46,481 14	20,219 65		26,261 49 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
5,500 000							
** JFIC **				02MAY01	07MAY01	1 000000	43,139 48 S
184	72,182 25	29,042 77		43,139 48 S		00	
7,900 000				02MAY01	07MAY01	1 000000	43,139 48 S
45321W106	TOTAL	501,479 84	833,537 24	-277,386 41 L		00	-277,386 41 L
		916,992 18	599,987 97	344,775 96 S		00	344,775 96 S
454487100	INDYMAC BANCORP INC	COM		30APR01	03MAY01	1 000000	
** JF1W **				-1,397 34 S		00	-1,397 34 S
357	273,571 66	274,969 00		-1,397 34 S		00	
12,000 000				07NOV01	13NOV01	1 000000	2,412 04 S
** JF1W **				2,412 04 S		00	
686	41,658 60	39,246 56		07NOV01	13NOV01	1 000000	2,412 04 S
1,600 000				2,412 04 S		00	
456487100	TOTAL	315,230 26	314,215 56	1,014 70 S		00	1,014 70 S
				1,014 70 S		00	
456781102	INFOSPACE INC	COM		22JAN01	25JAN01	1 000000	
** JF2I **				-395,517 85 L		00	-395,517 85 L
039	85,632 95	481,150 80		-395,517 85 L		00	
11,700 000				22JAN01	25JAN01	1 000000	-896,927 95 L
** JF2I **				-896,927 95 L		00	
840	254,994 05	1,151,922 00		22JAN01	25JAN01	1 000000	-896,927 95 L
33,200 000				-896,927 95 L		00	
** JF2I **				23JAN01	26JAN01	1 000000	-418,832 56 L
049	176,846 86	595,679 42		-418,832 56 L		00	
29,400 000				23JAN01	26JAN01	1 000000	-418,832 56 L
** JF2I **				-418,832 56 L		00	
050	326,989 10	847,283 39		23JAN01	26JAN01	1 000000	-520,294 29 L
54,500 000				-520,294 29 L		00	
** JF2I **				23JAN01	26JAN01	1 000000	-520,294 29 L
052	86,775 12	143,786 98		-520,294 29 L		00	
14,600 000				23JAN01	26JAN01	1 000000	-57,011 86 L
** JF2I **				-57,011 86 L		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
45478T102	TOTAL						
	931,238 08	3,219,022 59	-2,288,584 51 L		00		-2,288,584 51 L
45478B108	INFOSYS TECHNOLOGIES LTD						
" JF1L "				SPONSORED ADR REPSTG 1/4 EQ SH 02MAR01	15MAR01	1 000000	
	028	159,894 66	198,250 00			00	-38,355 34 S
	2,000 000						
454866102	INGERSOLL RAND CO						
" JF1Z "				COM 06AUG01	09AUG01	1 000000	
	223	14,743 64	11,107 79			00	5,635 85 L
	400 000						
" JF1Z "				06SEP01	11SEP01	1 000000	
	450	7,955 15	5,553 89			00	2,401 24 L
	200 000						
" JF1Z "				06SEP01	11SEP01	1 000000	
	465	3,969 57	2,776 95			00	1,192 62 L
	100 000						
" JF1Z "				15NOV01	20NOV01	1 000000	
	255	12,668 58	8,330 84			00	4,337 74 L
	300 000						
" JF1Z "				03DEC01	06DEC01	1 000000	
	451	12,461 79	8,330 84			00	4,130 95 L
	300 000						
" JF1Z "				21DEC01	27DEC01	1 000000	
	439	12,781 64	8,330 84			00	4,450 80 L
	300 000						
454866102	TOTAL						
	66,588 37	44,451 15	22,149 22 L		00		22,149 22 L
457277101	INKTOMI CORP						
" JF1Z "				COM 02JAN01	05JAN01	1 000000	
	336	31,879 46	131,818 81			00	-78,827 69 L
	2,200 000						
" JF1Z "						00	-21,111 66 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
457277101	TOTAL						
	31,879 46	131,818 81	-78,827 69 L		00		-78,827 69 L
	31,879 46	131,818 81	-21,111 66 S		00		-21,111 66 S
457750187	INSTINET GROUP INC						
" JF1Z "				COM 18MAY01	23MAY01	1 000000	
	210	3,592 59	2,900 00			00	692 59 S
	200 000						
45811K208	INTEGRATED CIRCUIT SYS INC						
" JF2Q "				COM NEW 06DEC01	11DEC01	1 000000	
	462	320,239 30	283,195 78			00	37,043 52 S
	15,000 000						
" JF2Q "				07DEC01	12DEC01	1 000000	
	465	175,304 54	151,183 36			00	24,121 18 S
	8,000 000						
" JF2Q "				10DEC01	13DEC01	1 000000	
	472	148,360 16	135,999 15			00	12,361 01 S
	6,800 000						
" JF2Q "				11DEC01	14DEC01	1 000000	
	473	124,813 04	118,719 26			00	8,093 80 S
	5,936 000						
" JF2Q "				14DEC01	19DEC01	1 000000	
	486	202,958 21	199,998 75			00	2,959 46 S
	10,000 000						
" JF2Q "				21DEC01	27DEC01	1 000000	
	499	129,195 48	127,799 70			00	1,395 78 S
	6,000 000						
" JF2Q "				26DEC01	31DEC01	1 000000	
	503	112,306 24	106,499 74			00	5,806 50 S
	5,000 000						
" JF2Q "				27DEC01	02JAN02	1 000000	
	584	76,490 54	68,159 84			00	8,330 72 S
	3,200 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
45811K208	TOTAL						
	1,291,667 55	1,191,555 58	100,111 97 S			00	100,111 97 S
458118106	INTEGRATED DEVICE TECHNOLOGY	COM		18JAN01	23JAN01	1 000000	
** JF21 **	028	400,700 39	767,287 34	-366,586 95 L		00	-366,586 95 L
	7,500 000						
** JF1Z **	653	42,497 86	26,347 66	16,150 20 S	24JAN01	1 000000	16,150 20 S
	800 000					00	
** JF21 **	046	311,056 65	570,875 50	-259,818 85 L	25JAN01	1 000000	-259,818 85 L
	6,200 000					00	
** JF1Z **	709	10,004 67	7,234 67	2,770 00 S	25JAN01	1 000000	2,770 00 S
	200 000					00	
** JF1Z **	724	4,718 59	3,611 46	1,107 13 S	26JAN01	1 000000	1,107 13 S
	100 000					00	
** JF1Z **	755	27,836 31	22,236 42	5,599 89 S	29JAN01	1 000000	5,599 89 S
	600 000					00	
** JF1Z **	810	9,443 45	7,466 53	1,976 92 S	30JAN01	1 000000	1,976 92 S
	200 000					00	
** JF1Z **	825	31,393 95	26,351 18	5,042 77 S	31JAN01	1 000000	5,042 77 S
	700 000					00	
** JF1Z **	006	46,161 96	33,933 90	12,228 06 S	06FEB01	1 000000	12,228 06 S
	1,000 000					00	
** JF1Z **	006	-46,161 96	-33,933 90	-12,228 06 S	06FEB01	1 000000	-12,228 06 S
	-1,000 000					00	
** JF1Z **	055	46,061 96	39,058 32	7,003 64 S	06FEB01	1 000000	7,003 64 S
	1,000 000					00	
** JF21 **				07FEB01	12FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	095	329,689 01	757,985 57	-428,296 56 L		00	-428,296 56 L
	8,400 000						
** JF21 **	247	215,079 24	511,583 07	-296,503 83 L	04JUN01	1 000000	-296,503 83 L
	6,300 000				07JUN01	00	
** JF21 **	554	132,479 58	227,520 92	-95,041 34 L	28NOV01	1 000000	-95,041 34 L
	4,400 000				03DEC01	00	
** JF21 **	558	100,602 39	180,982 55	-80,380 16 L	29NOV01	1 000000	-80,380 16 L
	3,500 000				04DEC01	00	
458118106	TOTAL						
-----		1,489,607 26	3,016,234 95	-1,526,627 69 L		00	-1,526,627 69 L
		171,956 79	132,306 24	39,650 55 S		00	39,650 55 S
458140100	INTEL CORP	COM		22FEB01	27FEB01	1 000000	
** JF2H **	780	119,996 00	236,908 94	-116,912 94 S		00	-116,912 94 S
	4,000 000						
** JF2H **	322	676,860 63	929,432 84	-252,572 21 S	07SEP01	1 000000	-252,572 21 S
	25,984 000				12SEP01	00	
** JF1Y **	702	227,302 00	333,185 02	-105,883 02 S	09OCT01	1 000000	-105,883 02 S
	10,600 000				12OCT01	00	
458140100	TOTAL						
-----		1,024,158 63	1,499,526 80	-475,368 17 S		00	-475,368 17 S
458372109	INTER TEL INC	COM		19APR01	24APR01	1 000000	
** JFIG **	061	7,349 75	12,220 81	-4,871 06 L		00	-4,871 06 L
	700 000						
** JFIG **	081	4,099 86	6,983 32	-2,883 46 L	20APR01	1 000000	-2,883 46 L
	400 000				25APR01	00	
** JFIG **	116	16,999 43	30,454 13	-13,454 70 L	24APR01	1 000000	-13,454 70 L
	1,700 000				27APR01	00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1C **	133 1,500 000	14,793 25	28,243 14	26APR01 -13,449 89 L	01MAY01	1 000000 00	-13,449 89 L
** JF1C **	150 3,700 000	36,461 70	70,138 27	27APR01 -33,476 57 L	02MAY01	1 000000 00	-33,476 57 L
** JF1C **	160 1,400 000	14,213 02	26,446 84	30APR01 -12,233 82 L	03MAY01	1 000000 00	-12,233 82 L
** JF1C **	804 1,900 000	31,190 88	36,602 60	29AUG01 -5,411 72 L	04SEP01	1 000000 00	-5,411 72 L
** JF1C **	821 4,500 000	72,605 52	89,803 15	31AUG01 -17,197 63 L	06SEP01	1 000000 00	-17,197 63 L
** JF1C **	802 2,400 000	38,594 71	55,500 00	04SEP01 -16,903 29 L	07SEP01	1 000000 00	-16,903 29 L
** JF1C **	812 1,200 000	18,605 37	27,750 00	05SEP01 -9,144 63 L	10SEP01	1 000000 00	-9,144 63 L
** JF1C **	392 4,000 000	59,998 00	92,500 00	19OCT01 -32,502 00 L	24OCT01	1 000000 00	-32,502 00 L
458372109	TOTAL	515,113 49	476,442 26	-161,528 77 L		00	-161,528 77 L
45884X103	INTERMUNE INC						
** JF1W **	126 2,200 000	106,439 71	70,400 00	12DEC01 36,039 71 S	17DEC01	1 000000 00	36,039 71 S
** JF1W **	146 2,100 000	103,885 00	71,416 48	13DEC01 32,468 52 S	18DEC01	1 000000 00	32,468 52 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
45884X103	TOTAL	210,324 71	141,816 48	68,508 23 S		00	68,508 23 S
459200101	INTERNATIONAL BUSINESS MACHS						
** JF2H **	744 2,300 000	264,667 81	124,850 29	31JAN01 137,817 52 L	05FEB01	1 000000 00	137,817 52 L
** JF2H **	058 900 000	104,963 47	51,653 51	30APR01 53,310 16 L	03MAY01	1 000000 00	53,310 16 L
** JF2H **	062 1,100 000	129,258 33	120,972 84	01MAY01 8,285 49 L	04MAY01	1 000000 00	8,285 49 L
** JF2H **	078 1,300 000	150,898 57	166,417 42	08MAY01 -15,518 85 L	11MAY01	1 000000 00	-15,518 85 L
** JF1Z **	134 1,800 000	201,538 74	207,627 73	11MAY01 -6,088 99 L	16MAY01	1 000000 00	-6,088 99 L
** JF1Z **	590 600 000	64,517 59	77,463 72	06JUL01 -12,946 13 L	11JUL01	1 000000 00	-12,946 13 L
** JF1Z **	777 700 000	73,847 54	90,237 70	19JUL01 -16,390 16 L	24JUL01	1 000000 00	-16,390 16 L
** JF1Z **	782 900 000	93,802 79	119,285 82	19JUL01 -25,483 83 L	24JUL01	1 000000 00	-25,483 83 L
** JF1Z **	808 400 000	41,484 61	53,605 10	20JUL01 -11,920 49 L	25JUL01	1 000000 00	-11,920 49 L
** JF1Y **	380 300 000	28,045 37	27,606 72	17SEP01 438 45 S	20SEP01	1 000000 00	438 45 S
** JF1Y **	402 100 000	9,307 62	9,282.24	17SEP01 185 38 S	20SEP01	1 000000 00	185 38 S
** JF1Y **				19SEP01	24SEP01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	432 9,425 39	9,202 24	223 15 S		00	223 15 S
** JF1Y **	100 000					
	423 302,037 17	230,056 00	06DEC01 71,981 17 S	11DEC01	1 000000 00	71,981 17 S
2,500 000						
459200101	TOTAL	1,125,179 65	1,014,034 13	111,145 52 L	00	111,145 52 L
	348,815 55	274,067 20	72,748 35 S		00	72,748 35 S
460254105	INTERNATIONAL RECTIFIER CORP COM		08JUN01	13JUN01	1 000000	
** JF1Z **	416 18,968 88	18,079 29	889 59 S		00	889 59 S
300 000						
** JF1Z **	414 23,905 92	24,105 72	11JUN01 -199 80 S	14JUN01	1 000000 00	-199 80 S
400 000						
** JF1Z **	430 29,575 21	32,192 30	11JUN01 -2,617 09 S	14JUN01	1 000000 00	-2,617 09 S
500 000						
** JF1Z **	436 23,298 02	25,467 96	12JUN01 -2,169 94 S	15JUN01	1 000000 00	-2,169 94 S
400 000						
** JF1Z **	455 17,583 25	18,457 74	13JUN01 -874 49 S	18JUN01	1 000000 00	-874 49 S
300 000						
** JF1Z **	462 16,798 81	18,457 74	14JUN01 -1,658 93 S	19JUN01	1 000000 00	-1,658 93 S
300 000						
460254105	TOTAL	130,130 09	136,760 75	-6,630 66 S	00	-6,630 66 S
46060X107	INTERNET SEC SYS INC COM		11DEC01	14DEC01	1 000000	
** JF1W **	115 594,666 53	560,379 58	34,284 95 S		00	34,284 95 S
18,100 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
461142101	INTERVOICE BRITE INC COM		15FEB01	21FEB01	1 000000	
** JF1G **	259 24,445 10	43,408 32	-18,963 22 S		00	-18,963 22 S
2,400 000						
** JF1G **	279 6,816 79	12,460 74	16FEB01 -5,843 97 S	22FEB01	1 000000 00	-5,843 97 S
700 000						
** JF1G **	388 17,210 84	32,556 24	01MAR01 -15,345 40 S	06MAR01	1 000000 00	-15,345 40 S
1,800 000						
** JF1G **	395 9,441 58	18,086 00	02MAR01 -8,645 22 S	07MAR01	1 000000 00	-8,645 22 S
1,000 000						
** JF1G **	416 40,041 74	79,581 92	06MAR01 -39,540 18 S	09MAR01	1 000000 00	-39,540 18 S
4,400 000						
** JF1G **	423 21,055 56	41,599 64	07MAR01 -20,544 08 S	12MAR01	1 000000 00	-20,544 08 S
2,300 000						
** JF1G **	424 62,997 90	111,790 96	07MAR01 -48,793 06 S	12MAR01	1 000000 00	-48,793 06 S
7,000 000						
** JF1G **	057 10,257 15	16,500 00	19APR01 -6,242 85 S	24APR01	1 000000 00	-6,242 85 S
1,100 000						
** JF1G **	058 26,788 43	42,443 75	19APR01 -15,655 32 S	24APR01	1 000000 00	-15,655 32 S
2,900 000						
** JF1G **	082 46,886 83	69,350 81	20APR01 -22,463 98 S	25APR01	1 000000 00	-22,463 98 S
5,200 000						
** JF1G **	092 72,459 58	55,562 58	23APR01 16,897 00 S	26APR01	1 000000 00	16,897 00 S
7,800 000						
** JF1G **	739 32,238 92	18,310 76	21AUG01 13,928 16 L	24AUG01	1 000000 00	13,928 16 L
2,600 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL SECY CN/LS BASE	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
" JFIG "	757 200 000	2,439 91		1,408 52	23AUG01 1,031 39 L	28AUG01	1 000000 00	1,031 39 L
" JFIG "	745 1,000 000	11,999 60		6,553 40	23AUG01 5,446 20 L	28AUG01	1 000000 00	5,446 20 L
" JFIG "	780 2,900 000	35,056 64		18,650 19	27AUG01 16,406 45 L	30AUG01	1 000000 00	16,406 45 L
" JFIG "	794 2,900 000	34,943 83		18,650 19	28AUG01 16,293 64 L	31AUG01	1 000000 00	16,293 64 L
" JFIG "	811 1,400 000	18,879 37		10,289 76	30AUG01 8,589 61 L	05SEP01	1 000000 00	8,589 61 L
" JFIG "	823 1,400 000	18,639 37		10,289 76	31AUG01 8,349 61 L	06SEP01	1 000000 00	8,349 61 L
" JFIG "	004 700 000	7,966 92		4,501 77	04SEP01 3,465 15 L	07SEP01	1 000000 00	3,465 15 L
" JFIG "	005 300 000	5,419 88		1,929 33	04SEP01 1,490 55 L	07SEP01	1 000000 00	1,490 55 L
" JFIG "	035 1,400 000	17,615 09		10,289 76	10SEP01 7,325 33 L	13SEP01	1 000000 00	7,325 33 L
" JFIG "	049 700 000	7,542 24		4,501 77	17SEP01 3,040 47 L	20SEP01	1 000000 00	3,040 47 L
" JFIG "	123 13,100 000	142,071 30		84,146 43	20SEP01 57,924 87 L	25SEP01	1 000000 00	57,924 87 L
" JFIG "	162 3,800 000	39,733 37		23,697 20	24SEP01 16,036 17 L	27SEP01	1 000000 00	16,036 17 L
" JFIG "	176	72,482 08		40,333 26	25SEP01 32,148 82 L	28SEP01	1 000000 00	32,148 82 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL SECY CN/LS BASE	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	6,600 000							
" JFIG "	191 600 000	6,457 76		3,666 66	24SEP01 2,791 10 L	01OCT01	1 000000 00	2,791 10 L
" JFIG "	211 100 000	1,048 34		611 11	27SEP01 437 23 L	02OCT01	1 000000 00	437 23 L
" JFIG "	222 10,700 000	113,307 07		66,020 90	28SEP01 47,286 17 L	03OCT01	1 000000 00	47,286 17 L
" JFIG "	238 2,100 000	22,533 71		13,066 20	01OCT01 9,467 51 L	04OCT01	1 000000 00	9,467 51 L
" JFIG "	244 5,300 000	56,194 55		32,976 68	02OCT01 23,217 95 L	05OCT01	1 000000 00	23,217 95 L
" JFIG "	245 100 000	1,068 46		622 20	02OCT01 446 26 L	05OCT01	1 000000 00	446 26 L
" JFIG "	251 7,500 000	75,274 99		45,068 53	03OCT01 30,206 46 L	09OCT01	1 000000 00	30,206 46 L
461142101	TOTAL	720,913 40		415,584 50	305,529 10 L		00	305,529 10 L
		338,401 50		523,541 78	-185,140 28 S		00	-185,140 28 S
461202103	INTUIT		COM		02JAN01	05JAN01	1 000000	
" JFIZ "	338 300 000	10,998 02		9,004 94	1,993 08 L		00	1,993 08 L
" JFIZ "	356 1,100 000	42,585 04		35,499 38	03JAN01 7,085 66 L	08JAN01	1 000000 00	7,085 66 L
" JFIZ "	664 100 000	3,687 39		4,992 19	19JAN01 -1,304 89 L	24JAN01	1 000000 00	-1,304 89 L
" JFIZ "					22JAN01	25JAN01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	702 3,606 13		4,992 19	-1,386 06 L		00	-1,386 06 L
100 000							
** JFIZ **	723 3,481 35		5,045 00	23JAN01 -1,543 65 L	26JAN01	1 000000 00	-1,563 65 L
100 000							
461202103	TOTAL		59,533 70	4,824 23 L		00	4,824 23 L
461915100	INVESTORS FINL SERVICES CORP	COM		11OCT01	16OCT01	1 000000	
** JFIW **	546 347,351 52		371,425 75	-24,074 23 L		00	-24,074 23 L
6,300 000							
46206P109	IONA TECHNOLOGIES PLC	SPONSORED ADR		23FEB01	28FEB01	1 000000	
** JFIW **	705 342,113 34		510,103 52	-167,990 16 S		00	-167,990 16 S
6,900 000							
** JFIW **	728 52,610 74		74,994 14	27FEB01 -22,383 40 S	02MAR01	1 000000 00	-22,383 40 S
1,000 000							
** JFIW **	729 63,060 41		89,307 00	27FEB01 -26,246 59 S	02MAR01	1 000000 00	-26,246 59 S
1,200 000							
** JFIW **	737 39,381 54		59,538 00	28FEB01 -20,156 44 S	05MAR01	1 000000 00	-20,156 44 S
800 000							
** JFIW **	316 517,392 05		828,726 04	25APR01 -311,333 99 S	01MAY01	1 000000 00	-311,333 99 S
14,500 000							
** JFIW **	844 56,315 92		80,861 79	25JUL01 -24,545 87 S	30JUL01	1 000000 00	-24,545 87 S
2,300 000							
** JFIW **	856 337,000 39		604,854 40	25JUL01 -267,854 01 S	30JUL01	1 000000 00	-267,854 01 S
15,900 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
46206P109	TOTAL		2,248,384 89	-840,510 46 S		00	-840,510 46 S
462684101	IRIDEX CORP	COM		03OCT01	09OCT01	1 000000	
** JFIG **	248 443,285 15		1,064,347 25	-621,062 10 L		00	-621,062 10 L
110,000 000							
462846106	IRON MTN INC PA	COM		21FEB01	26FEB01	1 000000	
** JFIG **	301 26,844 10		13,971 68	12,872 42 L		00	12,872 42 L
700 000							
** JFIG **	308 160,644 63		83,830 09	22FEB01 76,814 54 L	27FEB01	1 000000 00	76,814 54 L
4,200 000							
** JFIG **	330 15,345 48		7,983 82	23FEB01 7,361 66 L	28FEB01	1 000000 00	7,361 66 L
400 000							
** JFIG **	346 7,669 74		3,991 91	26FEB01 3,677 83 L	01MAR01	1 000000 00	3,677 83 L
200 000							
** JFIG **	364 544,743 00		283,225 95	28FEB01 261,517 05 L	05MAR01	1 000000 00	261,517 05 L
14,190 000							
462846106	TOTAL		393,003 45	362,243 50 L		00	362,243 50 L
465754109	12 TECHNOLOGIES INC	COM		03JAN01	08JAN01	1 000000	
** JFIY **	663 14,953 51		24,472 80	-9,519 29 S		00	-9,519 29 S
300 000							
** JFIY **	681 79,166 64		138,364 53	04JAN01 -59,197 89 S	09JAN01	1 000000 00	-59,197 89 S
1,600 000							
** JFIY **	704 8,293 70		18,232 60	05JAN01 -9,938 90 S	10JAN01	1 000000 00	-9,938 90 S
200 000							
** JFIY **	172 77,416 21		192,360 27	14FEB01 -114,944 06 S	20FEB01	1 000000 00	-114,944 06 S
2,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SN SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	180 2,900 000	123,171 07	245,304 19	15FEB01 -122,133 12 S	21FEB01	1 000000 00	-122,133 12 S
** JF1Y **	184 100 000	4,206 23	5,036 46	15FEB01 -830 23 S	21FEB01	1 000000 00	-830 23 S
** JF1Y **	193 1,700 000	64,863 88	80,740 62	16FEB01 -15,876 74 S	22FEB01	1 000000 00	-15,876 74 S
** JF1Y **	200 600 000	21,687 77	31,855 83	20FEB01 -10,168 06 S	23FEB01	1 000000 00	-10,168 06 S
** JF1Y **	301 500 000	11,588 86	26,369 23	02MAR01 -14,780 37 S	07MAR01	1 000000 00	-14,780 37 S
** JF1Z **	488 500 000	8,937 20	25,619 38	16MAR01 -16,682 18 S	21MAR01	1 000000 00	-16,682 18 S
** JF1Z **	510 900 000	15,831 01	47,089 90	16MAR01 -31,258 89 S	21MAR01	1 000000 00	-31,258 89 S
** JF1Z **	514 100 000	1,691 50	5,344 53	19MAR01 -3,653 03 S	22MAR01	1 000000 00	-3,653 03 S
** JF1Z **	515 100 000	1,734 22	5,344 53	19MAR01 -3,410 31 S	22MAR01	1 000000 00	-3,610 31 S
** JF1Z **	518 700 000	12,564 42	33,066 39	19MAR01 -20,501 97 S	22MAR01	1 000000 00	-20,501 97 S
** JF1Y **	460 5,200 000	79,143 43	277,445 11	27MAR01 -198,301 68 S	30MAR01	1 000000 00	-198,301 68 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SN SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
465754109	TOTAL	525,249 65	1,156,646 37	-631,396 72 S		00	-631,396 72 S
46612J101	JDS UNIPHASE CORP		COM	22JAN01	25JAN01	1 000000	
** JF2I **	044 4,400 000	259,278 95	307,173 65	-47,894 70 L		00	-47,894 70 L
** JF2I **	058 4,200 000	378,021 85	432,835 60	-54,813 75 L	24JAN01	1 000000 00	-54,813 75 L
** JF2I **	065 4,740 000	271,034 59	330,909 79	-59,875 20 L	31JAN01	1 000000 00	-59,875 20 L
** JF2I **	072 11,300 000	627,852 27	788,877 78	-161,025 51 L	01FEB01	1 000000 00	-161,025 51 L
** JF1Z **	412 1,700 000	46,901 44	182,152 80	-135,251 36 S	07MAR01	1 000000 00	-135,251 36 S
** JF2I **	245 3,700 000	63,008 89	249,627 10	-186,618 21 L	04JUN01	1 000000 00	-186,618 21 L
** JF2I **	279 36,580 000	369,160 37	2,467,934 96	-2,098,774 59 L	20JUN01	1 000000 00	-2,098,774 59 L
** JF1Z **	053 3,600 000	31,861 46	278,988 72	-62,887 04 L	25JUL01	1 000000 00	-62,887 04 L
** JF1Z **				-184,240 22 S		00	-184,240 22 S
** JF1Z **	073 100 000	882 97	8,074 81	-7,191 84 S	25JUL01	1 000000 00	-7,191 84 S
** JF1Z **	074 2,840 000	25,289 86	141,262 40	-116,052 54 S	26JUL01	1 000000 00	-116,052 54 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
46612J101	TOTAL		2,000,218 38	4,856,347 60	-2,671,889 00 L	00	-2,671,889 00 L
			104,855 73	610,478 73	-442,735 96 S	00	-442,735 96 S
46625H100	J P MORGAN CHASE + CO	COM			06MAR01	09MAR01	1 000000
** JF2H **	803		617,919 46	457,040 12	160,879 34 S	00	160,879 34 S
	12,700 000						
478160104	JOHNSON + JOHNSON	COM			09JUL01	12JUL01	1 000000
** JF1Z **	600		166,538 98	143,878 32	22,660 66 S	00	22,660 66 S
	3,234 000						
480815109	JORE CORP	COM			09MAY01	14MAY01	1 000000
** JF1G **	252		32,118 92	446,975 00	-414,856 08 L	00	-414,856 08 L
	58,400 000						
** JF1G **	249		9,652 17	129,187 50	10MAY01	15MAY01	1 000000
	19,500 000					00	-119,535 33 L
** JF1G **	254		18,376 03	260,461 50	11MAY01	16MAY01	1 000000
	42,100 000					00	-242,085 47 L
480815109	TOTAL		60,147 12	836,424 00	-776,476 88 L	00	-776,476 88 L
48203R104	JUNIPER NETWORKS INC	COM			03JAN01	08JAN01	1 000000
** JF1Y **	451		119,148 44	125,386 56	-6,238 10 S	00	-6,238 10 S
	900 000						
** JF1Z **	815		24,427 67	14,438 42	26JAN01	31JAN01	1 000000
	200 000					00	9,989 25 S
** JF1Z **	831		71,339 96	42,969 83	26JAN01	31JAN01	1 000000
	600 000					00	28,370 13 S
** JF1Z **	087		53,970 10	33,469 15	01FEB01	06FEB01	1 000000
	500 000					00	16,792 09 L
** JF1Z **							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
				3,708 86 S		00	3,708 86 S
** JF1Y **	266		107,886 45	206,145 80	26FEB01	01MAR01	1 000000
	1,500 000					00	-98,259 35 S
** JF1Y **	277		46,595 76	95,298 60	27FEB01	02MAR01	1 000000
	700 000					00	-48,702 84 S
** JF1Y **	300		100,464 81	180,676 30	01MAR01	06MAR01	1 000000
	1,600 000					00	-80,211 49 S
** JF1Y **	303		17,548 75	31,583 52	02MAR01	07MAR01	1 000000
	300 000					00	-14,034 77 S
** JF1Y **	306		17,637.79	31,583 52	02MAR01	07MAR01	1 000000
	300.000					00	-13,945.73 S
** JF1Y **	308		5,735 30	10,527 84	02MAR01	07MAR01	1 000000
	100 000					00	-4,792 54 S
** JF1Z **	428		58,639.50	185,957 69	11JUN01	14JUN01	1 000000
	1,700 000					00	-10,738 01 L
** JF1Z **						00	-116,580 18 S
** JF2I **	352		172,015 84	178,773 96	09AUG01	14AUG01	1 000000
	7,300 000					00	-6,758 12 L
** JF1Z **	566		46,578 97	46,550 06	14DEC01	19DEC01	1 000000
	2,300 000					00	28 91 S
48203R104	TOTAL		284,625 44	398,200 80	-704 04 L	00	-704 04 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/STC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	600 000						
** JFIZ **	648	17,710 90	19,202 58	21DEC01	27DEC01	1 000000	-1,491 68 L
	300 000			-1,491 68 L		00	
494368103	TOTAL	185,391 27	207,098 76	-21,707 49 L		00	-21,707 49 L
495582108	KING PHARMACEUTICALS INC	COM		07AUG01	07AUG01	1 000000	
** JFIZ **	292	30 39	29 14	1 25 S		00	1 25 S
	667						
499064103	KNIGHT TRANSP INC	COM		10APR01	16APR01	1 000000	
** JFIG **	837	26,624 11	16,493 76	10,130 35 L		00	10,130 35 L
	1,000 000						
** JFIG **	854	36,398 78	23,070 88	11APR01	17APR01	1 000000	13,327 90 L
	1,400 000			13,327 90 L		00	
** JFIG **	098	38,998 70	24,718 80	23APR01	26APR01	1 000000	14,279 90 L
	1,500 000			14,279 90 L		00	
** JFIG **	098	-38,998 70	-24,718 80	23APR01	26APR01	1 000000	-14,279 90 L
	CXL -1,500 000			-14,279 90 L		00	
** JFIG **	102	25,999 13	16,483 36	23APR01	26APR01	1 000000	9,515 77 L
	1,000 000			9,515 77 L		00	
** JFIG **	137	5,199 82	3,295 84	26APR01	01MAY01	1 000000	1,903 98 L
	200 000			1,903 98 L		00	
** JFIG **	144	65,068 58	41,222 96	27APR01	02MAY01	1 000000	23,845 62 L
	2,500 000			23,845 62 L		00	
** JFIG **	144	-65,068 58	-41,222 96	27APR01	02MAY01	1 000000	-23,845 62 L
	CXL -2,500 000			-23,845 62 L		00	
** JFIG **	153	67,671 32	42,250 00	27APR01	02MAY01	1 000000	25,421 32 L
	2,600 000			25,421 32 L		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/STC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JFIG **	159	70,590 49	44,432 96	30APR01	03MAY01	1 000000	26,157 53 L
	2,700 000			26,157 53 L		00	
** JFIG **	342	131,757 75	75,435 00	31MAY01	05JUN01	1 000000	56,322 75 L
	4,700 000			56,322 75 L		00	
** JFIG **	416	47,402 65	27,820 00	14JUN01	19JUN01	1 000000	19,582 65 L
	2,600 000			19,582 65 L		00	
** JFIG **	423	31,573 38	18,190 00	15JUN01	20JUN01	1 000000	13,383 38 L
	1,700 000			13,383 38 L		00	
** JFIG **	436	19,950 69	11,770 00	20JUN01	25JUN01	1 000000	8,180 69 L
	1,100 000			8,180 69 L		00	
** JFIG **	439	58,889 53	24,610 00	26OCT01	31OCT01	1 000000	34,279 53 L
	2,300 000			34,279 53 L		00	
** JFIG **	440	38,406 21	16,050 00	26OCT01	31OCT01	1 000000	22,356 21 L
	1,500 000			22,356 21 L		00	
** JFIG **	443	126,745 77	53,500 00	26OCT01	31OCT01	1 000000	73,245 77 L
	5,000 000			73,245 77 L		00	
** JFIG **	444	37,963 73	16,050 00	26OCT01	31OCT01	1 000000	21,913 73 L
	1,500 000			21,913 73 L		00	
** JFIG **	597	281,714 60	109,140 00	27NOV01	30NOV01	1 000000	172,574 60 L
	10,200 000			172,574 60 L		00	
** JFIG **	618	8,323 70	3,210 00	30NOV01	05DEC01	1 000000	5,113 70 L
	300 000			5,113 70 L		00	
** JFIG **	478	30,048 99	10,700 00	10DEC01	13DEC01	1 000000	19,348 99 L
	1,000 000			19,348 99 L		00	
** JFIG **	686	65,970 51	23,540 00	11DEC01	14DEC01	1 000000	42,430 51 L
				42,430 51 L		00	

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
2,200 000						
** JF1C **	690	14,774 50	5,350 00	12DEC01 9,424 50 L	17DEC01 1 000000 00	9,424 50 L
	500 000					
499064105	TOTAL	1,126,005 66	541,391 80	584,613 86 L	00	584,613 86 L
500255104	KOHL'S CORP		COM			
** JF12 **	351	61,013 46	42,805 62	01JUN01 19,007 84 L	06JUN01 1 000000 00	19,007 84 L
	1,000 000					
** JF12 **	362	54,116 09	43,310 92	04JUN01 10,805 17 L	07JUN01 1 000000 00	10,805 17 L
	900 000					
** JF12 **	366	24,004 40	18,916 52	05JUN01 5,087 88 L	08JUN01 1 000000 00	5,087 88 L
	400 000					
** JF1Y **	240	162,296 38	190,155 30	23AUG01 -27,858 92 S	28AUG01 1 000000 00	-27,858 92 S
	3,000 000					
500255104	TOTAL	159,133 95	104,233 06	34,900 89 L	00	34,900 89 L
		162,296 38	190,155 30	-27,858 92 S	00	-27,858 92 S
50063P103	KOREA TELECOM		SPONSORED ADR			
** JF1L **	420	86,771 10	149,204 71	30OCT01 -62,433 61 L	02NOV01 1 000000 00	-62,433 61 L
	4,300 000					
** JF2J **	140	41,244 10	51,647 44	20NOV01 -10,383 34 L	24NOV01 1 000000 00	-10,383 34 L
	1,874 000					
** JF2J **	141	69,550 08	87,888 84	20NOV01 -18,338 76 L	24NOV01 1 000000 00	-18,338 76 L
	3,189 000					
** JF2J **	163	241,882 36	358,545 89	21NOV01 -116,663 53 L	27NOV01 1 000000 00	-116,663 53 L
	11,157 000					
** JF2J **				28NOV01 05DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
21,247 000	215	503,624 18	954,320 11	-450,695 93 L	00	-450,695 93 L
** JF2J **	228	290,253 60	418,310 19	29NOV01 -128,056 59 L	04DEC01 1 000000 00	-128,056 59 L
	12,864 000					
** JF2J **	240	198,240 51	304,443 59	30NOV01 -106,203 08 L	05DEC01 1 000000 00	-106,203 08 L
	8,575 000					
** JF2J **	252	19,149 30	30,868 35	03DEC01 -11,699 05 L	04DEC01 1 000000 00	-11,699 05 L
	858 000					
50063P103	TOTAL	1,450,755 23	2,355,229 12	-904,473 89 L	00	-904,473 89 L
50075N104	KRAFT FOODS INC		CL A			
** JF1Y **	613	10,130 45	9,300 00	05OCT01 830 45 S	11OCT01 1 000000 00	830 45 S
	300 000					
** JF1Y **	613	-10,130 45	-9,300 00	05OCT01 -830 45 S	11OCT01 1 000000 00	-830 45 S
	-300 000					
** JF1Y **	631	4,753 51	4,200 00	05OCT01 553 51 S	11OCT01 1 000000 00	553 51 S
	200 000					
** JF1Y **	634	3,369 88	3,100 00	08OCT01 269 88 S	11OCT01 1 000000 00	269 88 S
	180 000					
** JF1Y **	655	13,518 04	12,400 00	08OCT01 1,118 06 S	11OCT01 1 000000 00	1,118 06 S
	400 000					
** JF1Y **	674	3,586 88	3,100 00	09OCT01 286 88 S	12OCT01 1 000000 00	286 88 S
	100 000					
** JF1Y **	694	13,456 35	12,400 00	09OCT01 1,056 35 S	12OCT01 1 000000 00	1,056 35 S
	400 000					
** JF1Y **	716	3,376 40	3,100 00	09OCT01 276 40 S	12OCT01 1 000000 00	276 40 S
	100 000					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	742	3,396 05	3,100 00	100CT01 296 05 S	150CT01	1 000000 00	296 05 S
100 000							
** JFIY **	753	6,790 63	6,200 00	100CT01 590 63 S	150CT01	1 000000 00	590 63 S
200 000							
** JFIY **	763	6,603 71	6,200 00	110CT01 403 71 S	160CT01	1 000000 00	403 71 S
200 000							
** JFIY **	766	9,780 39	9,300 00	110CT01 480 39 S	160CT01	1 000000 00	480 39 S
300 000							
** JFIY **	782	6,596 75	6,200 00	120CT01 396 75 S	170CT01	1 000000 00	396 75 S
200 000							
** JFIY **	400	3,346 54	3,100 00	30NDV01 246 54 S	05DEC01	1 000000 00	246 54 S
100 000							
** JFIY **	405	6,672 15	6,200 00	03DEC01 472 15 S	06DEC01	1 000000 00	472 15 S
200 000							
50075N104	TOTAL	87,047 30	80,600 00	6,447 30 S		00	6,447 30 S
501044101	KROGER CO						
** JFIY **	458	2,508 50	2,618 72	07DEC01 -110 22 S	12DEC01	1 000000 00	-110 22 S
100 000							
** JFIY **	CXL 458	-2,508 50	-2,618 72	07DEC01 110 22 S	12DEC01	1 000000 00	110 22 S
-100 000							
** JFIY **	465	2,508 50	2,618 72	07DEC01 -110 22 S	27DEC01	1 000000 00	-110 22 S
100 000							
** JFIY **	483	24,906 42	29,582 63	07DEC01 -2,676 21 S	12DEC01	1 000000 00	-2,676 21 S
1,100 000							
** JFIY **	500	4,751 54	5,378 66	10DEC01 -627 12 S	13DEC01	1 000000 00	-627 12 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
200 000							
** JFIY **	516	22,989 81	29,582 63	11DEC01 -6,672 82 S	14DEC01	1 000000 00	-6,672 82 S
1,100 000							
** JFIY **	524	37,884 73	51,097 27	11DEC01 -13,212 54 S	14DEC01	1 000000 00	-13,212 54 S
1,900 000							
** JFIY **	535	312,768 08	409,065 23	11DEC01 -96,297 15 S	14DEC01	1 000000 00	-96,297 15 S
15,700 000							
** JFIY **	539	5,966 80	7,390 74	12DEC01 -1,423 96 S	17DEC01	1 000000 00	-1,423 96 S
300 000							
** JFIY **	551	109,676 78	139,301 80	12DEC01 -29,625 02 S	17DEC01	1 000000 00	-29,625 02 S
5,500 000							
** JFIY **	560	25,950 90	32,925 88	13DEC01 -6,974 98 S	18DEC01	1 000000 00	-6,974 98 S
1,300 000							
501044101	TOTAL	549,323 56	706,943 58	-157,620 02 S		00	-157,620 02 S
501052104	KRONOS INC						
** JFIY **	035	3,701 78	1,713 83	18JAN01 1,987 95 L	23JAN01	1 000000 00	1,987 95 L
100 000							
** JFIY **	045	22,420 53	10,286 12	19JAN01 12,134 41 L	24JAN01	1 000000 00	12,134 41 L
600 000							
** JFIY **	061	11,169 73	5,154 00	23JAN01 6,015 73 L	26JAN01	1 000000 00	6,015 73 L
300 000							
** JFIY **	062	29,549 01	13,847 12	23JAN01 15,701 89 L	26JAN01	1 000000 00	15,701 89 L
800 000							
** JFIY **	085	56,998 10	27,888 55	24JAN01 29,109 55 L	29JAN01	1 000000 00	29,109 55 L
1,500 000							

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECY NET BAS	CM/LS CM/LS
** JFIG **	888	41,153 49	21,266 66		25JAN01	30JAN01	1 000000		19,887 03 L
	1,100 000						00		
** JFIG **	788	97,634 94	54,917 61		16AUG01	21AUG01	1 000000		42,717 33 L
	2,000 000						00		
** JFIG **	256	193,871 53	111,594 02		04OCT01	10OCT01	1 000000		82,277 51 L
	3,600 000						00		
** JFIG **	CXL 256	-193,871 53	-111,594 02		04OCT01	10OCT01	1 000000		-82,277 51 L
	-3,600 000						00		
** JFIG **	258	10,520 64	4,292 50		04OCT01	10OCT01	1 000000		4,228 14 L
	200 000						00		
** JFIG **	267	193,835 53	112,320 50		04OCT01	10OCT01	1 000000		81,515 03 L
	3,600 000						00		
** JFIG **	333	50,398 32	27,663 75		12OCT01	17OCT01	1 000000		22,734 57 L
	900 000						00		
** JFIG **	426	46,345 81	24,725 95		24OCT01	29OCT01	1 000000		21,619 86 L
	800 000						00		
** JFIG **	427	42,628 57	21,797 36		24OCT01	29OCT01	1 000000		20,831 21 L
	700 000						00		
** JFIG **	428	54,593 98	28,049 67		25OCT01	30OCT01	1 000000		26,544 31 L
	900 000						00		
** JFIG **	687	21 64	10 39		11DEC01	11DEC01	1 000000		11 25 L
	500						00		

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY CM/LS	STL DT BASE CURR	SELL RATE CM/LS	NET SECY NET BAS	CM/LS CM/LS
501052104	TOTAL	460,972 27	355,934 01		505,038 26 L		00		305,038 26 L
502161102	LSI LOGIC CORP		COM		05DEC01	10DEC01	1 000000		
** JFIY **	414	12,448 66	14,492 99		-2,044 33 S		00		-2,044 33 S
	700 000								
** JFIY **	420	5,384 82	4,212 97		04DEC01	11DEC01	1 000000		-828 15 S
	300 000						00		
** JFIY **	436	66,479 53	79,277 72		04DEC01	11DEC01	1 000000		-12,798 19 S
	3,800 000						00		
** JFIY **	482	34,053 86	42,785 00		07DEC01	12DEC01	1 000000		-8,731 14 S
	2,000 000						00		
** JFIY **	504	28,644 89	37,325 09		10DEC01	13DEC01	1 000000		-8,680 20 S
	1,700 000						00		
** JFIY **	531	41,753 35	56,948 89		11DEC01	14DEC01	1 000000		-15,195 54 S
	2,500 000						00		
** JFIY **	541	6,527 78	9,393 60		12DEC01	17DEC01	1 000000		-2,865 82 S
	400 000						00		
** JFIY **	553	28,719 45	42,508 56		12DEC01	17DEC01	1 000000		-13,788 91 S
	1,800 000						00		
502161102	TOTAL	224,012 54	288,944 82		-64,932 28 S		00		-64,932 28 S
502392103	LTX CORP		COM		05OCT01	11OCT01	1 000000		
** JFIW **	498	51,172 05	100,397 88		-49,225 83 S		00		-49,225 83 S
	4,400 000								
** JFIW **	583	182,886 49	354,781 43		05OCT01	11OCT01	1 000000		-172,694 94 S
	15,400 000						00		
** JFIW **					05OCT01	11OCT01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	GN/LN			
	504	216,022	439,833	62	-223,811	13	S	-223,811 13 S
18,600	000							
** JFIW **	511	128,095	204,230	10	-76,134	97	S	-76,134 97 S
11,000	000							
502392103	TOTAL	577,376	1,099,243	03	-521,866	87	S	-521,866 87 S

502424104	L 3 COMMUNICATIONS HLDG CORP	02JAN01	05JAN01	02JAN01	05JAN01	1	000000	
** JFIW **	301	179,831	121,075	59	58,755	41	S	58,755 41 S
2,300	000							
** JFIW **	326	293,963	217,972	78	75,990	61	S	75,990 61 S
4,000	000							
** JFIW **	389	339,273	268,261	89	71,011	80	S	71,011 80 S
4,700	000							
** JFIW **	198	683,767	491,082	12	192,685	69	S	192,685 69 S
8,200	000							
** JFIW **	047	211,023	171,943	32	39,080	02	S	39,080 02 S
2,900	000							
** JFIW **	874	431,502	367,091	72	64,410	44	S	64,410 44 S
5,900	000							
502424104	TOTAL	2,139,361	1,637,427	42	501,933	97	S	501,933 97 S

505447102	LABRANCHE + CO INC	29JAN01	01FEB01	29JAN01	01FEB01	1	000000	
** JFIW **	541	163,289	53,200	00	110,089	28	L	110,089 28 L
3,800	000							
** JFIW **	552	163,327	53,200	00	110,127	28	L	110,127 28 L
3,800	000							
** JFIW **	552	-163,327	-53,200	00	-110,127	28	L	-110,127 28 L
3,800	000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	GN/LN			
** JFIW **	544	180,302	57,400	00	122,902	96	L	122,902 96 L
4,100	000							
** JFIW **	568	374,863	113,400	00	261,463	58	L	261,463 58 L
8,100	000							
** JFIW **	578	370,254	112,000	00	258,254	84	L	258,254 84 L
8,000	000							
** JFIW **	589	226,087	58,817	96	167,269	85	L	167,269 85 L
4,800	000							
** JFIW **	400	490,570	123,491	24	367,079	74	L	367,079 74 L
10,200	000							
** JFIW **	623	85,641	34,812	44	50,828	70	L	50,828.70 L
2,600	000							
** JFIW **	650	561,664	471,786	78	60,568	14	L	60,568 14 L
18,000	000							
** JFIW **					29,309	12	S	29,309 12 S
** JFIW **	669	542,489	516,767	73	25,721	57	S	25,721 57 S
19,400	000							
505447102	TOTAL	2,452,674	1,024,908	42	1,398,457	09	L	1,398,457 09 L

51476K103	LANDAUER INC	23FEB01	28FEB01	23FEB01	28FEB01	1	000000	
** JFIG **	322	234,292	200,440	00	33,852	18	L	33,852 18 L
10,000	000							
** JFIG **	427	144,940	100,220	00	44,720	66	L	44,720 66 L
5,000	000							
** JFIG **					28SEP01	03OCT01	1	000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	221 500 000	16,942 38	10,022 00		6,940 38 L		00	6,940 38 L
** JFIG **	255 1,300 000	42,902 07	26,057 20		03OCT01 16,844 87 L	09OCT01	1 000000 00	16,844 87 L
** JFIG **	266 1,600 000	51,609 79	32,070 40		04OCT01 19,539 39 L	10OCT01	1 000000 00	19,539 39 L
** JFIG **	288 300 000	9,444 58	6,013 20		09OCT01 3,431 38 L	12OCT01	1 000000 00	3,431 38 L
** JFIG **	303 300 000	9,324 47	6,013 20		10OCT01 3,311 47 L	15OCT01	1 000000 00	3,311 47 L
** JFIG **	330 400 000	12,472 14	8,017 60		11OCT01 4,454 54 L	16OCT01	1 000000 00	4,454 54 L
** JFIG **	335 2,600 000	78,039 51	51,402 00		12OCT01 26,437 51 L	17OCT01	1 000000 00	26,437 51 L
51476K103	TOTAL	599,987 98	440,455 60		159,532 38 L		00	159,532 38 L
51506S100	LANDMARK SYS CORP	COM			19JAN01	24JAN01	1 000000	
** JFIG **	042 21,000 000	68,247 72	106,312 50		-38,064 78 S		00	-38,064 78 S
** JFIG **	186 15,700 000	60,835 47	79,481 25		07FEB01 -18,645 78 S	12FEB01	1 000000 00	-18,645 78 S
** JFIG **	271 21,000 000	80,979 60	106,312 50		16FEB01 -25,332 90 S	22FEB01	1 000000 00	-25,332 90 S
** JFIG **	311 38,100 000	72,387 58	224,968 75		11OCT01 -152,581 17 L	16OCT01	1 000000 00	-152,581 17 L
** JFIG **	CXL 311 -38,100 000	-72,387 58	-224,968 75		11OCT01 152,581 17 L	16OCT01	1 000000 00	152,581 17 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** JFIG **	329 38,100 000	72,006 58	224,968 75		11OCT01 -152,962 17 L	16OCT01	1 000000 00	-152,962 17 L
** JFIG **	348 58,700 000	102,917 53	254,459 33		16OCT01 -151,541 80 L	19OCT01	1 000000 00	-151,541 80 L
** JFIG **	352 25,400 000	61,445 93	101,058 98		17OCT01 -39,593 05 L	22OCT01	1 000000 00	-39,593 05 L
** JFIG **	364 25,400 000	66,545 76	101,058 98		17OCT01 -34,513 22 L	22OCT01	1 000000 00	-34,513 22 L
** JFIG **	371 12,700 000	33,272 88	51,880 49		18OCT01 -18,607 61 L	23OCT01	1 000000 00	-18,607 61 L
51506S100	TOTAL	336,208 68	733,426 53		-397,217 85 L		00	-397,217 85 L
		210,062 79	292,106 25		-82,043 46 S		00	-82,043 46 S
51729Y100	LARSCOM INC	CL A			22JAN01	25JAN01	1 000000	
** JFIG **	048 5,300 000	29,422 49	34,214 43		-4,791 94 S		00	-4,791 94 S
** JFIG **	049 28,500 000	109,374 09	131,018 77		22JAN01 -21,644 68 S	25JAN01	1 000000 00	-21,644 68 S
** JFIG **	076 15,000 000	106,152 96	89,619 00		24JAN01 16,533 96 S	29JAN01	1 000000 00	16,533 96 S
** JFIG **	453 25,000 000	71,872 40	152,422 49		08MAR01 -80,749 89 S	13MAR01	1 000000 00	-80,749 89 S
** JFIG **	488 5,000 000	12,812 07	30,280 05		12MAR01 -17,467 98 S	15MAR01	1 000000 00	-17,467 98 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
51729Y108	TOTAL	329,634 21		437,754 74		-108,120 53 S		00		-108,120 53 S
518439104	LAUDER ESTEE COS INC		CL A		23MAR01		28MAR01	1 000000		
** JFY **	441	37,658 67		25,777 51		11,881 16 L		00		11,881 16 L
	1,100 000									
** JFY **	447	44,043 69		33,742 43	26MAR01		29MAR01	1 000000		10,301 26 L
	1,300 000					10,301 26 L		00		
** JFY **	448	6,769 35		6,087 50	26MAR01		29MAR01	1 000000		681 85 L
	200 000					681 85 L		00		
** JFY **	451	20,839 70		18,262 50	27MAR01		30MAR01	1 000000		2,577 20 L
	600 000					2,577 20 L		00		
** JFY **	456	3,443 88		3,043 75	27MAR01		30MAR01	1 000000		400 13 L
	100 000					400 13 L		00		
** JFY **	469	62,751 30		54,787 50	27MAR01		30MAR01	1 000000		7,963 80 L
	1,800 000					7,963 80 L		00		
** JFY **	473	3,495 98		3,043 75	28MAR01		02APR01	1 000000		452 23 L
	100 000					452 23 L		00		
** JFY **	485	56,258 44		48,720 45	28MAR01		02APR01	1 000000		7,537 99 L
	1,600 000					7,537 99 L		00		
** JFY **	497	24,802 41		21,449 44	29MAR01		03APR01	1 000000		3,352 97 L
	700 000					3,352 97 L		00		
** JFY **	166	12,970 92		12,256 82	31OCT01		05NOV01	1 000000		714 10 L
	400 000					714 10 L		00		
** JFY **	188	12,984 16		12,270 83	01NOV01		06NOV01	1 000000		713 33 L
	400 000					713 33 L		00		
** JFY **					01NOV01		06NOV01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	207	343,338 55		461,061 74		-72,262 15 L		00		-72,262 15 L
	10,900 000									
** JFY **						-45,461 04 S		00		-45,461 04 S
518439104	TOTAL	629,357 05		700,504 22		-25,686 13 L		00		-25,686 13 L
		343,338.55		461,061 74		-45,461 04 S		00		-45,461 04 S
520780107	LAWSON SOFTWARE INC		COM		07DEC01		12DEC01	1 000000		
** JF1Z **	483	1,576 53		1,400 00		176 53 S		00		176 53 S
	100 000									
521863100	LEAP WIRELESS INTL INC		COM		02FEB01		07FEB01	1 000000		
** JF2I **	075	168,760 24		303,307 32		-134,547 08 L		00		-134,547 08 L
	3,900 000									
** JF2I **	093	154,469 85		286,893 19	07FEB01		12FEB01	1 000000		-132,423 34 L
	3,700 000					-132,423 34 L		00		
521863100	TOTAL	323,230 09		590,200 51		-266,970 42 L		00		-266,970 42 L
522015106	LEARNING TREE INTL INC		COM		17SEP01		20SEP01	1 000000		
** JF1G **	050	166,981 93		123,595 57		43,386 36 S		00		43,386 36 S
	7,300 000									
** JF1G **	074	45,098 49		33,861 80	18SEP01		21SEP01	1 000000		11,236 69 S
	2,000 000					11,236 69 S		00		
** JF1G **	091	87,197 09		67,723 60	19SEP01		24SEP01	1 000000		19,473 49 S
	4,000 000					19,473 49 S		00		
** JF1G **	446	4,303 49		3,386 18	26OCT01		31OCT01	1 000000		917 31 S
	200 000					917 31 S		00		
** JF1G **	451	10,713 19		8,465 45	29OCT01		01NOV01	1 000000		2,247 74 S
	500 000					2,247 74 S		00		
** JF1G **					30OCT01		02NOV01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
	454 100 000	2,148 92	1,693 09		455 83 S		00	455 83 S
** JFIG **	461 800 000	17,421 81	13,544 72		31OCT01 3,877 09 S	05NOV01	1 000000 00	3,877 09 S
** JFIG **	470 600 000	13,426 23	10,158 54		01NOV01 3,267 49 S	06NOV01	1 000000 00	3,267 49 S
** JFIG **	498 5,800 000	127,305 75	98,199 22		06NOV01 29,106 53 S	09NOV01	1 000000 00	29,106 53 S
522015104	TOTAL	474,596 90	360,628 17		113,968 73 S		00	113,968 73 S
524872106	LESCO INC OHIO			COM	05NOV01	08NOV01	1 000000	
** JFIG **	483 50,200 000	331,559 93	717,695 75		-386,135 82 L		00	-386,135 82 L
529771107	LEXMARK INTL INC			CL A	29MAR01	03APR01	1 000000	
** JFIZ **	636 400 000	18,432 50	42,781 76		-24,349 26 S		00	-24,349 26 S
** JFIZ **	779 400 000	23,951 28	44,130 77		19JUL01 -20,179 49 L	24JUL01	1 000000 00	-20,179 49 L
** JFIZ **	800 400 000	23,616 09	46,264 35		19JUL01 -22,648 26 L	24JUL01	1 000000 00	-22,648 26 L
** JFIZ **	811 400 000	23,409 46	46,958 26		20JUL01 -23,548 80 L	25JUL01	1 000000 00	-23,548 80 L
** JFIZ **	819 300 000	17,670 91	31,830 45		20JUL01 -14,159 54 L	25JUL01	1 000000 00	-14,159 54 L
** JFIZ **	022 1,600 000	80,888 98	77,256 06		23JUL01 3,632 92 S	26JUL01	1 000000 00	3,632 92 S
** JFIZ **	026	4,907 22	4,645 45		24JUL01 261 77 S	27JUL01	1 000000 00	261 77 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
	100 000							
** JFIZ **	035 100 000	4,814 84	4,645 44		26JUL01 169 40 S	27JUL01	1 000000 00	169 40 S
** JFIZ **	065 400 000	18,835 97	17,663 00		25JUL01 1,172 97 S	30JUL01	1 000000 00	1,172 97 S
** JFIZ **	082 1,100 000	51,394 57	50,906 08		26JUL01 488 49 S	31JUL01	1 000000 00	488 49 S
** JFIZ **	099 300 000	14,161 72	14,510 20		27JUL01 -348 48 S	01AUG01	1 000000 00	-348 48 S
** JFIZ **	116 290 000	13,285 27	14,947 96		30JUL01 -1,662 69 S	02AUG01	1 000000 00	-1,662 69 S
** JFIZ **	134 300 000	13,694 93	15,463 41		31JUL01 -1,768 48 S	03AUG01	1 000000 00	-1,768 48 S
** JFIZ **	169 300 000	13,744 31	16,725 38		01AUG01 -2,981 87 S	06AUG01	1 000000 00	-2,981 87 S
** JFIZ **	186 300 000	13,853 54	16,768 89		02AUG01 -2,915 35 S	07AUG01	1 000000 00	-2,915 35 S
** JFIZ **	203 300 000	13,844 57	16,768 89		03AUG01 -2,924 32 S	08AUG01	1 000000 00	-2,924 32 S
** JFIZ **	210 110 000	5,183 51	6,148 59		06AUG01 -965 08 S	09AUG01	1 000000 00	-965 08 S
529771107	TOTAL	88,647 74	169,183 83		-80,536 09 L		00	-80,536 09 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	267,041 93	299,231 11		-32,189 18 S		00	-32,189 18 S
530436104	LIBERTY DIGITAL INC	CL A		11APR01	17APR01	1 000000	
** JFIW **	192 3,900 000	23,149 62	162,838 33	-159,688 71 L		00	-159,688 71 L
** JFIW **	218 2,300 000	12,312 17	104,524 43	-94,212 26 L	12APR01	18APR01 1 000000 00	-94,212 26 L
** JFIW **	228 800 000	3,999 86	36,224 00	-32,224 14 L	16APR01	19APR01 1 000000 00	-32,224 14 L
** JFIW **	237 400 000	1,853 93	18,112 00	-16,258 07 L	17APR01	20APR01 1 000000 00	-16,258 07 L
** JFIW **	249 3,100 000	14,585 01	130,612 93	-116,027 92 L	18APR01	23APR01 1 000000 00	-116,027 92 L
** JFIW **	259 800 000	3,863 87	35,193 44	-31,329 57 L	18APR01	23APR01 1 000000 00	-31,329 57 L
** JFIW **	268 3,800 000	17,479 41	168,312 08	-150,832 67 L	19APR01	24APR01 1 000000 00	-150,832 67 L
** JFIW **	288 1,200 000	5,453 81	54,316 64	-48,862 83 L	23APR01	26APR01 1 000000 00	-48,862 83 L
** JFIW **	297 3,300 000	14,538 98	96,598 62	-82,059 64 L	24APR01	27APR01 1 000000 00	-82,059 64 L
** JFIW **	306 1,300 000	5,701 21	40,298 69	-34,597 48 L	25APR01	30APR01 1 000000 00	-34,597 48 L
** JFIW **	320 400 000	1,669 94	12,718 76	-11,048 82 L	26APR01	01MAY01 1 000000 00	-11,048 82 L
** JFIW **					30APR01	03MAY01 1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	352 1,200 000	4,799 84	37,378 08	-32,578 24 L		00	-32,578 24 L
** JFIW **	365 2,700 000	10,568 25	84,861 85	-74,293 60 L	01MAY01	04MAY01 1 000000 00	-74,293 60 L
** JFIW **	373 1,200 000	4,717 16	35,092 40	-28,375 24 L	02MAY01	07MAY01 1 000000 00	-28,375 24 L
** JFIW **	377 3,500 000	13,781 84	68,940 20	-55,158 36 L	02MAY01	07MAY01 1 000000 00	-55,158 36 L
** JFIW **	384 2,300 000	9,222 69	45,335 56	-36,112 87 L	03MAY01	08MAY01 1 000000 00	-36,112 87 L
** JFIW **	389 800 000	3,199 89	15,783 36	-12,583 47 L	04MAY01	09MAY01 1 000000 00	-12,583 47 L
** JFIW **	398 4,600 000	17,812 90	136,734 97	-118,922 07 L	07MAY01	10MAY01 1 000000 00	-118,922 07 L
** JFIW **	402 800 000	3,199 89	39,209 60	-36,009 71 L	08MAY01	11MAY01 1 000000 00	-36,009 71 L
** JFIW **	403 1,900 000	7,620 26	93,202 22	-85,581 96 L	08MAY01	11MAY01 1 000000 00	-85,581 96 L
** JFIW **	408 3,800 000	14,629 51	204,869 37	-190,239 86 L	09MAY01	14MAY01 1 000000 00	-190,239 86 L
** JFIW **	424 2,100 000	8,109 50	120,873 90	-112,764 40 L	11MAY01	16MAY01 1 000000 00	-112,764 40 L
** JFIW **	432 1,300 000	5,056 83	75,566 01	-70,509 18 L	14MAY01	17MAY01 1 000000 00	-70,509 18 L
** JFIW **	442 1,500 000	5,924 80	87,522 92	-81,598 12 L	15MAY01	18MAY01 1 000000 00	-81,598 12 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	GN/LS	NET	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR	GN/LS	GN/LS
** JF1W **	447 3,900 000	15,404 48	233,975 82	16MAY01 -218,571 34 L	21MAY01	1 000000 00	-218,571	34 L
** JF1W **	454 900 000	3,554 88	54,037 56	17MAY01 -50,482 68 L	22MAY01	1 000000 00	-50,482	68 L
** JF1W **	469 5,000 000	20,037 83	302,126 00	21MAY01 -282,088 17 L	24MAY01	1 000000 00	-282,088	17 L
** JF1W **	478 11,500 000	48,252 39	629,400 77	22MAY01 -581,148 38 L	25MAY01	1 000000 00	-581,148	38 L
** JF1W **	489 7,700 000	30,945 26	200,367 75	23MAY01 -86,439 28 L	29MAY01	1 000000 00	-86,439	28 L
** JF1W **				-82,985 21 S		00	-82,985	21 S
** JF1W **	495 6,000 000	24,607 57	189,412 97	24MAY01 -84,805 40 S	30MAY01	1 000000 00	-84,805	40 S
530436104	TOTAL	331,446 01	3,345,028 26	-2,930,599 04 L		00	-2,930,599	04 L
		55,552 83	309,780 72	-167,788 61 S		00	-167,788	61 S
550718105	LIBERTY MEDIA CORP NEW	COM SER A		15AUG01	20AUG01	1 000000		
** JF2I **	360 7,200 000	112,604 23	95,209 91	17,394 32 L		00	17,394	32 L
** JF1Y **	238 10,300 000	147,834 04	150,942 93	23AUG01 -3,108 89 S	28AUG01	1 000000 00	-3,108	89 S
** JF2H **	315 67,500 000	928,843 17	885,384 00	30AUG01 43,459 17 S	05SEP01	1 000000 00	43,459	17 S
** JF1W **	474 112,000 000	1,314,791 14	841,561 61	27SEP01 473,229 53 S	02OCT01	1 000000 00	473,229	53 S
** JF1W **				27SEP01	02OCT01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	GN/LS	NET	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR	GN/LS	GN/LS
	CXL 474 -112,000 000	-1,314,791 14	-841,561 61	-473,229 53 S		00	-473,229	53 S
** JF1W **	474 112,000 000	1,314,791 14	841,561 61	27SEP01 473,229 53 S	11OCT01	1 000000 00	473,229	53 S
** JF1Y **	578 3,500 000	46,089 25	51,291 29	04OCT01 -5,202 04 S	10OCT01	1 000000 00	-5,202	04 S
** JF1Y **	588 200 000	2,605 91	2,930 93	05OCT01 -325 02 S	11OCT01	1 000000 00	-325	02 S
** JF1Y **	406 300 000	3,827 45	4,396 40	05OCT01 -568 95 S	11OCT01	1 000000 00	-568	95 S
** JF1Y **	411 6,500 000	80,785 79	95,255 25	05OCT01 -14,469 46 S	11OCT01	1 000000 00	-14,469	46 S
** JF1Y **	446 1,800 000	21,474 70	26,378 38	08OCT01 -4,901 68 S	11OCT01	1 000000 00	-4,901	68 S
** JF1Y **	467 400 000	4,779 84	5,861 86	08OCT01 -1,082 02 S	11OCT01	1 000000 00	-1,082	02 S
** JF1Z **	758 2,300 000	27,487 30	38,851 14	08OCT01 -10,563 84 S	11OCT01	1 000000 00	-10,563	84 S
** JF1Y **	478 300 000	3,451 23	4,396 40	09OCT01 -945 17 S	12OCT01	1 000000 00	-945	17 S
** JF1Y **	786 7,000 000	80,570 10	102,582 57	09OCT01 -22,012 47 S	12OCT01	1 000000 00	-22,012	47 S
** JF1Y **	CXL 786 -7,800 000	-80,570 10	-102,582 57	22,012 47 S	12OCT01	1 000000 00	22,012	47 S
** JF1Y **	712 7,800 000	80,570 10	102,582 57	09OCT01 -22,012 47 S	12OCT01	1 000000 00	-22,012	47 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	720 200 000	2,323 92		2,930 93	100CT01 -407 01 S	150CT01	1 000000 00	-607 01 S
** JF1Y **	729 800 000	9,239 69		11,723 72	100CT01 -2,484 03 S	150CT01	1 000000 00	-2,484 03 S
** JF1Z **	007 2,100 000	25,428 05		34,742 34	230CT01 -9,314 29 S	260CT01	1 000000 00	-9,314 29 S
** JF1Z **	009 700 000	8,568 48		11,580 78	230CT01 -3,012 30 S	260CT01	1 000000 00	-3,012 30 S
** JF1Z **	896 1,200 000	14,591 51		19,852 77	230CT01 -5,261 26 S	260CT01	1 000000 00	-5,261 26 S
** JF1Z **	897 1,900 000	23,141 23		31,433 55	230CT01 -8,292 32 S	260CT01	1 000000 00	-8,292 32 S
** JF1Z **	013 200 000	2,427 92		3,308 79	240CT01 -880 87 S	290CT01	1 000000 00	-880 87 S
** JF1Z **	253 2,700 000	36,178 79		44,468 73	15NOV01 -8,489 94 S	20NOV01	1 000000 00	-8,489 94 S
** JF2I **	537 8,100 000	109,638 73		107,111 15	16NOV01 2,527 58 L	21NOV01	1 000000 00	2,527 58 L
530718105	TOTAL	222,242 96		202,321 06	19,921 90 L		00	19,921 90 L
		2,784,441 51		2,369,274 37	415,167 14 S		00	415,167 14 S
531924103	LIFETIME HOAN CORP		COM		04APR01	09APR01	1 000000	
** JF1G **	768 120,000 000	572,536 87		981,039 83	-408,502 96 L		00	-408,502 96 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
53219L109	LIFEPOINT HOSPS INC		COM		18JUN01	21JUN01	1 000000	
** JF1W **	612 5,000 000	195,943 46		106,237 80	89,705 66 L		00	89,705 66 L
** JF1W **	695 6,100 000	177,256 43		130,911 85	08NOV01 46,344 58 L	14NOV01	1 000000 00	46,344 58 L
53219L109	TOTAL	373,199 89		237,149 65	136,050 24 L		00	136,050 24 L
532457108	LILLY ELI + CO		COM		04JAN01	09JAN01	1 000000	
** JF1Z **	377 1,000 000	81,469 58		66,137 43	15,332 15 L		00	15,332 15 L
** JF1Z **	889 1,300 000	102,199 73		87,984 51	31JAN01 14,215 22 L	05FEB01	1 000000 00	14,215 22 L
** JF1Z **	013 800 000	44,077 94		55,540 67	01FEB01 8,537 27 L	06FEB01	1 000000 00	8,537 27 L
** JF1Z **	059 700 000	54,407 72		51,956 36	04FEB01 2,451 36 L	09FEB01	1 000000 00	2,451 36 L
** JF1Z **	062 600 000	44,662 00		50,056 55	04FEB01 -3,394 55 L	09FEB01	1 000000 00	-3,394 55 L
** JF1Z **	102 100 000	8,577 35		7,846 14	09MAY01 731 21 L	14MAY01	1 000000 00	731 21 L
** JF1Z **	125 400 000	34,000 91		31,384 56	10MAY01 2,616 35 L	15MAY01	1 000000 00	2,616 35 L
** JF1Z **	128 100 000	8,454 35		7,846 14	11MAY01 608 21 L	16MAY01	1 000000 00	608 21 L
** JF1Z **	132 200 000	16,775 04		15,692 28	11MAY01 1,082 76 L	16MAY01	1 000000 00	1,082 76 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR				BASE			NET BAS SECTY GN/LS
** JF1Z **	142 300 000	25,237 74		23,195 67	14MAY01 2,042 07 L	17MAY01	1 000000 00	2,042 07 L
** JF1Z **	466 300 000	24,980 00		24,133 65	14JUN01 846 35 L	19JUN01	1 000000 00	846 35 L
** JF1Z **	475 100 000	8,200 44		8,044 55	15JUN01 155 89 L	20JUN01	1 000000 00	155 89 L
** JF1Z **	480 200 000	16,291 44		16,811 96	15JUN01 -520 52 L	20JUN01	1 000000 00	-520 52 L
** JF1Z **	487 200 000	16,201 24		14,844 92	18JUN01 -643 68 L	21JUN01	1 000000 00	-643 68 L
** JF1Z **	498 300 000	23,627 28		25,413 45	19JUN01 -1,784 17 L	22JUN01	1 000000 00	-1,784 17 L
** JF1Z **	504 400 000	31,711 80		33,403 26	20JUN01 -1,691 38 L	25JUN01	1 000000 00	-1,691 38 L
** JF1Z **	509 300 000	23,787 43		22,723 25	21JUN01 1,064 18 L	26JUN01	1 000000 00	1,064 18 L
** JF1Z **	515 400 000	30,510 65		31,017 18	22JUN01 -506 53 L	27JUN01	1 000000 00	-506 53 L
** JF1Z **	550 500 000	37,246 42		39,327 10	27JUN01 -2,080 68 L	02JUL01	1 000000 00	-2,080 68 L
** JF1Z **	559 500 000	36,814 39		39,097 30	28JUN01 -2,282 91 L	03JUL01	1 000000 00	-2,282 91 L
** JF1Z **	567 100 000	7,448 61		7,819 46	29JUN01 -370 85 L	05JUL01	1 000000 00	-370 85 L
** JF1Z **	388	16,199 46		14,201 90	28AUG01 1,997 56 L	31AUG01	1 000000 00	1,997 56 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR				BASE			NET BAS SECTY GN/LS
	200 000							
** JF1Z **	392 300 000	23,984 20		20,959 62	28AUG01 3,024 58 L	31AUG01	1 000000 00	3,024 58 L
** JF1Z **	408 100 000	7,935 77		6,673 25	29AUG01 1,262 52 L	04SEP01	1 000000 00	1,262 52 L
** JF1Z **	412 300 000	23,815 52		20,019 75	30AUG01 3,795 77 L	05SEP01	1 000000 00	3,795 77 L
** JF1Z **	423 100 000	7,838 13		7,096 52	31AUG01 741 61 L	06SEP01	1 000000 00	741 61 L
** JF1Z **	435 100 000	7,901 99		7,096 52	04SEP01 805 47 L	07SEP01	1 000000 00	805 47 L
** JF1Z **	439 800 000	63,444 76		58,203 06	05SEP01 5,241 70 L	10SEP01	1 000000 00	5,241 70 L
** JF1Y **	349 4,100 000	320,972 29		305,212 61	06SEP01 15,759 68 L	11SEP01	1 000000 00	15,759 68 L
** JF1Z **	475 500 000	39,242 39		35,025 75	06SEP01 4,216 64 L	11SEP01	1 000000 00	4,216 64 L
** JF1Z **	485 100 000	7,766 63		7,102 20	07SEP01 664 43 L	12SEP01	1 000000 00	664 43 L
** JF1Z **	851 900 000	67,140 91		65,521 68	17OCT01 1,619 31 L	22OCT01	1 000000 00	1,619 31 L
** JF1Y **	121 1,400 000	109,086 68		104,218 94	30OCT01 4,867 74 L	02NOV01	1 000000 00	4,867 74 L
** JF1Y **	134 2,000 000	154,807 63		148,884 20	30OCT01 5,923 43 L	02NOV01	1 000000 00	5,923 43 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1Y **	144 400 000	30,894 96	29,776 84	31OCT01 1,118 12 L	05NOV01	1 000000 00	1,118 12 L
** JF1Y **	169 4,700 000	341,700 40	349,877 87	31OCT01 11,822 53 L	05NOV01	1 000000 00	11,822 53 L
** JF1Y **	203 4,500 000	345,203 22	335,695 40	01NOV01 10,116 17 L	06NOV01	1 000000 00	10,116 17 L
** JF1Y **				-608 35 S		00	-608 35 S
** JF1Y **	226 2,257 000	173,947 05	204,571 82	02NOV01 -30,624 77 S	07NOV01	1 000000 00	-30,624 77 S
** JF1Z **	401 300 000	24,687 12	21,246 14	27NOV01 3,440 98 L	30NOV01	1 000000 00	3,440 98 L
** JF1Y **	443 4,100 000	336,224 04	341,248 56	06DEC01 -2,520 22 L	11DEC01	1 000000 00	-2,520 22 L
** JF1Y **				-2,504 30 S		00	-2,504 30 S
** JF1Y **	453 100 000	8,173 72	7,607 90	07DEC01 565 82 S	12DEC01	1 000000 00	565 82 S
** JF1Y **	475 5,500 000	451,408 99	418,434 50	07DEC01 32,974 49 S	12DEC01	1 000000 00	32,974 49 S
532457108	TOTAL	2,647,528 24	2,540,337 12	110,303 77 L		00	110,303 77 L
		1,314,957 02	1,307,558 18	-197 11 S		00	-197 11 S
532716107	LIMITED INC						
** JF1Z **	343 100 000	1,684 56	2,009 11	02JAN01 -324 55 L	05JAN01	1 000000 00	-324 55 L
** JF1Z **	355 200 000	3,489 72	3,963 71	03JAN01 -473 99 L	08JAN01	1 000000 00	-473 99 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1Z **	383 200.000	3,319 33	3,909 23	04JAN01 -589 90 L	09JAN01	1 000000 00	-589 90 L
** JF1Z **	402 200 000	3,212 53	3,909 23	05JAN01 -696 70 L	10JAN01	1 000000 00	-696 70 L
** JF1Z **	409 1,200 000	19,475 35	23,455 37	05JAN01 -3,980 02 L	10JAN01	1 000000 00	-3,980 02 L
** JF1Z **	435 800 000	12,733 01	15,685 78	08JAN01 -2,952 77 L	11JAN01	1 000000 00	-2,952 77 L
** JF1Z **	465 1,400 000	23,111 83	28,196 66	09JAN01 -5,084 83 L	12JAN01	1 000000 00	-5,084 83 L
** JF1Z **	491 1,000 000	16,400 55	20,664 99	10JAN01 -4,264 44 L	16JAN01	1 000000 00	-4,264 44 L
** JF1Z **	527 1,300 000	21,808 98	27,046 03	11JAN01 -5,237 05 L	17JAN01	1 000000 00	-5,237 05 L
** JF1Z **	555 400 000	7,055 32	8,326 51	12JAN01 -1,271 19 L	18JAN01	1 000000 00	-1,271 19 L
** JF1Z **	CXL -400 000	-7,055 32	-8,326 51	12JAN01 1,271 19 L	18JAN01	1 000000 00	1,271 19 L
** JF1Z **	562 400 000	7,073 84	8,326 51	12JAN01 -1,252 67 L	18JAN01	1 000000 00	-1,252 67 L
** JF1Y **	216 1,000 000	15,745 37	17,109 90	11JUN01 -1,364 53 S	14JUN01	1 000000 00	-1,364 53 S
** JF1Y **	229 800.000	12,437 10	13,589 75	12JUN01 -1,152 65 S	15JUN01	1 000000 00	-1,152 65 S
** JF1Y **	232	9,599 67	10,245 18	12JUN01 -645 51 S	15JUN01	1 000000 00	-645 51 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	GN/LS
	600 000						
** JFIY **	239	25,535 14	27,264 60	13JUN01	18JUN01	1 000000	-1,729 46 S
	1,400 000			-1,729 46 S		00	
** JFIY **	244	7,974 73	8,484 72	13JUN01	18JUN01	1 000000	-509 99 S
	500 000			-509 99 S		00	
** JFIY **	252	13,998 04	15,195 93	14JUN01	19JUN01	1 000000	-1,197 89 S
	900 000			-1,197 89 S		00	
** JFIY **	257	12,335 34	13,574 06	15JUN01	20JUN01	1 000000	-1,238 72 S
	800 000			-1,238 72 S		00	
** JFIY **	262	7,633 99	8,501 28	18JUN01	21JUN01	1 000000	-867 29 S
	500 000			-867 29 S		00	
** JFIY **	263	7,555 14	8,501 28	18JUN01	21JUN01	1 000000	-946 14 S
	500 000			-946 14 S		00	
** JFIY **	264	15,031 49	17,002 20	18JUN01	21JUN01	1 000000	-1,970 71 S
	1,000 000			-1,970 71 S		00	
** JFIY **	273	13,585 58	15,301 98	19JUN01	22JUN01	1 000000	-1,716 40 S
	900 000			-1,716 40 S		00	
** JFIY **	277	16,615 60	18,702 42	19JUN01	22JUN01	1 000000	-2,086 82 S
	1,100 000			-2,086 82 S		00	
** JFIY **	290	14,972 69	17,002 20	20JUN01	25JUN01	1 000000	-2,029 51 S
	1,000 000			-2,029 51 S		00	
** JFIY **	294	4,547 84	5,100 66	21JUN01	26JUN01	1 000000	-552 82 S
	300 000			-552 82 S		00	
** JFIY **	296	6,077 15	6,800 88	21JUN01	26JUN01	1 000000	-723 73 S
	400 000			-723 73 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	GN/LS
** JFIY **	298	21,229 86	23,803 08	21JUN01	26JUN01	1 000000	-2,573 22 S
	1,400 000			-2,573 22 S		00	
** JFIY **	303	3,010 97	3,400 44	22JUN01	27JUN01	1 000000	-389 47 S
	200 000			-389 47 S		00	
** JFIY **	312	33,783 17	37,652 64	22JUN01	27JUN01	1 000000	-3,869 47 S
	2,200 000			-3,869 47 S		00	
** JFIY **	317	16,793 02	18,347 50	25JUN01	28JUN01	1 000000	-1,554 48 S
	1,100 000			-1,554 48 S		00	
** JFIY **	321	15,205 59	16,654 88	26JUN01	29JUN01	1 000000	-1,449 29 S
	1,000 000			-1,449 29 S		00	
532716107	TOTAL	112,309 70	137,166 62			00	-24,856 92 L
		273,667 48	302,235 58			00	-28,568 10 S
532874906	ATLANTIS JAPAN GTH	WTS TO SUB FOR ORD EXP30APR01	30APR01	02MAY01	1 000000		
** JFIL **	123	00	37,900 00			00	-37,900 00 L
	31,000 000						
535478106	LINEAR TECHNOLOGY CORP	COM		28FEB01	05MAR01	1 000000	
** JFIZ **	301	37,191 26	7,463 68			00	29,727 58 L
	900 000			29,727 58 L			
** JFIZ **	308	7,954 31	1,658 59			1 000000	6,295 72 L
	200 000			6,295 72 L		00	
** JFIZ **	337	24,197 61	4,975 79			1 000000	19,221 82 L
	600 000			19,221 82 L		00	
** JFIZ **	039	15,409 49	3,317 19			1 000000	12,092 30 L
	400 000			12,092 30 L		00	
** JFIZ **	041	3,940 42	829 38			1 000000	3,111 12 L
				3,111 12 L		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
100 000							
** JF1Z **	067 34,030 57	11,602 05	22,428 52 L	25JUL01	30JUL01	1 000000 00	22,428 52 L
900 000							
** JF1Z **	068 33,649 27	12,347 88	21,301 39 L	25JUL01	30JUL01	1 000000 00	21,301 39 L
900 000							
** JF1Y **	138 33,292 49	36,866 24	-3,573 75 L	17AUG01	22AUG01	1 000000 00	-3,573 75 L
800 000							
** JF1Y **	CXL 138 -33,292 49	-36,866 24	3,573 75 L	17AUG01	22AUG01	1 000000 00	3,573 75 L
-800 000							
** JF1Y **	147 33,268 49	35,831 72	-2,563 23 L	17AUG01	22AUG01	1 000000 00	-2,563 23 L
800 000							
** JF1Y **	155 8,428 25	9,216 56	-788 31 L	20AUG01	23AUG01	1 000000 00	-788 31 L
200 000							
** JF1Y **	CXL 155 -8,428 25	-9,216 56	788 31 L	20AUG01	23AUG01	1 000000 00	788 31 L
-200 000							
** JF1Y **	168 8,422 25	9,216 56	-794 31 L	20AUG01	23AUG01	1 000000 00	-794 31 L
200 000							
** JF1Y **	187 8,135 98	9,216 56	-1,080 58 L	21AUG01	24AUG01	1 000000 00	-1,080 58 L
200 000							
** JF1Y **	255 46,830 11	53,920 00	-7,089 89 L	23AUG01	28AUG01	1 000000 00	-7,089 89 L
1,200 000							
** JF1Y **	383 14,487 19	17,743 44	-3,256 25 L	17SEP01	20SEP01	1 000000 00	-3,256 25 L
400 000							
** JF1Y **	405 7,215 65	9,014 44	-1,798 79 L	17SEP01	20SEP01	1 000000 00	-1,798 79 L
200 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
535678106	TOTAL	274,732 40	177,137 20	97,595 40 L		00	97,595 40 L
535679104	LINENS M THINGS INC	COM		30JAN01	02FEB01	1 000000	
** JF1W **	543 13,493 78	14,124 00	-630 22 S			00	-630 22 S
400 000							
** JF1W **	556 395,645 89	386,290 96	9,354 93 S	31JAN01	05FEB01	1 000000 00	9,354 93 S
10,900 000							
** JF1W **	566 309,836 77	303,328 52	6,508 25 S	01FEB01	06FEB01	1 000000 00	6,508 25 S
8,800 000							
** JF1W **	579 319,703 88	281,420 85	38,283 03 S	02FEB01	07FEB01	1 000000 00	38,283 03 S
8,800 000							
** JF1W **	621 306,655 21	270,615 99	36,039 22 S	08FEB01	13FEB01	1 000000 00	36,039 22 S
9,100 000							
** JF1W **	224 788,689 49	865,725 33	-77,035 84 S	12APR01	18APR01	1 000000 00	-77,035 84 S
30,400 000							
** JF1W **	257 582,299 87	555,429 08	26,870 79 S	18APR01	23APR01	1 000000 00	26,870 79 S
22,200 000							
** JF1W **	336 438,972 93	473,008 76	-34,035 83 S	26APR01	01MAY01	1 000000 00	-34,035 83 S
18,000 000							
** JF1W **	542 143,853 44	161,853 30	-17,999 86 S	06JUN01	11JUN01	1 000000 00	-17,999 86 S
5,100 000							
** JF1W **	554 390,074 67	414,843 99	-24,769 32 S	07JUN01	12JUN01	1 000000 00	-24,769 32 S
14,500 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
535679104	TOTAL	3,689,225 93	3,726,640 78		-37,414 85 S		00		-37,414 85 S
539830109	LOCKHEED MARTIN CORP		COM		29JUN01	02JUL01	1 000000		
" JF2H "	185 1,600 000	58,318 05	47,747 68		10,570 37 S		00		10,570 37 S
" JF2H "	238 7,300 000	270,228 94	214,697 02		18JUL01 55,531 92 S	23JUL01	1 000000 00		55,531 92 S
" JF2H "	289 7,500 000	288,585 11	221,233 58		10AUG01 31,259 17 L	15AUG01	1 000000 00		31,259 17 L
" JF2H "	366 3,100 000	132,024 59	91,893 86		36,092 36 S 27SEP01 40,130 73 L	02OCT01	1 000000 00		40,130 73 L
" JF2H "	394 5,200 000	246,106 74	156,140 94		100CT01 89,965 80 L	15OCT01	1 000000 00		89,965 80 L
" JF2H "	399 5,400 000	251,395 62	175,643 84		110CT01 56,726 84 L	16OCT01	1 000000 00		56,726 84 L
" JF2H "					19,024 94 S		00		19,024 94 S
539830109	TOTAL	918,112 06	644,912 22		218,082 54 L		00		218,082 54 L
548661107	LOWES COS INC		USDD 50		22JUN01	27JUN01	1 000000		
" JFIY "	310 900 000	69,705 28	43,056 09		26,649 19 S		00		26,649 19 S
" JFIY "	314 300 000	23,021 56	14,615 79		25JUN01 8,405 77 S	28JUN01	1 000000 00		8,405 77 S
" JFIY "	316	7,516 71	4,871 93		25JUN01 2,644 78 S	28JUN01	1 000000 00		2,644 78 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
" JFIY "	100 000								
" JFIY "	329 100 000	7,580 91	4,978 55		27JUN01 2,602 36 S	02JUL01	1 000000 00		2,602 36 S
" JFIY "	242 2,800 000	103,303 95	73,513 22		23AUG01 29,790 73 S	28AUG01	1 000000 00		29,790 73 S
" JFIY "	384 400 000	11,374 62	10,741 20		17SEP01 633 42 S	20SEP01	1 000000 00		633 42 S
" JFIY "	406 100 000	2,840 61	2,705 93		17SEP01 134 68 S	20SEP01	1 000000 00		134 68 S
" JFIY "	450 200 000	5,625 07	5,425 51		19SEP01 199 56 S	24SEP01	1 000000 00		199 56 S
" JFIY "	493 200 000	5,159 06	5,439 19		21SEP01 -280 13 S	24SEP01	1 000000 00		-280 13 S
" JFIY "	572 100 000	3,268 44	2,719 60		04OCT01 548 84 S	10OCT01	1 000000 00		548 84 S
" JFIY "	584 500 000	16,309 25	13,597 98		04OCT01 2,711 27 S	10OCT01	1 000000 00		2,711 27 S
" JFIY "	592 200 000	6,469 78	5,439 19		05OCT01 1,030 59 S	11OCT01	1 000000 00		1,030 59 S
" JFIY "	618 2,400 000	76,013 86	68,190 74		05OCT01 7,823 12 S	11OCT01	1 000000 00		7,823 12 S
" JFIY "	649 300 000	9,514 51	8,588 69		08OCT01 925 82 S	11OCT01	1 000000 00		925 82 S
" JFIY "	656 1,500 000	47,788 40	42,943 42		08OCT01 4,844 98 S	11OCT01	1 000000 00		4,844 98 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIY **	674 600 000	18,875 37	17,177 37	09OCT01 1,498 00 S	12OCT01	1 000000 00 1,698 00 S
** JFIY **	686 200 000	6,190 79	5,725 79	09OCT01 465 00 S	12OCT01	1 000000 00 465 00 S
** JFIY **	495 600 000	18,449 08	17,177 37	09OCT01 1,271 71 S	12OCT01	1 000000 00 1,271 71 S
** JFIY **	708 1,200 000	37,041 08	34,354 74	09OCT01 2,686 34 S	12OCT01	1 000000 00 2,686 34 S
** JFIY **	725 800 000	24,295 18	22,995 34	10OCT01 1,299 84 S	15OCT01	1 000000 00 1,299 84 S
** JFIY **	743 400 000	12,758 45	11,525 32	10OCT01 1,233 13 S	15OCT01	1 000000 00 1,233 13 S
** JFIY **	744 2,000 000	62,326 71	57,626 60	10OCT01 4,700 11 S	15OCT01	1 000000 00 4,700 11 S
548661107	TOTAL	575,428 67	473,409 56	102,019 11 S		00 102,019 11 S
55242C100	MBIA INC	COM		27FEB01	02MAR01	1 000000
** JFIZ **	287 400 000	30,789 41	23,366 86	7,422 55 L		00 7,422 55 L
** JFIZ **	306 100 000	7,610 02	5,867 01	1,743 01 L	05MAR01	1 000000 00 1,743 01 L
55242C100	TOTAL	38,399 43	29,233 87	9,165 56 L		00 9,165 56 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
55242L100	MBMA CORP	COM		17SEP01	20SEP01	1 000000
** JFIY **	376 300 000	8,457 31	10,873 41	-2,416 10 S		00 -2,416 10 S
** JFIY **	398 100 000	2,829 02	3,624 47	-795 45 S	17SEP01 20SEP01	1 000000 00 -795 45 S
** JFIY **	437 100 000	2,441 89	3,624 47	-1,182 58 S	19SEP01 24SEP01	1 000000 00 -1,182 58 S
** JFIY **	484 100 000	2,392 06	3,624 47	-1,232 41 S	21SEP01 24SEP01	1 000000 00 -1,232 41 S
55242L100	TOTAL	16,120 28	21,746 82	-5,626 54 S		00 -5,626 54 S
552690109	MDU RES GROUP INC	COM		24OCT01	29OCT01	1 000000
** JFIW **	608 3,500 000	82,059 65	107,212 28	-25,152 63 S		00 -25,152 63 S
** JFIW **	622 3,700 000	87,666 35	117,513 11	-29,846 76 S	25OCT01 30OCT01	1 000000 00 -29,846 76 S
** JFIW **	201 17,000 000	430,974 70	537,727 85	-106,753 15 S	18DEC01 21DEC01	1 000000 00 -106,753 15 S
552690109	TOTAL	600,700 70	762,453 24	-161,752 54 S		00 -161,752 54 S
552848103	MGIC INVT CORP WIS	COM		26NOV01	29NOV01	1 000000
** JFIY **	338 400 000	23,651 01	30,646 56	-6,995 55 S		00 -6,995 55 S
** JFIY **	342 500 000	29,636 11	38,308 20	-8,672 09 S	26NOV01 29NOV01	1 000000 00 -8,672 09 S
** JFIY **	364 900 000	53,570 44	63,162 40	-9,591 96 S	27NOV01 30NOV01	1 000000 00 -9,591 96 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	381 300 000	17,548 03	18,440 65	28NOV01 -1,892 62 S	03DEC01	1 000000 00	-1,892 62 S
** JF1Y **	384 200 000	11,587 03	12,547 12	29NOV01 -960 09 S	04DEC01	1 000000 00	-960 09 S
** JF1Y **	389 700 000	40,971 52	43,424 98	29NOV01 -2,453 46 S	04DEC01	1 000000 00	-2,453 46 S
** JF1Y **	398 300 000	17,539 78	18,085 77	30NOV01 -545 99 S	05DEC01	1 000000 00	-545 99 S
552848103	TOTAL	194,503 92	224,815 68	-30,311 76 S		00	-30,311 76 S
552913592	MAS FDS			06APR01	09APR01	1 000000	
** JF2D **	104 116,391 853	1,200,000 00	1,236,081 48	-36,081 48 L		00	-36,081 48 L
** JF2D **	128 29,268 293	300,000 00	310,829 27	-10,829 27 L	18APR01	1 000000 00	-10,829 27 L
** JF2D **	295 481,231 954	5,000,000 00	5,117,270 75	-117,270 75 L	27JUN01	1 000000 00	-117,270 75 L
** JF2D **	304 289,575 290	3,000,000 00	3,029,550 94	-29,550 94 L	29JUN01	1 000000 00	-29,550 94 L
552913592	TOTAL	9,500,000 00	9,693,732 44	-193,732 44 L		00	-193,732 44 L
55306N104	MKS INSTRS INC			19APR01	24APR01	1 000000	
** JF1G **	063 1,400 000	36,083 79	22,878 25	13,205 54 S		00	13,205 54 S
** JF1G **	CXL 063 -1,400 000	-36,083 79	-22,878 25	-13,205 54 S	19APR01 24APR01	1 000000 00	-13,205 54 S
** JF1G **	067	36,097 79	22,726 30	13,371 49 S	19APR01 24APR01	1 000000 00	13,371 49 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	1,400 000						
** JF1G **	079 7,100 000	181,354 92	115,083 14	66,271 76 S	20APR01 25APR01	1 000000 00	66,271 76 S
** JF1G **	CXL 079 -7,100 000	-181,354 92	-115,083 14	-66,271 76 S	20APR01 25APR01	1 000000 00	-66,271 76 S
** JF1G **	089 7,100 000	181,709 92	115,857 45	65,852 27 S	20APR01 25APR01	1 000000 00	65,852 27 S
** JF1G **	236 10,000 000	286,412 45	161,873 76	124,538 69 S	09MAY01 14MAY01	1 000000 00	124,538 69 S
** JF1G **	239 1,500 000	44,818 50	24,142 20	20,676 30 S	10MAY01 15MAY01	1 000000 00	20,676 30 S
** JF1G **	240 1,100 000	31,997 93	17,668 75	14,329 18 S	10MAY01 15MAY01	1 000000 00	14,329 18 S
** JF1G **	241 700 000	20,337 82	11,243 75	9,094 07 S	10MAY01 15MAY01	1 000000 00	9,094 07 S
** JF1G **	247 18,200 000	524,122 50	291,054 61	233,067 89 S	10MAY01 15MAY01	1 000000 00	233,067 89 S
** JF1G **	319 4,400 000	93,353 88	75,649 00	17,704 88 S	11OCT01 16OCT01	1 000000 00	17,704 88 S
55306N104	TOTAL	1,218,850 79	720,216 02	498,634 77 S		00	498,634 77 S
555904101	MACROVISION CORP			30OCT01	02NOV01	1 000000	
** JF1W **	644 1,300 000	31,437 69	61,768 07	-30,130 38 S		00	-30,130 38 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
559776109	MATAV RT	ADR		20FEB01	23FEB01	1 000000	
** JF1L **	012	50,023 32	66,555 79	-16,532 47 S		00	-16,532 47 S
	2,900 000						
565849106	MARATHON OIL CORP	COM		25APR01	30APR01	1 000000	
** JF1Z **	807	69,920 49	60,587 02	9,333 47 L		00	9,333 47 L
	2,200 000						
** JF1Z **	814	31,846 84	29,392 70	2,454 14 L	26APR01	01MAY01	1 000000
	1,000 000					00	2,454 14 L
** JF1Z **	829	31,561 65	29,955 15	1,606 50 L	27APR01	02MAY01	1 000000
	1,000 000					00	1,606 50 L
** JF1Z **	833	6,389 15	5,606 64	782 51 L	30APR01	03MAY01	1 000000
	200 000					00	782 51 L
565849106	TOTAL						
	139,718 13	125,541 51	14,176 62 L			00	14,176 62 L
570535104	MARKEL CORP	COM		19APR01	24APR01	1 000000	
** JF1W **	260	60,956 85	48,750 00	12,206 85 S		00	12,206 85 S
	300 000						
** JF1W **	279	19,808 04	16,250 00	3,558 04 S	20APR01	25APR01	1 000000
	100 000					00	3,558 04 S
** JF1W **	287	59,412 41	48,750 00	10,662 41 S	23APR01	26APR01	1 000000
	300 000					00	10,662 41 S
** JF1W **	295	98,213 47	81,250 00	16,963 47 S	24APR01	27APR01	1 000000
	500 000					00	16,963 47 S
** JF1W **	751	271,990 58	243,750 00	28,240 58 S	16NOV01	21NOV01	1 000000
	1,500 000					00	28,240 58 S
** JF1W **	203	89,727 20	81,826 00	7,901 20 S	19DEC01	24DEC01	1 000000
	500 000					00	7,901 20 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1W **	243	71,574 97	65,768 00	5,806 97 S	20DEC01	26DEC01	1 000000
	400 000					00	5,806 97 S
** JF1W **	269	35,498 41	32,884 00	2,614 41 S	24DEC01	28DEC01	1 000000
	200 000					00	2,614 41 S
** JF1W **	291	35,236 60	32,884 00	2,352 60 S	24DEC01	31DEC01	1 000000
	200 000					00	2,352 60 S
** JF1W **	292	141,468 31	134,626 25	7,042 06 S	27DEC01	02JAN02	1 000000
	800 000					00	7,042 06 S
** JF1W **	295	54,002 72	59,538 54	-5,535 82 S	28DEC01	03JAN02	1 000000
	300 000					00	-5,535 82 S
570535104	TOTAL						
	938,089 56	846,276 79	91,812 77 S			00	91,812 77 S
571903202	MARRIOTT INTL INC NEW	CL A		17SEP01	20SEP01	1 000000	
** JF1Y **	371	3,238 03	4,367 61	-1,129 58 S		00	-1,129 58 S
	100 000						
** JF1Y **	486	2,845 93	4,367 61	-1,521 68 S	21SEP01	26SEP01	1 000000
	100 000					00	-1,521 68 S
** JF1Y **	581	12,916 68	17,470 44	-4,553 76 S	04OCT01	10OCT01	1 000000
	400 000					00	-4,553 76 S
** JF1Y **	600	31,394 25	43,712 94	-12,318 69 S	05OCT01	11OCT01	1 000000
	1,000 000					00	-12,318 69 S
571903202	TOTAL						
	50,394 89	69,918 60	-19,523 71 S			00	-19,523 71 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
573998926	MARTIN CURRIE	JAPAN SMALLER COMPANIES FUND		04DEC01	04DEC01	1 000000	
" JFIN "	468 105,040 000	195,040 00	940,107 99	-835,067 99 L		00	-835,067 99 L
" JFIN "	CXL 468 -105,040 000	-105,040 00	-940,107 99	835,067 99 L	04DEC01	04DEC01 1 000000 00	835,067 99 L
" JFIN "	469 160,578 000	160,578 00	1,445,491 82	-1,284,913 82 L	04DEC01	04DEC01 1 000000 00	-1,284,913 82 L
" JFIN "	CXL 469 -160,578 000	-160,578 00	-1,445,491 82	1,284,913 82 L	04DEC01	04DEC01 1 000000 00	1,284,913 82 L
" JFIN "	498 19,800 000	160,578 00	177,210 00	-16,632 00 L	04DEC01	04DEC01 1 000000 00	-16,632 00 L
" JFIN "	499 13,000 000	105,040 00	116,350 00	-11,310 00 L	04DEC01	04DEC01 1 000000 00	-11,310 00 L
" JFIN "	488 12,100 000	96,800 00	140,239 00	-43,439 00 L	05DEC01	05DEC01 1 000000 00	-43,439 00 L
" JFIN "	487 12,100 000	97,042 00	99,369 64	-2,327 64 L	06DEC01	06DEC01 1 000000 00	-2,327 64 L
573998926	TOTAL	459,460 00	533,168 64	-73,708 64 L		00	-73,708 64 L
573998942	MARTIN CURRIE	EASTERN EURO AFRICA MID EAST		05OCT01	10OCT01	1 000000	
" JFIN "	293 66,000 000	319,440 00	595,537 13	-276,097 13 L		00	-276,097 13 L
" JFIN "	308 39,000 000	192,270 00	334,230 00	-141,960 00 L	10OCT01	10OCT01 1 000000 00	-141,960 00 L
" JFIN "	CXL 308 -39,000 000	-192,270 00	-334,230 00	141,960 00 L	10OCT01	10OCT01 1 000000 00	141,960 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
" JFIN "	371 39,000 000	194,610 00	334,230 00	-139,620 00 L	10OCT01	10OCT01 1 000000 00	-139,620 00 L
" JFIN "	510 445,662 845	35,207 36	4,047,678 72	-3,613,254 42 L	07DEC01	07DEC01 1 000000 00	-3,613,254 42 L
" JFIN "				-399,216 94 S		00	-399,216 94 S
" JFIN "	CXL 510 -445,662 845	-35,207 36	-4,047,678 72	3,613,254 42 L	07DEC01	07DEC01 1 000000 00	3,613,254 42 L
" JFIN "				399,216 94 S		00	399,216 94 S
" JFIN "	511 445,662 845	35,207 36	4,047,678 72	-3,613,254 42 L	07DEC01	07DEC01 1 000000 00	-3,613,254 42 L
" JFIN "				-399,216 94 S		00	-399,216 94 S
" JFIN "	CXL 511 -445,662 845	-35,207 36	-4,047,678 72	3,613,254 42 L	07DEC01	07DEC01 1 000000 00	3,613,254 42 L
" JFIN "				399,216 94 S		00	399,216 94 S
" JFIN "	544 445,662 845	2,378,712 35	4,047,678 72	-1,587,291 48 L	14DEC01	14DEC01 1 000000 00	-1,587,291 48 L
" JFIN "				-81,674 89 S		00	-81,674 89 S
573998942	TOTAL	2,892,762 35	4,977,445 85	-2,003,008 61 L		00	-2,003,008 61 L
		2,378,712 35	4,047,678 72	-81,674 89 S		.00	-81,674 89 S
573991999	MARTIN CURRIE ASIA PACIFIC	EX JAPAN FUND		22AUG01	22AUG01	1 000000	
" JFIN "	176 350,000 000	703,500 00	912,760 32	-209,260 32 L		00	-209,260 32 L
" JFIN "	544 5,642,955 249	11,576,228 39	13,499,042 06	-1,803,270 63 L	14DEC01	14DEC01 1 000000 00	-1,803,270 63 L
" JFIN "				-119,543 04 S		00	-119,543 04 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
573991999	TOTAL						
	12,279,728 39	14,411,802 38		-2,012,530 95 L		00	-2,012,530 95 L
	11,576,228 39	13,499,042 06		-119,543 04 S		00	-119,543 04 S
576323109	MASTEC INC	COM		05NOV01	08NOV01	1 000000	
** JF1G **	489	421,140 90	648,914 51	-247,753 61 S		00	-247,753 61 S
	85,000 000						
577081102	MATTEL INC	COM		23FEB01	28FEB01	1 000000	
** JF2Q **	294	88,909 27	93,073 09	-4,163 82 S		00	-4,163 82 S
	5,405 000						
** JF2Q **	375	179,919 98	172,198 13	7,721 85 S	08JUN01	1 000000	7,721 85 S
	10,000 000					00	
577081102	TOTAL			3,558 03 S		00	3,558 03 S
577223100	MATTSON TECHNOLOGY INC	COM		22MAR01	27MAR01	1 000000	
** JF1G **	640	166,281 95	172,078 76	-5,796 81 S		00	-5,796 81 S
	10,600 000						
** JF1G **	681	632,623 78	659,490 57	-26,866 79 S	30MAR01	1 000000	-26,866 79 S
	40,700 000					00	
** JF1G **	681	-632,623 78	-659,490 57	26,866 79 S	30MAR01	1 000000	26,866 79 S
	-40,700 000					00	
** JF1G **	686	714,021 06	659,490 57	54,530 49 S	30MAR01	1 000000	54,530 49 S
	40,700 000					00	
577223100	TOTAL			48,733 68 S		00	48,733 68 S
	880,303 01	831,569 33					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
580031102	MCDATA CORPORATION	CL B		14NOV01	19NOV01	1 000000	
** JF1W **	724	448,667 04	300,570 40	148,096 64 S		00	148,096 64 S
	26,000 000						
** JF1W **	777	483,252 83	255,118 00	228,134 83 S	26NOV01	1 000000	228,134 83 S
	21,800 000					00	
** JF1W **	803	72,850 77	35,336 40	37,514 37 S	30NOV01	1 000000	37,514 37 S
	3,000 000					00	
** JF1W **	812	177,636 92	88,552 12	89,084 80 S	03DEC01	1 000000	89,084 80 S
	7,700 000					00	
** JF1W **	837	320,972 34	118,437 25	202,535 09 S	05DEC01	1 000000	202,535 09 S
	12,800 000					00	
580031102	TOTAL			705,365 73 S		00	705,365 73 S
580031201	MCDATA CORPORATION	CL A		08FEB01	13FEB01	1 000000	
** JF1Y **	117	39,001 01	27,069 98	11,931 03 S		00	11,931 03 S
	993 000						
** JF1Z **	153	10,856 84	4,430 41	6,426 43 S	15FEB01	1 000000	6,426 43 S
	400 000					00	
** JF1Z **	161	17,910 85	22,311 81	-4,400 96 S	15FEB01	1 000000	-4,400 96 S
	700 000					00	
** JF1Z **	181	2,098 69	3,429 65	-1,330 96 S	20FEB01	1 000000	-1,330 96 S
	81 800					00	
** JF1Y **	282	27 10	41 05	-13 95 S	28FEB01	1 000000	-13 95 S
	786					00	
** JF1Z **	296	17 31	23 48	-6 17 S	28FEB01	1 000000	-6 17 S
	502					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1Z **	470 001	05	05	15MAR01 00	15MAR01	1 000000 00	00
580031201	TOTAL	05	05	00		00	00
580135101	MCDONALDS CORP	COM	57,306 38	12,605 42 S		00	12,605 42 S
** JF1Z **	794 1,700 000	48,673 11	59,845 33	25JAN01 -11,172 22 L	30JAN01	1 000000 00	-11,172 22 L
** JF1Z **	819 1,600 000	46,830 76	56,473 09	26JAN01 -9,642 33 L	31JAN01	1 000000 00	-9,642 33 L
580135101	TOTAL	95,503 87	116,318 42	-20,814 55 L		00	-20,814 55 L
580645109	MCGRAW HILL COS INC	COM	20,592 88	1,914 77 L		1 000000	1,914 77 L
** JF1Z **	583 400 000	22,507 65	20,592 88	14DEC01 1,914 77 L	19DEC01	1 000000 00	1,914 77 L
582411104	MCMORAN EXPLORATION CO	COM	719,194 14	-442,307 39 S		1 000000	-442,307 39 S
** JF1G **	310 50,900 000	276,886 75	719,194 14	10OCT01 -442,307 39 S	15OCT01	1 000000 00	-442,307 39 S
** JF1G **	CXL 310 -50,900 000	-276,886 75	-719,194 14	10OCT01 442,307 39 S	15OCT01	1 000000 00	442,307 39 S
** JF1G **	314 50,900 000	276,377 75	719,194 14	11OCT01 -442,816 39 S	16OCT01	1 000000 00	-442,816 39 S
** JF1G **	331 1,000 000	5,339 82	12,195 80	11OCT01 -6,855 98 S	16OCT01	1 000000 00	-6,855 98 S
** JF1G **	340 3,100 000	16,245 31	37,067 48	12OCT01 -20,822 17 S	17OCT01	1 000000 00	-20,822 17 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
582411104	TOTAL	297,962 88	768,457 42	-470,494 54 S		00	-470,494 54 S
583521109	MECHANICAL DYNAMICS INC	COM	22,812 50	19,998 57 L		1 000000	19,998 57 L
** JF1G **	473 5,000 000	42,811 07	22,812 50	09MAR01 19,998 57 L	14MAR01	1 000000 00	19,998 57 L
** JF1G **	486 20,000 000	163,744 54	91,250 00	12MAR01 72,494 54 L	15MAR01	1 000000 00	72,494 54 L
** JF1G **	059 4,700 000	40,030 44	21,443 75	19APR01 18,586 69 L	24APR01	1 000000 00	18,586 69 L
** JF1G **	080 4,500 000	38,248 72	20,531 25	20APR01 17,717 47 L	25APR01	1 000000 00	17,717 47 L
** JF1G **	093 10,400 000	88,171 38	47,450 00	23APR01 40,721 38 L	26APR01	1 000000 00	40,721 38 L
583521109	TOTAL	373,006 15	203,487 50	169,518 65 L		00	169,518 65 L
583928106	MEDALLION FINL CORP	COM	76,554 06	-12,316 01 S		1 000000	-12,316 01 S
** JF1G **	678 6,000 000	64,238 05	76,554 06	09AUG01 -12,316 01 S	14AUG01	1 000000 00	-12,316 01 S
** JF1G **	685 2,400 000	25,556 26	30,396 00	10AUG01 -4,839 74 S	15AUG01	1 000000 00	-4,839 74 S
** JF1G **	688 2,800 000	29,953 67	35,462 00	13AUG01 -5,508 33 S	16AUG01	1 000000 00	-5,508 33 S
** JF1G **	695 6,900 000	74,935 63	86,458 83	14AUG01 -11,523 28 S	17AUG01	1 000000 00	-11,523 28 S
** JF1G **	699 1,400 000	14,924 06	17,260 18	15AUG01 -2,336 12 S	20AUG01	1 000000 00	-2,336 12 S
** JF1G **				16AUG01	21AUG01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	707 64,374 84		73,837 08	-9,462 24 S		00	-9,462 24 S
	6,000 000						
583928106	TOTAL	273,982 51	319,968 15	-45,985 64 S		00	-45,985 64 S
584688105	MEDICINES CO			04OCT01	10OCT01	1 000000	
** JF1W **	487 158,572 35		554,215 43	-395,643 08 L		00	-395,643 08 L
	29,900 000						
** JF1W **	502 58,495 89		290,233 35	-115,160 88 L	11OCT01	1 000000	-115,160 88 L
	11,300 000					00	
** JF1W **				-116,576 58 S		00	-116,576 58 S
** JF1W **	508 17,411 83		93,748 40	-76,336 57 L	11OCT01	1 000000	-76,336 57 L
	3,400 000					00	
** JF1W **	521 50,212 54		301,770 97	-30,933 10 L	12OCT01	1 000000	-30,933 10 L
	9,800 000					00	
** JF1W **				-220,625 33 S		00	-220,625 33 S
** JF1W **	526 10,537 84		40,766 26	-30,228 42 S	15OCT01	1 000000	-30,228 42 S
	2,000 000					00	
584688105	TOTAL	284,692 61	1,239,968 15	-618,073 63 L		00	-618,073 63 L
	119,246 27		632,770 58	-367,430 33 S		00	-367,430 33 S
584690309	MEDICIS PHARMACEUTICAL CORP			28DEC01	03JAN02	1 000000	
** JF1W **	361 178,918 51		163,360 68	15,557 83 S		00	15,557 83 S
	2,800 000						
** JF1W **	363 178,921 79		163,360 68	15,561 11 S	03JAN02	1 000000	15,561 11 S
	2,800 000					00	
** JF1W **	CXL 363 -178,921 79		-163,360 68	-15,561 11 S	03JAN02	1 000000	-15,561 11 S
	-2,800 000					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
584690309	TOTAL	178,918 51	163,360 68	15,557 83 S		00	15,557 83 S
585055106	MEDTRONIC INC			23AUG01	28AUG01	1 000000	
** JF1Y **	254 40,352 04		54,888 75	-14,536 71 S		00	-14,536 71 S
	900 000						
** JF1Z **	393 48,781 06		20,393 85	28,387 21 L	30NOV01	1 000000	28,387 21 L
	1,100 000					00	
** JF1Z **	449 28,477 99		17,257 47	11,220 52 L	06DEC01	1 000000	11,220 52 L
	600 000					00	
** JF1Z **	640 40,145 06		23,447 96	16,697 10 L	27DEC01	1 000000	16,697 10 L
	800 000					00	
585055106	TOTAL	117,404 11	61,099 28	56,304 83 L		00	56,304 83 L
	40,352 04		54,888 75	-14,536 71 S		00	-14,536 71 S
588448100	MERCHANTS BANCSHARES INC			28FEB01	05MAR01	1 000000	
** JF1G **	365 264,122 18		215,409 44	48,712 74 L		00	48,712 74 L
	9,700 000						
589331107	MERCK + CO INC			03JAN01	08JAN01	1 000000	
** JF2H **	707 706,260 93		584,877 95	121,382 98 S		00	121,382 98 S
	7,900 000						
** JF1Z **	730 79,823 94		53,363 45	26,460 49 L	26JAN01	1 000000	26,460 49 L
	1,000 000					00	
** JF1Z **	753 102,780 55		69,372 48	33,408 07 L	29JAN01	1 000000	33,408 07 L
	1,300 000					00	
** JF1Z **	796 93,972 53		61,901 61	32,070 92 L	30JAN01	1 000000	32,070 92 L
	1,160 000					00	
** JF1Z **					22JUN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
	512 1,400 000	96,824 34		73,468 68	22,555 46 L		00	22,555 46 L
** JF1Z **	558 1,000 000	45,243 12		54,947 48	28JUN01 10,295 44 L	03JUL01	1 000000 00	10,295 44 L
** JF1Z **	544 200 000	12,874 31		11,322 91	29JUN01 1,551 40 L	05JUL01	1 000000 00	1,551 40 L
** JFIY **	467 400 000	25,115 81		34,734 00	11JUL01 -9,618 19 S	16JUL01	1 000000 00	-9,618 19 S
** JFIY **	468 2,700 000	168,069 66		234,454 50	11JUL01 -66,384 84 S	16JUL01	1 000000 00	-66,384 84 S
** JFIY **	477 400 000	24,911 20		34,734 00	11JUL01 -9,822 80 S	16JUL01	1 000000 00	-9,822 80 S
** JFIY **	487 2,300 000	140,524 16		199,549 35	12JUL01 -59,025 19 S	17JUL01	1 000000 00	-59,025 19 S
** JFIY **	490 100 000	6,070 95		8,675 35	12JUL01 -2,604 40 S	17JUL01	1 000000 00	-2,604 40 S
** JFIY **	495 1,000 000	61,830 03		86,753 50	13JUL01 -24,923 47 S	18JUL01	1 000000 00	-24,923 47 S
** JFIY **	507 600 000	37,210 21		52,052 10	13JUL01 -14,841 89 S	18JUL01	1 000000 00	-14,841 89 S
** JFIY **	523 1,500 000	93,393 33		131,751 92	14JUL01 -38,358 59 S	19JUL01	1 000000 00	-38,358 59 S
** JFIY **	551 1,100 000	70,071 07		100,001 68	17JUL01 -29,930 61 S	20JUL01	1 000000 00	-29,930 61 S
** JFIY **	595 4,000 000	268,179 22		363,407 00	19JUL01 -95,227 78 S	24JUL01	1 000000 00	-95,227 78 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
** JFIY **	625 1,400 000	93,724 18		124,845 00	20JUL01 -31,120 82 S	25JUL01	1 000000 00	-31,120 82 S
** JFIY **	632 200 000	13,279 55		17,835 00	23JUL01 -4,555 45 S	26JUL01	1 000000 00	-4,555 45 S
** JFIY **	CXL 632 -200 000	-13,279 55		-17,835 00	23JUL01 4,555 45 S	26JUL01	1 000000 00	4,555 45 S
** JFIY **	638 200 000	13,279 55		17,835 00	23JUL01 -4,555 45 S	26JUL01	1 000000 00	-4,555 45 S
** JFIY **	657 800 000	52,917 02		71,340 00	23JUL01 -18,422 98 S	26JUL01	1 000000 00	-18,422 98 S
** JFIY **	673 300 000	19,584 34		24,752 50	24JUL01 -7,166 16 S	27JUL01	1 000000 00	-7,166 16 S
** JFIY **	675 500 000	32,523 48		44,587 50	24JUL01 -12,064 02 S	27JUL01	1 000000 00	-12,064 02 S
** JFIY **	700 200 000	13,063 70		17,835 00	25JUL01 -4,771 30 S	30JUL01	1 000000 00	-4,771 30 S
** JFIY **	727 300 000	19,402 46		24,752 50	26JUL01 -7,350 04 S	31JUL01	1 000000 00	-7,350 04 S
** JFIY **	739 100 000	6,543 54		9,011 01	27JUL01 -2,467 47 S	01AUG01	1 000000 00	-2,467 47 S
** JFIY **	CXL 739 -100 000	-6,543 54		-9,011 01	27JUL01 2,467 47 S	01AUG01	1 000000 00	2,467 47 S
** JFIY **	774 100 000	6,543 54		9,011 01	27JUL01 -2,467 47 S	01AUG01	1 000000 00	-2,467 47 S
** JFIY **	221	202,604 54		270,427 76	23AUG01 -67,823 22 S	28AUG01	1 000000 00	-67,823 22 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	3,000 000							
** JFIY **	379	13,454 65	18,216 94	17SEP01	20SEP01	1 000000	00	-4,762 29 S
	200 000			-4,762 29 S				
** JFIY **	401	6,731 15	9,108 47	17SEP01	20SEP01	1 000000	00	-2,377 32 S
	100 000			-2,377 32 S				
** JFIY **	434	6,793 89	9,108 47	19SEP01	24SEP01	1 000000	00	-2,314 58 S
	100 000			-2,314 58 S				
** JFIY **	478	6,480 67	9,108 47	21SEP01	26SEP01	1 000000	00	-2,627 80 S
	100 000			-2,627 80 S				
** JFIY **	601	46,843 62	63,759 29	04OCT01	18OCT01	1 000000	00	-16,915 67 S
	700 000			-16,915 67 S				
** JFIY **	629	121,199 67	164,769 74	05OCT01	11OCT01	1 000000	00	-43,570 07 S
	1,800 000			-43,570 07 S				
** JFIZ **	885	111,086 36	97,906 75	19OCT01	24OCT01	1 000000	00	13,179 61 L
	1,700 000			13,179 61 L				
** JFIZ **	892	120,385 02	104,722 69	22OCT01	25OCT01	1 000000	00	15,662 33 L
	1,800 000			15,662 33 L				
** JFIZ **	309	77,047 62	75,998 05	19NOV01	23NOV01	1 000000	00	1,049 57 L
	1,200 000			1,049 57 L				
** JFIZ **	519	87,753 00	94,303 39	12DEC01	17DEC01	1 000000	00	-6,550 39 L
	1,500 000			-6,550 39 L				
589331107	TOTAL	846,990 79	697,307 49	149,683 30 L		00		149,683 30 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
		2,254,785 03	2,714,449 00				00	-457,663 97 S
589378108	MERCURY COMPUTER SYS INC				28SEP01	03OCT01	1 000000	
** JFIW **	439	91,196 96	90,948 24	248 72 S			00	248 72 S
	2,400 000							
** JFIW **	441	136,684 92	135,259 86	1,425 06 S	28SEP01	03OCT01	1 000000	1,425 06 S
	3,600 000							
** JFIW **	460	149,813 01	146,481 66	3,331 35 S	01OCT01	04OCT01	1 000000	3,331 35 S
	4,000 000							
** JFIW **	468	153,733 78	158,930 08	-5,196 30 S	02OCT01	05OCT01	1 000000	-5,196 30 S
	4,200 000							
** JFIW **	584	146,916 70	123,362 10	23,554 60 S	22OCT01	25OCT01	1 000000	23,554 60 S
	3,200 000							
** JFIW **	048	98,672 65	68,144 35	30,528 30 S	04DEC01	07DEC01	1 000000	30,528 30 S
	2,200 000							
** JFIW **	188	130,652 74	135,832 87	-5,180 13 S	18DEC01	21DEC01	1 000000	-5,180 13 S
	3,500 000							
** JFIW **	211	183,616 55	203,862 00	-20,245 45 S	19DEC01	24DEC01	1 000000	-20,245 45 S
	5,400 000							
589378108	TOTAL	1,091,287 31	1,062,821 16	28,466 15 S		00		28,466 15 S
589988104	MERISTAR HOTELS + RESORTS INC				13NOV01	14NOV01	1 000000	
** JFIC **	526	312,344 30	784,125 00	-471,760 70 S			00	-471,760 70 S
	425,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT BASE CURR GN/LN	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
590188100	MERRILL LYNCH + CO INC	COM		23JAN01	26JAN01	1 000000	
** JFIY **	831 146,907 05	108,083 47		58,823 58 S		00	58,823 58 S
2,100 000							
** JFIY **	839 163,447 20	108,804 41		24JAN01 29JAN01		1 000000	54,642 79 S
2,100 000				54,642 79 S		00	54,642 79 S
** JFIY **	883 156,245 91	109,847 06		29JAN01 01FEB01		1 000000	46,378 85 S
2,100 000				46,378 85 S		00	46,378 85 S
** JFIY **	885 37,448 80	24,158 83		29JAN01 01FEB01		1 000000	11,309 97 S
500 000				11,309 97 S		00	11,309 97 S
** JFIY **	889 14,913 50	10,443 53		29JAN01 01FEB01		1 000000	4,449 97 S
200 000				4,449 97 S		00	4,449 97 S
** JFIY **	010 59,474 73	41,854 12		30JAN01 02FEB01		1 000000	17,420 61 S
800 000				17,420 61 S		00	17,420 61 S
** JFIY **	083 28,525 04	20,579 01		06FEB01 09FEB01		1 000000	7,946 03 S
400 000				7,946 03 S		00	7,946 03 S
** JFIY **	098 428,098 19	365,019 96		07FEB01 12FEB01		1 000000	63,078 23 S
6,200 000				63,078 23 S		00	63,078 23 S
590188100	TOTAL		790,830 39	264,250 03 S		00	264,250 03 S
-----	1,055,000 42						
591598107	METRIS COS INC	COM		04SEP01	07SEP01	1 000000	
** JFIW **	290 131,647 40	143,091 52		-11,443 92 S		00	-11,443 92 S
5,300 000							
** JFIW **	297 124,483 84	140,391 68		05SEP01 10SEP01		1 000000	-15,907 84 S
5,200 000				-15,907 84 S		00	-15,907 84 S
** JFIW **	304 87,835 06	96,384 63		04SEP01 11SEP01		1 000000	-8,549 57 S
3,700 000				-8,549 57 S		00	-8,549 57 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT BASE CURR GN/LN	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
** JFIW **	308 174,244 17	203,609 21		06SEP01 11SEP01		1 000000	-29,345 04 S
7,400 000				-29,345 04 S		00	-29,345 04 S
** JFIW **	316 321,209 42	420,477 16		07SEP01 12SEP01		1 000000	-99,267 74 S
14,900 000				-99,267 74 S		00	-99,267 74 S
** JFIW **	323 233,899 70	276,742 97		07SEP01 13SEP01		1 000000	-42,843 27 S
11,200 000				-42,843 27 S		00	-42,843 27 S
** JFIW **	324 323,094 13	400,253 66		07SEP01 13SEP01		1 000000	-77,157 53 S
15,300 000				-77,157 53 S		00	-77,157 53 S
591598107	TOTAL		1,680,950 83	-284,514 91 S		00	-284,514 91 S
-----	1,396,435 92						
591676101	METROLOGIC INSTRS INC	COM		08OCT01	11OCT01	1 000000	
** JFIW **	279 26,060 13	19,737 50		6,322 63 L		00	6,322 63 L
2,100 000							
** JFIW **	415 7,504 74	9,875 00		23OCT01 26OCT01		1 000000	-2,370 26 L
1,000 000				-2,370 26 L		00	-2,370 26 L
** JFIW **	645 17,665 40	21,725 00		05DEC01 10DEC01		1 000000	-4,059 60 L
2,200 000				-4,059 60 L		00	-4,059 60 L
** JFIW **	476 2,464 83	2,962 50		10DEC01 13DEC01		1 000000	-497 67 L
300 000				-497 67 L		00	-497 67 L
** JFIW **	682 8,229 72	9,875 00		11DEC01 14DEC01		1 000000	-1,645 28 L
1,000 000				-1,645 28 L		00	-1,645 28 L
** JFIW **	683 94,612 44	109,530 00		11DEC01 14DEC01		1 000000	-14,917 56 L
10,600 000				-14,917 56 L		00	-14,917 56 L
** JFIW **	697 14,266 24	22,640 00		12DEC01 17DEC01		1 000000	-8,373 76 L
1,600 000				-8,373 76 L		00	-8,373 76 L
** JFIW **	707 28,594 54	43,865 00		13DEC01 18DEC01		1 000000	-15,268 46 L
				-15,268 46 L		00	-15,268 46 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,100 000						
** JFIG **	718 9,723 67		15,565 00	17DEC01 -5,841 33 L	20DEC01	1 000000 00	-5,841 33 L
1,100 000							
591474101	TOTAL	209,123 71	255,775 00	-46,451 29 L		00	-46,451 29 L
591489104	METROMEDIA FIBER NETWORK INC	CL A		23MAY01	29MAY01	1 000000	
** JF2I **	217 122,786 46		374,711 29	-251,924 83 L		00	-251,924 83 L
24,400 000							
** JF2I **	225 168,426 38		487,777 02	29MAY01 -319,350 64 L	01JUN01	1 000000 00	-319,350 64 L
34,300 000							
591689104	TOTAL	291,212 84	862,488 31	-571,275 47 L		00	-571,275 47 L
592468107	METROWEST BKHAAS	COM		19SEP01	24SEP01	1 000000	
** JFIG **	090 111,996 26		61,000 00	50,996 26 S		00	50,996 26 S
10,000 000							
** JFIG **	189 193,543 42		111,587 55	26SEP01 81,955 87 S	01OCT01	1 000000 00	81,955 87 S
17,200 000							
** JFIG **	467 1,063,750 00		478,783 05	01NOV01 384,966 95 S	02NOV01	1 000000 00	384,966 95 S
92,500 000							
592468107	TOTAL	1,349,289 68	851,370 60	517,919 08 S		00	517,919 08 S
592688105	METTLER TOLEDO INTL INC	COM		07DEC01	12DEC01	1 000000	
** JFIW **	092 155,030 47		119,417 27	35,613 20 S		00	35,613 20 S
3,100 000							
** JFIW **	098 34,956 90		26,965 19	10DEC01 7,991 71 S	13DEC01	1 000000 00	7,991 71 S
700 000							
** JFIW **	233 162,333 13		127,121 61	20DEC01 35,211 52 S	24DEC01	1 000000 00	35,211 52 S
3,300 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
592688105	TOTAL	352,320 50	273,504 07	78,816 43 S		00	78,816 43 S
594918104	MICROSOFT CORP	COM		23MAR01	28MAR01	1 000000	
** JF2I **	140 226,004 96		280,966 85	-54,961 89 L		00	-54,961 89 L
4,100 000							
** JFIY **	691 196,244 57		171,058 51	23APR01 25,186 04 L	24APR01	1 000000 00	25,186 04 L
2,900 000							
** JFIY **	223 320,494 10		476,167 57	23AUG01 -155,673 47 L	28AUG01	1 000000 00	-155,673 47 L
5,500 000							
** JFIY **	389 26,568 61		46,094 85	17SEP01 -19,526 24 L	20SEP01	1 000000 00	-19,526 24 L
500 000							
** JFIY **	411 10,636 06		18,437 94	17SEP01 -7,801 88 L	20SEP01	1 000000 00	-7,801 88 L
200 000							
** JFIY **	573 108,546 23		180,178 36	04OCT01 -71,632 13 L	10OCT01	1 000000 00	-71,632 13 L
1,900 000							
** JF2I **	496 125,655 81		137,057 00	06NOV01 -11,401 19 L	09NOV01	1 000000 00	-11,401 19 L
2,000 000							
** JF2I **	542 114,674 17		123,351 30	21NOV01 -8,677 13 L	27NOV01	1 000000 00	-8,677 13 L
1,800 000							
** JFIY **	352 396,963 46		575,851 88	27NOV01 -178,888 42 L	30NOV01	1 000000 00	-178,888 42 L
6,200 000							
594918104	TOTAL	1,525,787 97	2,009,164 26	-483,376 29 L		00	-483,376 29 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE				
	3,800 000						
** JFIW **	592 24,718 17	16,948 95	23OCT01 7,769 22 S	26OCT01	1 000000 00		7,769 22 S
	1,900 000						
** JFIW **	776 244,627 92	153,832 89	20NOV01 110,795 83 S	26NOV01	1 000000 00		110,795 83 S
	17,500 000						
595094103	TOTAL	699,045 55	509,027 09	190,018 46 S		00	190,018 46 S
595112103	MICRON TECHNOLOGY INC	CDM		07AUG01	10AUG01	1 000000	
** JFIY **	073 12,350 07	13,808 14	-1,458 09 S			00	-1,458 09 S
	300 000						
** JFIY **	077 53,190 06	59,835 36	-6,645 30 S	07AUG01	10AUG01	1 000000 00	-6,645 30 S
	1,300 000						
** JFIY **	082 4,089 86	4,602 72	-512 86 S	08AUG01	13AUG01	1 000000 00	-512 86 S
	100 000						
** JFIY **	090 72,841 04	82,170 38	-9,329 34 S	08AUG01	13AUG01	1 000000 00	-9,329 34 S
	1,800 000						
** JFIY **	099 3,954 36	4,376 15	-421 79 S	09AUG01	14AUG01	1 000000 00	-421 79 S
	100 000						
** JFIY **	100 49,539 77	78,770 70	-9,230 93 S	09AUG01	14AUG01	1 000000 00	-9,230 93 S
	1,800 000						
** JFIY **	109 38,726 20	43,761 50	-5,035 30 S	10AUG01	15AUG01	1 000000 00	-5,035 30 S
	1,000 000						
** JFIY **	115 23,249 10	26,413 98	-3,164 88 S	13AUG01	16AUG01	1 000000 00	-3,164 88 S
	600 000						
** JFIY **	118 3,875 87	4,428 51	-552 64 S	14AUG01	17AUG01	1 000000 00	-552 64 S
	100 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE				
** JFIY **	122 18,862 67	22,142 55	-3,279 88 S	14AUG01	17AUG01	1 000000 00	-3,279 88 S
	500 000						
595112103	TOTAL	300,679 00	340,310 01	-39,631 01 S		00	-39,631 01 S
59523C107	MID ATLANTIC MED SVCS INC			11APR01	17APR01	1 000000	
** JFIW **	196 102,890 85	76,984 02	25,906 83 S			00	25,906 83 S
	5,400 000						
** JFIW **	216 104,994 78	80,030 43	24,964 35 S	12APR01	18APR01	1 000000 00	24,964 35 S
	5,500 000						
** JFIW **	449 93,408 31	77,652 17	15,756 14 S	17MAY01	22MAY01	1 000000 00	15,756 14 S
	5,300 000						
** JFIW **	460 95,831 83	84,712 88	11,118 95 S	18MAY01	23MAY01	1 000000 00	11,118 95 S
	5,600 000						
** JFIW **	141 217,975 71	150,410 66	67,565 05 S	02AUG01	07AUG01	1 000000 00	67,565 05 S
	10,000 000						
** JFIW **	149 182,948 79	131,210 07	51,738 72 S	03AUG01	08AUG01	1 000000 00	51,738 72 S
	8,700 000						
** JFIW **	456 102,644 84	80,040 93	22,583 91 L	01OCT01	04OCT01	1 000000 00	22,583 91 L
	5,300 000						
** JFIW **	467 69,038 75	57,152 76	11,885 99 L	02OCT01	05OCT01	1 000000 00	11,885 99 L
	3,800 000						
59523C107	TOTAL	171,683 59	137,213 69	34,469 90 L		00	34,469 90 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECY GN/LS
	798,050 27		601,000 23	197,050 04 S		00	197,050 04 S
59563W104	MIDCOAST ENERGY RES INC	COM		05APR01	10APR01	1 000000	
.. JFIG ..	792	1,237,496 42	526,801 59	710,695 03 L		00	710,695 03 L
	46,750 000						
604059105	MINNESOTA MNG + MFG CO	COM		18MAY01	23MAY01	1 000000	
.. JF12 ..	207	86,159 50	66,188 44	19,971 06 L		00	19,971 06 L
	700 000						
.. JF12 ..	230	86,101 61	63,406 97	22,694 64 L		00	22,694 64 L
	700 000						
.. JF12 ..	244	24,307 89	22,209 53	2,098 36 S		00	2,098 36 S
	200 000						
604059105	TOTAL		129,595 41	42,465 70 L		00	42,465 70 L
	172,261 11						
	24,307 89		22,209 53	2,098 36 S		00	2,098 36 S
606501104	MITCHAM INDS INC	COM		19APR01	24APR01	1 000000	
.. JFIG ..	062	5,295 82	10,166 00	-4,870 18 L		00	-4,870 18 L
	800 000						
.. JFIG ..	115	16,282 70	31,768 75	-15,486 05 L		00	-15,486 05 L
	2,500 000						
.. JFIG ..	126	22,464 75	43,205 50	-20,740 75 L		00	-20,740 75 L
	3,400 000						
.. JFIG ..	139	13,817 53	24,685 75	-12,868 22 L		00	-12,868 22 L
	2,100 000						
.. JFIG ..	147	1,949 93	3,812 25	-1,862 52 L		00	-1,862 52 L
	300 000						
.. JFIG ..				07MAY01	10MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECY GN/LS
	289	27,275 56	53,532 75	-26,257 19 L		00	-26,257 19 L
	4,200 000						
.. JFIG ..	246	4,617 25	8,939 80	-4,321 75 L		00	-4,321 75 L
	700 000						
.. JFIG ..	255	5,153 10	10,216 00	-5,062 90 L		00	-5,062 90 L
	800 000						
.. JFIG ..	264	5,804 80	11,493 00	-5,688 20 L		00	-5,688 20 L
	900 000						
.. JFIG ..	279	6,809 17	12,770 00	-5,960 83 L		00	-5,960 83 L
	1,000 000						
.. JFIG ..	283	6,281 79	11,493 00	-5,211 21 L		00	-5,211 21 L
	900 000						
.. JFIG ..	288	16,246 88	29,371 00	-13,124 12 L		00	-13,124 12 L
	2,300 000						
.. JFIG ..	303	5,731 64	4,517 58	1,214 06 L		00	1,214 06 L
	800 000						
.. JFIG ..	309	3,399 03	2,314 70	1,084 33 L		00	1,084 33 L
	500 000						
.. JFIG ..	315	4,281 79	4,166 46	2,115 33 L		00	2,115 33 L
	900 000						
.. JFIG ..	321	2,751 90	1,851 76	900 14 L		00	900 14 L
	400 000						
.. JFIG ..	326	1,411 95	925 88	486 07 L		00	486 07 L
	200 000						
.. JFIG ..	334	1,357 95	925 88	432 07 L		00	432 07 L
	200 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
** JF1G **	341 2,069 93	1,388 82		31MAY01 481 11 L	05JUN01	1 000000 00	681 11 L
	300 000						
** JF1G **	347 51,058 29	34,257 56		01JUN01 16,800 73 L	06JUN01	1 000000 00	16,800 73 L
	7,400 000						
** JF1G **	348 1,349 95	925 88		01JUN01 444 07 L	06JUN01	1 000000 00	444 07 L
	200 000						
606501104	TOTAL		304,727 52			00	-97,295 81 L
606925105	MOBIUS MGMT SYS INC	COM		04JAN01	09JAN01	1 000000	
** JF1G **	704 74,228 77	139,994 59				00	-45,765 82 S
	32,100 000						
** JF1G **	717 154,089 66	289,446 32		05JAN01 -135,356 66 S	10JAN01	1 000000 00	-135,356 66 S
	68,000 000						
** JF1G **	772 15,311 98	24,629 78		10JAN01 -9,317 80 S	16JAN01	1 000000 00	-9,317 80 S
	7,000 000						
** JF1G **	783 24,352 46	33,625 92		11JAN01 -9,273 46 S	17JAN01	1 000000 00	-9,273 46 S
	9,600 000						
606925105	TOTAL		487,694 61			00	-219,713 74 S
60886R103	MONACO COACH CORP	COM		07FEB01	12FEB01	1 000000	
** JF1G **	187 59,340 71	48,432 30		10,908 41 S		00	10,908 41 S
	3,000 000						
** JF1G **	199 51,241 48	41,642 73		08FEB01 9,598 95 S	13FEB01	1 000000 00	9,598 95 S
	2,400 000						
** JF1G **	209 51,255 20	41,520 44		09FEB01 9,734 76 S	14FEB01	1 000000 00	9,734 76 S
	2,600 000						
** JF1G **	220 33,562 31	27,147 98		12FEB01 6,414 33 S	15FEB01	1 000000 00	6,414 33 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	1,700 000						
** JF1G **	236 39,600 27	31,938 80		13FEB01 7,661 47 S	16FEB01	1 000000 00	7,661 47 S
	2,000 000						
** JF1G **	243 9,844 67	7,984 70		14FEB01 1,859 97 S	20FEB01	1 000000 00	1,859 97 S
	500 000						
** JF1G **	251 7,875 73	6,387 76		15FEB01 1,487 97 S	21FEB01	1 000000 00	1,487 97 S
	400 000						
60886R103	TOTAL		205,054 71			00	47,665 86 S
609031109	MONARCH CEM CO	COM		07JUN01	12JUN01	1 000000	
** JF1G **	370 429,960 66	339,250 00		90,710 66 L		00	90,710 66 L
	22,500 000						
** JF1G **	370 -429,960 66	-339,250 00		07JUN01 -90,710 66 L	12JUN01	1 000000 00	-90,710 66 L
	-22,500 000						
** JF1G **	386 429,735 66	339,250 00		07JUN01 90,485 66 L	12JUN01	1 000000 00	90,485 66 L
	22,500 000						
609031109	TOTAL		339,250 00			00	90,485 66 L
609842109	MONOLITHIC SYS TECHNOLOGY INC	COM		19NOV01	23NOV01	1 000000	
** JF1G **	567 121,618 34	72,000 00		49,618 34 S		00	49,618 34 S
	7,200 000						
** JF1G **	590 182,081 93	108,000 00		26NOV01 74,081 93 S	29NOV01	1 000000 00	74,081 93 S
	10,800 000						
** JF1G **	591 181,704 54	107,000 00		26NOV01 74,704 54 S	29NOV01	1 000000 00	74,704 54 S
	10,700 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
609842109	TOTAL		287,000 00	198,404 81 S		00	198,404 81 S
610236101	MONRO MUFFLER BRAKE INC	COM		08JUN01	13JUN01	1 000000	
.. JF1G ..	389	518,157 70	307,695 50	210,462 20 L		00	210,462 20 L
	35,000 000						
615369105	MOODYS CORP	COM		14NOV01	21NOV01	1 000000	
.. JF1Z ..	280	7,003 77	6,269 13	734 64 S		00	734 64 S
	200 000						
.. JF1Z ..	381	10,514 65	9,611 10	903 55 S		1 000000	903 55 S
	300 000					00	
.. JF1Z ..	353	6,960 31	6,438 20	522 11 S		1 000000	522 11 S
	200 000					00	
.. JF1Z ..	380	7,025 57	6,582 64	442 93 S		1 000000	442 93 S
	200 000					00	
.. JF1Z ..	390	3,494 88	3,297 10	197 78 S		1 000000	197 78 S
	100 000					00	
.. JF1Z ..	409	3,379 89	3,297 10	82 79 S		1 000000	82 79 S
	100 000					00	
.. JF1Z ..	411	3,374 89	3,362 03	12 86 S		1 000000	12 86 S
	100 000					00	
.. JF1Z ..	493	3,588 74	3,242 23	346 51 S		1 000000	346 51 S
	100 000					00	
.. JF1Z ..	505	21,642 78	19,995 29	1,647 49 S		1 000000	1,647 49 S
	600 000					00	
.. JF1Z ..	507	3,455 51	3,198 58	436 93 S		1 000000	436 93 S
	100 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
.. JF1Z ..	527	3,427 45	3,226 56	400 89 S	17DEC01	1 000000	400 89 S
	100 000					00	
.. JF1Z ..	544	18,144 59	16,145 68	1,998 91 S	18DEC01	1 000000	1,998 91 S
	500 000					00	
.. JF1Z ..	572	11,015 42	10,092 13	923 29 S	19DEC01	1 000000	923 29 S
	300 000					00	
.. JF1Z ..	595	15,307 60	13,454 09	1,853 51 S	20DEC01	1 000000	1,853 51 S
	400 000					00	
615369105	TOTAL		108,211 86	10,504 19 S		00	10,504 19 S
616880100	MORGAN J P + CO INC	COM		02JAN01	02JAN01	1 000000	
.. JF2H ..	702	1,038,596 69	1,038,596 69	00		00	00
	7,800 000						
617446448	MORGAN STANLEY DEAN WITTER+CO	COM NEW		03JAN01	08JAN01	1 000000	
.. JF1Y ..	671	115,592 32	113,666 76	1,925 56 S		00	1,925 56 S
	1,400 000						
.. JF2H ..	742	119,556 43	52,935 19	66,621 24 L	31JAN01	1 000000	66,621 24 L
	1,400 000				05FEB01	00	
.. JF2H ..	765	145,597 14	68,059 53	77,537 61 L	13FEB01	1 000000	77,537 61 L
	1,800 000				16FEB01	00	
.. JF1Z ..	686	77,570 21	70,493 77	7,076 44 L	05APR01	1 000000	7,076 44 L
	1,600 000				10APR01	00	
.. JF1Y ..	588	124,939 58	201,355 29	-76,415 71 L	09APR01	1 000000	-76,415 71 L
	2,500 000				12APR01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
417444448	TOTAL						
	467,463 36	392,843 78		74,819 58 L		00	74,819 58 L
	115,592 32	113,664 76		1,925 54 S		00	1,925 54 S
418459101	MORRISON MGMT SPECIALISTS INC COM			30MAR01	06APR01	1 000000	
** JF11 **	664 1,428,480 00	631,127 18		797,352 82 L		00	797,352 82 L
	35,712 000						
619908106	MOTTIENT CORP COM			05OCT01	11OCT01	1 000000	
** JFIG **	271 24,999 16	1,158,653 27		-904,717 89 L		00	-904,717 89 L
	500,000 000						
** JFIG **				-228,936 22 S		00	-228,936 22 S
619908106	TOTAL						
	24,999 16	1,158,653 27		-904,717 89 L		00	-904,717 89 L
	24,999 16	1,158,653 27		-228,936 22 S		00	-228,936 22 S
620076109	MOTOROLA INC COM			05SEP01	10SEP01	1 000000	
** JF2H **	321 741,994 72	641,643 81		100,330 91 S		00	100,330 91 S
	45,000 000						
** JFLY **	432 64,309 77	64,466 75		06DEC01 -156 98 S	11DEC01	1 000000 00	-156 98 S
	3,700 000						
** JFLY **	454 1,726 94	1,741 55		07DEC01 -14 61 S	12DEC01	1 000000 00	-14 61 S
	100 000						
** JFLY **	CXL 454 -1,726 94	-1,741 55		07DEC01 14 61 S	12DEC01	1 000000 00	14 61 S
	-100 000						
** JFLY **	464 1,726 94	1,741 55		07DEC01 -14 61 S	12DEC01	1 000000 00	-14 61 S
	100 000						
** JFLY **	470 18,734 24	19,157 05		07DEC01 -422 81 S	12DEC01	1 000000 00	-422 81 S
	1,100 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JFLY **	505 28,843 44	29,606 35		10DEC01 -762 91 S	13DEC01	1 000000 00	-762 91 S
	1,700 000						
** JFLY **	530 27,121 81	27,864 80		11DEC01 -742 99 S	14DEC01	1 000000 00	-742 99 S
	1,600 000						
** JFLY **	630 62,880 29	74,527 50		21DEC01 -11,647 21 S	27DEC01	1 000000 00	-11,647 21 S
	4,200 000						
620076109	TOTAL						
	945,611 21	859,027 81		86,583 40 S		00	86,583 40 S
624683900	DATA CRAFT ASIA SCDO 10			03APR01	06APR01	1 000000	
** JF2N **	495 194,078 82	257,736 40		-63,657 58 L		00	-63,657 58 L
	44,000 000						
62544T109	MULTILINK TECHNOLOGY CORP COM CL A			02AUG01	07AUG01	1 000000	
** JFIW **	158 109,133 78	56,700 00		52,433 78 S		00	52,433 78 S
	6,300 000						
** JFIW **	146 35,698 81	18,998 19		03AUG01 16,700 62 S	08AUG01	1 000000 00	16,700 62 S
	2,100 000						
** JFIW **	170 17,272 12	9,981 90		08AUG01 7,290 22 S	13AUG01	1 000000 00	7,290 22 S
	1,000 000						
** JFIW **	604 4,541 21	10,980 09		24OCT01 -6,418 88 S	29OCT01	1 000000 00	-6,418 88 S
	1,100 000						
** JFIW **	612 45,786 38	138,344 95		24OCT01 -92,558 57 S	29OCT01	1 000000 00	-92,558 57 S
	13,300 000						
** JFIW **	625 22,799 24	47,450 71		25OCT01 -44,651 47 S	30OCT01	1 000000 00	-44,651 47 S
	5,700 000						
** JFIW **	636 55,102 30	152,014 25		26OCT01 -96,911 95 S	31OCT01	1 000000 00	-96,911 95 S
	13,700 000						
** JFIW **				29OCT01	01NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	440 3,400 000	13,873 57	37,275 75	-23,402 18 S		00		-23,402 18 S
** JF1W **	452 5,800 000	24,516 36	44,811 97	31OCT01 -40,295 61 S	05NOV01	1 000000 00		-40,295 61 S
42544T109	TOTAL	328,743 77	556,557 81	-227,814 04 S		00		-227,814 04 S
428530107	MYLAN LABS INC COM			11JUN01	14JUN01	1 000000		
** JF1Z **	426 900 000	23,254 41	24,363 55	-1,109 14 S		00		-1,109 14 S
** JF1Z **	441 1,300 000	33,542 39	34,312 71	12JUN01 -770 32 S	15JUN01	1 000000 00		-770 32 S
** JF1Z **	451 700 000	17,958 53	18,595 16	13JUN01 -636 63 S	18JUN01	1 000000 00		-636 63 S
** JF1Z **	467 700 000	17,890 70	17,371 99	14JUN01 518 71 S	19JUN01	1 000000 00		518 71 S
** JF1Z **	478 400 000	18,071 30	8,775 33	15JUN01 1,295 97 S	20JUN01	1 000000 00		1,295 97 S
428530107	TOTAL	102,717 33	103,418 74	-701 41 S		00		-701 41 S
428782104	NBTY INC COM			16MAR01	21MAR01	1 000000		
** JF1G **	558 1,600 000	12,822 13	8,092 00	4,730 13 L		00		4,730 13 L
** JF1G **	559 3,900 000	30,955 21	19,724 25	16MAR01 11,230 96 L	21MAR01	1 000000 00		11,230 96 L
** JF1G **	588 2,300 000	18,064 05	11,432 25	19MAR01 6,431 80 L	22MAR01	1 000000 00		6,431 80 L
** JF1G **	611 3,700 000	29,044 03	18,712 75	20MAR01 10,331 28 L	23MAR01	1 000000 00		10,331 28 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** JF1G **	613 300 000	2,246 92	1,517 25	21MAR01 729 67 L	26MAR01	1 000000 00		729 67 L
** JF1G **	623 7,300 000	55,204 40	36,919 75	21MAR01 18,284 65 L	26MAR01	1 000000 00		18,284 65 L
** JF1G **	648 14,600 000	108,356 12	75,038 00	22MAR01 33,318 12 L	27MAR01	1 000000 00		33,318 12 L
** JF1G **	662 7,500 000	56,761 85	39,096 09	23MAR01 17,665 76 L	28MAR01	1 000000 00		17,665 76 L
** JF1G **	670 3,600 000	28,169 06	18,784 20	26MAR01 9,384 86 L	29MAR01	1 000000 00		9,384 86 L
** JF1G **	834 7,900 000	77,398 45	41,405 24	10APR01 35,993 21 L	16APR01	1 000000 00		35,993 21 L
** JF1G **	852 4,800 000	46,558 44	25,115 04	11APR01 21,443 40 L	17APR01	1 000000 00		21,443 40 L
** JF1G **	029 2,700 000	25,269 80	13,960 60	16APR01 11,309 20 L	19APR01	1 000000 00		11,309 20 L
** JF1G **	036 3,300 000	38,708 11	16,965 22	17APR01 13,742 89 L	20APR01	1 000000 00		13,742 89 L
** JF1G **	045 2,600 000	24,179 19	13,310 70	18APR01 10,868 49 L	23APR01	1 000000 00		10,868 49 L
** JF1G **	046 1,900 000	17,894 36	9,727 05	18APR01 8,167 31 L	23APR01	1 000000 00		8,167 31 L
** JF1G **	701 200 000	3,477 88	1,023 90	15AUG01 2,453 98 L	20AUG01	1 000000 00		2,453 98 L
** JF1G **	710	202,007 25	84,224 98	16AUG01 117,782 27 L	21AUG01	1 000000 00		117,782 27 L

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/L	GN/L	GN/L	NET BAS SECTY GN/L
11,600	000							
** JF1G **	723	22,822 42	10,811 97	17AUG01	22AUG01	1 000000	00	12,010 45 L
1,300	000							
** JF1G **	730	40,006 29	28,277 46	20AUG01	23AUG01	1 000000	00	31,728 83 L
3,400	000							
** JF1G **	743	48,704 39	32,484 15	21AUG01	24AUG01	1 000000	00	36,220 24 L
3,900	000							
** JF1G **	751	20,465 19	10,125 00	22AUG01	27AUG01	1 000000	00	10,340 19 L
1,200	000							
** JF1G **	767	147,227 09	49,715 50	24AUG01	29AUG01	1 000000	00	77,511 59 L
8,600	000							
** JF1G **	051	32,198 92	16,805 85	17SEP01	20SEP01	1 000000	00	15,393 07 L
2,300	000							
** JF1G **	203	52,172 24	26,362 50	27SEP01	02OCT01	1 000000	00	25,809 74 L
3,800	000							
** JF1G **	217	254,044 01	126,196 17	28SEP01	03OCT01	1 000000	00	127,847 84 L
18,400	000							
628782104	TOTAL	1,426,757 82	756,027 87	670,729 95 L			00	670,729 95 L
629568106	NABORS INDUSTRIES INC		COM	21MAY01	24MAY01	1 000000		
** JF1Z **	226	39,685 39	32,226 12	7,459 27 S			00	7,459 27 S
700	000							
** JF1Z **	232	5,566 10	4,408 34	22MAY01	25MAY01	1 000000	00	957 76 S
100	000			957 76 S				
** JF1Z **	263	15,843 31	13,825 02	23MAY01	29MAY01	1 000000	00	2,018 29 S
300	000			2,018 29 S				

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/L	GN/L	GN/L	NET BAS SECTY GN/L
** JF1Z **	286	35,944 94	32,498 50	24MAY01	30MAY01	1 000000	00	3,466 44 S
700	000			3,466 44 S				
** JF1Z **	302	20,737 03	18,558 54	25MAY01	31MAY01	1 000000	00	2,178 47 S
400	000			2,178 47 S				
** JF1Z **	400	61,204 30	67,724 51	07JUN01	12JUN01	1 000000	00	-6,520 21 S
1,300	000			-6,520 21 S				
** JF1Z **	408	13,773 50	17,545 35	08JUN01	13JUN01	1 000000	00	-3,771 85 S
300	000			-3,771 85 S				
629568106	TOTAL	192,774 57	186,986 40	5,788 17 S			00	5,788 17 S
63227203	NATCO GROUP INC		CL A	10OCT01	15OCT01	1 000000		
** JF1G **	306	5,284 82	5,635 00	-350 18 L			00	-350 18 L
700	000							
** JF1G **	332	12,047 59	12,880 00	12OCT01	17OCT01	1 000000	00	-832 41 L
1,600	000			-832 41 L				
** JF1G **	336	4,517 84	4,830 00	12OCT01	17OCT01	1 000000	00	-312 16 L
600	000			-312 16 L				
** JF1G **	438	14,129 52	14,490 00	25OCT01	30OCT01	1 000000	00	-360 48 L
1,800	000			-360 48 L				
** JF1G **	454	18,284 84	18,515 00	29OCT01	01NOV01	1 000000	00	-230 16 L
2,300	000			-230 16 L				
** JF1G **	500	3,699 87	4,025 00	06NOV01	09NOV01	1 000000	00	-325 13 L
500	000			-325 13 L				
** JF1G **	520	1,533 94	1,610 00	12NOV01	15NOV01	1 000000	00	-76 06 L
200	000			-76 06 L				
** JF1G **	553	5,113 32	5,635 00	15NOV01	20NOV01	1 000000	00	-521 68 L
				-521 68 L				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
700 000							
63227W203	TOTAL		64,611 74	47,620 00	-3,008 26 L	00	-3,008 26 L
637277104	NATIONAL R V HLDGS INC	COM			01FEB01	06FEB01	1 000000
.. JF1G ..	143		2,533 17	2,997 50	-464 33 S	00	-464 33 S
200 000							
639027101	NATURES SUNSHINE PRODS INC	COM			10JUL01	13JUL01	1 000000
.. JF1G ..	500		102,738 56	75,983 33	26,755 23 L	00	26,755 23 L
9,400 000							
639050103	NATUS MED INC DEL	COM			19SEP01	24SEP01	1 000000
.. JF1W ..	364		8,623 71	9,201 99	-578 28 S	00	-578 28 S
700 000							
.. JF1W ..	371		89,315 44	82,016 56	7,298 88 S	1 000000	7,298 88 S
7,500 000							
.. JF1W ..	382		5,844 80	7,700 00	-1,855 20 S	1 000000	-1,855 20 S
700 000							
639050103	TOTAL		103,783 95	98,918 55	4,865 40 S	00	4,865 40 S
64115P102	METIQ	COM			03JAN01	08JAN01	1 000000
.. JF1W ..	315		37,723 74	43,184 40	-5,460 66 S	00	-5,460 66 S
600 000							
.. JF1W ..	336		150,187 59	143,948 00	6,239 59 S	1 000000	6,239 59 S
2,000 000							
.. JF1W ..	386		128,745 56	134,878 98	-6,133 42 S	1 000000	-6,133 42 S
1,800 000							
.. JF1W ..	704		321,911 52	588,443 04	-266,531 52 S	1 000000	-266,531 52 S
6,600 000							
.. JF1W ..	720		220,596 80	427,377 20	-206,780 40 S	1 000000	-206,780 40 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
5,800 000							
.. JF1W ..	770		138,972 01	335,261 23	07MAR01	12MAR01	1 000000
4,700 000							
.. JF1W ..	774		28,186 56	81,007 63	08MAR01	13MAR01	1 000000
1,100 000							
64115P102	TOTAL		1,026,323 78	1,754,100 48	-727,776 70 S	00	-727,776 70 S
64117V107	METSCREEN TECHNOLOGIES INS	COM			12DEC01	17DEC01	1 000000
.. JF1Z ..	518		2,322 36	1,600 00	722 36 S	00	722 36 S
100 000							
64120L104	NETWORK APPLIANCE INC	COM			02JAN01	05JAN01	1 000000
.. JF1Z ..	337		16,045 72	4,228 12	11,817 60 L	00	11,817 60 L
300 000							
.. JF1Y ..	666		56,885 57	97,948 17	-41,062 60 S	1 000000	-41,062 60 S
900 000							
.. JF1Y ..	676		57,056 11	99,533 77	-42,477 66 S	1 000000	-42,477 66 S
900 000							
.. JF1Y ..	678		6,299 79	11,081 33	-4,781 54 S	1 000000	-4,781 54 S
100 000							
.. JF1Y ..	782		17,539 00	33,655 94	-16,116 94 S	1 000000	-16,116 94 S
300 000							
.. JF1Y ..	789		12,730 83	22,986 56	-10,255 73 S	1 000000	-10,255 73 S
200 000							
.. JF1Z ..	345		35,930 64	14,803 57	19,127 07 L	1 000000	19,127 07 L
1,200 000							
.. JF1Z ..	359		11,564 61	5,822 50	5,742 11 L	1 000000	5,742 11 L
400 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	1,300 000						
** JF1G **	229	25,199 16	10,631 25	13FEB01	16FEB01	1 000000	14,567 91 L
	2,100 000			14FEB01	20FEB01	1 000000	9,696 54 L
** JF1G **	239	16,277 79	4,581 25	15FEB01	21FEB01	1 000000	6,349 65 L
	1,300 000			16FEB01	22FEB01	1 000000	10,606 93 L
** JF1G **	262	10,399 65	4,050 00	20FEB01	23FEB01	1 000000	14,574 17 L
	800 000			21FEB01	26FEB01	1 000000	21,105 29 L
** JF1G **	270	17,694 43	7,087 50				
	1,400 000						
** JF1G **	291	24,699 17	10,125 00				
	2,000 000						
** JF1G **	298	35,786 54	14,481 25				
	2,900 000						
651578106	TOTAL	201,049 93	83,025 00	118,024 93 L		00	118,024 93 L
651824104	NEWPORT CORP			09JUL01	12JUL01	1 000000	
** JF2I **	304	48,078 39	173,239 40	-125,161 01 L		00	-125,161 01 L
	2,000 000			24JUL01	27JUL01	1 000000	-576,317 49 L
** JF2I **	319	217,712 74	794,030 23	-576,317 49 L		00	-576,317 49 L
	10,000 000						
651824104	TOTAL	265,791 13	967,269 63	-701,478 50 L		00	701,478 50 L
65332V103	NEXTEL COMMUNICATIONS INC			03JAN01	08JAN01	1 000000	
** JF1Y **	654	88,711 93	138,290 62	-49,578 69 L		00	-49,578 69 L
	3,300 000			04JAN01	09JAN01	1 000000	-23,355 27 L
** JF1Y **	685	47,885 36	71,240 63	-23,355 27 L		00	-23,355 27 L
	1,700 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1Y **	697	21,197 93	33,525 00	05JAN01	10JAN01	1 000000	-12,327 07 L
	800 000			05JAN01	10JAN01	1 000000	-1,539 90 L
** JF1Y **	698	2,650 72	4,190 62	-1,539 90 L		00	-1,539 90 L
	100 000			08JAN01	11JAN01	1 000000	-16,893 79 L
** JF1Y **	717	25,012 46	41,906 25	-16,893 79 L		00	-16,893 79 L
	1,000 000			09JAN01	12JAN01	1 000000	-8,246 86 L
** JF1Y **	729	12,704 27	20,953 13	-8,246 86 L		00	-8,246 86 L
	500 000			09JAN01	12JAN01	1 000000	-42,038 91 L
** JF1Y **	733	46,917 34	108,956 25	-42,038 91 L		00	-42,038 91 L
	2,400 000			10JAN01	16JAN01	1 000000	-9,131 79 L
** JF1Y **	747	16,011 96	25,143 75	-9,131 79 L		00	-9,131 79 L
	600 000			10JAN01	16JAN01	1 000000	-30,096 70 L
** JF1Y **	750	53,715 80	83,812 50	-30,096 70 L		00	-30,096 70 L
	2,000 000			10JAN01	16JAN01	1 000000	-7,371 53 L
** JF1Y **	752	13,581 59	20,953 12	-7,371 53 L		00	-7,371 53 L
	500 000			11JAN01	17JAN01	1 000000	-18,372 40 L
** JF1Y **	767	80,857 30	122,987 84	-18,372 40 L		00	-18,372 40 L
	2,400 000						
** JF1Y **				-23,758 14 S		00	-23,758 14 S
** JF1Y **	774	56,122 43	95,613 28	-39,490 85 S		00	-39,490 85 S
	1,700 000			24JAN01	29JAN01	1 000000	-8,880 10 L
** JF1Z **	758	41,617 97	50,498 07	-8,880 10 L		00	-8,880 10 L
	1,200 000			22MAR01	27MAR01	1 000000	-20,774 29 L
** JF1Z **	568	8,538 87	29,313 16	-20,774 29 L		00	-20,774 29 L
	700 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	570 4,000 000	51,272 13	193,079 61		22MAR01 -101,013 54 L	27MAR01	1 000000 00	-101,013 54 L
** JF1Z **					-40,793 94 S		00	-40,793 94 S
** JF2I **	240 7,100 000	113,596 21	367,291 87		01JUN01 -253,695 66 L	06JUN01	1 000000 00	-253,695 66 L
** JF2I **	304 13,100 000	197,496 87	631,744 46		11JUL01 -434,267 59 L	16JUL01	1 000000 00	-434,267 59 L
** JF2I **	428 9,600 000	81,183 53	530,374 50		28SEP01 -449,190 97 L	03OCT01	1 000000 00	-449,190 97 L
** JF2I **	433 800 000	5,879 80	38,800 00		05OCT01 -32,920 20 L	09OCT01	1 000000 00	-32,920 20 L
** JF2I **	435 15,700 000	110,913 66	586,958 71		03OCT01 -476,045 05 L	09OCT01	1 000000 00	-476,045 05 L
65332V103	TOTAL	1,039,747 70	3,100,040 09		-1,995,740 31 L		00	-1,995,740 31 L
		188,251 86	411,680 73		-104,042 93 S		00	-104,042 93 S
654902204	NOKIA CORP		SPONSORED ADR		30JAN01	02FEB01	1 000000	
** JF1Z **	846 700 000	23,787 03	29,861 70		-6,074 67 S		00	-6,074 67 S
** JF1Z **	847 300 000	10,286 66	12,797 87		30JAN01 -2,511 21 S	02FEB01	1 000000 00	-2,511 21 S
** JF1Z **	848 300 000	10,355 65	12,797 87		30JAN01 -2,442 22 S	02FEB01	1 000000 00	-2,442 22 S
** JF1Z **	244 2,500 000	56,918 35	107,533 94		22FEB01 -50,615 59 S	27FEB01	1 000000 00	-50,615 59 S
** JF1Z **					28FEB01	05MAR01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	295 1,200 000	27,272 69	51,090 36		-23,817 67 S		00	-23,817 67 S
** JF1Z **	297 100 000	2,282 03	4,236 08		28FEB01 -1,954 05 S	05MAR01	1 000000 00	-1,954 05 S
** JF1Z **	298 900 000	20,441 29	38,124 67		28FEB01 -17,683 38 S	05MAR01	1 000000 00	-17,683 38 S
** JF1Z **	300 200 000	4,430 23	8,472 15		28FEB01 -4,041 92 S	05MAR01	1 000000 00	-4,041 92 S
** JF1Z **	302 1,700 000	36,581 59	71,681 56		28FEB01 -35,099 97 S	05MAR01	1 000000 00	-35,099 97 S
** JF1Z **	304 100 000	2,159 93	4,431 82		28FEB01 -2,271 89 S	05MAR01	1 000000 00	-2,271 89 S
** JF1Z **	309 2,300 000	50,073 93	105,412 10		28FEB01 -55,338 17 S	05MAR01	1 000000 00	-55,338 17 S
** JF1L **	189 01,800 000	1,796,096 18	2,918,195 98		26JUN01 -1,122,099 80 S	29JUN01	1 000000 00	-1,122,099 80 S
** JF2I **	465 4,000 000	79,477 34	94,040 00		19OCT01 -14,562 66 L	24OCT01	1 000000 00	-14,562 66 L
** JF2I **	497 2,500 000	55,998 12	58,775 00		06NOV01 -2,776 88 L	09NOV01	1 000000 00	-2,776 88 L
654902204	TOTAL	135,475 46	152,815 00		-17,339 54 L		00	-17,339 54 L
		2,040,685 56	3,364,636 10		-1,323,950 54 S		00	-1,323,950 54 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
655042109	NOBLE DRILLING CORP	COM		21MAY01	24MAY01	1 000000	
.. JF1Z ..	215	4,729 09	3,722 25	1,006 84 L		00	1,006 84 L
	100 000						
.. JF1Z ..	223	33,372 93	25,439 64	7,933 29 L		00	7,933 29 L
	700 000						
.. JF1Z ..	591	53,235 18	56,492 89	-964 49 L		00	-964 49 L
	1,400 000						
.. JF1Z ..				-2,293 22 S		00	-2,293 22 S
.. JF1Z ..	474	12,053 92	15,435 40	-3,381 48 S		00	-3,381 48 S
	400 000						
.. JF1Z ..	701	2,921 89	3,848 60	-926 71 S		00	-926 71 S
	100 000						
.. JF1Z ..	724	11,787 93	15,394 40	-3,606 47 S		00	-3,606 47 S
	400 000						
.. JF1Z ..	732	5,518 16	7,697 20	-2,179 04 S		00	-2,179 04 S
	200 000						
.. JF1Z ..	743	35,197 88	57,348 38	-22,170 50 S		00	-22,170 50 S
	1,300 000						
.. JF1Z ..	741	15,940 93	29,072 52	-13,131 59 S		00	-13,131 59 S
	600 000						
655042109	TOTAL		85,654 78	7,975 64 L		00	7,975 64 L
-----		91,337 20					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	134,455 89		185,309 39	-47,689 01 S		00	-47,689 01 S
654568102	NORTEL NETWORKS CORP	COM		10JAN01	16JAN01	1 000000	
.. JF2J ..	514	1,599,473 89	2,437,965 03	-838,491 14 L		00	-838,491 14 L
	50,979 000						
.. JF1Y ..	186	6,884 77	11,728 95	-4,844 18 S		00	-4,844 18 S
	300 000						
.. JF1Y ..	187	4,589 84	7,819 30	-3,229 46 S		00	-3,229 46 S
	200 000						
.. JF1Y ..	188	6,889 77	11,728 95	-4,919 18 S		00	-4,919 18 S
	300 000						
.. JF1Z ..	198	9,186 89	23,754 00	-14,567 11 S		00	-14,567 11 S
	400 000						
.. JF1Z ..	199	4,593 45	10,311 47	-5,718 02 S		00	-5,718 02 S
	200 000						
.. JF1Z ..	200	2,294 72	5,155 74	-2,859 02 S		00	-2,859 02 S
	100 000						
.. JF1Z ..	201	59,714 81	144,858 12	-85,143 31 S		00	-85,143 31 S
	2,600 000						
.. JF1Z ..	201	-59,714 81	-144,858 12	85,143 31 S		00	85,143 31 S
	-2,600 000						
.. JF1Z ..	202	59,448 01	144,181 80	-84,513 79 S		00	-84,513 79 S
	2,600 000						
.. JF1Z ..	204	4,011 99	10,311 47	-6,299 48 S		00	-6,299 48 S
	200 000						
.. JF1Z ..				16FEB01	22FEB01	1 000000	
				16FEB01	22FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	205 5,861 80		14,400 61	-8,538 81 S		00	-8,538 81 S
300 000							
** JF1Z **				16FEB01	22FEB01	1 000000	
CXL -300 000	205 -5,861 80		-14,400 61	8,538 81 S		00	8,538 81 S
** JF1Z **				16FEB01	22FEB01	1 000000	
800 800	207 15,803 31		43,771 21	-27,967 90 S		00	-27,967 90 S
** JF1Z **				16FEB01	22FEB01	1 000000	
300 800	208 5,865 82		17,683 00	-11,817 18 S		00	-11,817 18 S
** JF1Z **				16FEB01	22FEB01	1 000000	
300 800	210 5,986 84		14,400 61	-8,413 77 S		00	-8,413 77 S
** JF1Z **				16FEB01	23FEB01	1 000000	
2,300 000	211 45,654 08		142,937 72	-97,283 64 S		00	-97,283 64 S
** JF1Z **				16FEB01	21FEB01	1 000000	
CXL -2,300 000	211 -45,654 08		-142,937 72	97,283 64 S		00	97,283 64 S
** JF1Z **				16FEB01	22FEB01	1 000000	
2,300 800	212 45,652 55		142,937 72	-97,285 17 S		00	-97,285 17 S
** JF1Y **				20FEB01	23FEB01	1 000000	
1,400 800	209 28,065 84		54,735 10	-26,669 26 S		00	-26,669 26 S
** JF1Y **				22FEB01	27FEB01	1 000000	
4,900 000	233 97,751 73		193,460 09	-95,708 36 S		00	-95,708 36 S
** JF1Y **				22FEB01	27FEB01	1 000000	
2,600 000	234 52,136 67		103,746 24	-51,609 57 S		00	-51,609 57 S
** JF1Y **				01MAR01	06MAR01	1 000000	
9,100 000	298 164,112 28		306,849 14	-142,736 86 S		00	-142,736 86 S
** JF1L **				08MAR01	13MAR01	1 000000	
22,600 000	040 422,117 73		1,247,939 13	-825,821 40 S		00	-825,821 40 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2N **				28MAR01	02APR01	1 000000	
5,500 800	449 79,086 25		211,193 95	-132,107 70 S		00	-132,107 70 S
** JF1V **				26SEP01	01OCT01	1 000000	
900 800	047 4,773 61		14,295 24	-9,521 63 S		00	-9,521 63 S
** JF1V **				27SEP01	02OCT01	1 000000	
2,900 800	059 14,652 04		45,839 64	-31,187 60 S		00	-31,187 60 S
** JF1V **				27SEP01	02OCT01	1 000000	
1,200 800	060 6,097 95		16,386 72	-10,288 77 S		00	-10,288 77 S
** JF1V **				27SEP01	02OCT01	1 000000	
900 800	061 4,616 84		12,290 04	-7,673 20 S		00	-7,673 20 S
** JF1V **				28SEP01	03OCT01	1 000000	
1,700 800	082 9,113 36		23,214 52	-14,101 16 S		00	-14,101 16 S
** JF1V **				10OCT01	15OCT01	1 000000	
800 800	199 4,319 53		10,924 48	-6,604 95 S		00	-6,604 95 S
** JF1V **				11OCT01	16OCT01	1 000000	
13,300 800	213 73,828 47		198,367 87	-124,539 40 S		00	-124,539 40 S
** JF1V **				12OCT01	17OCT01	1 000000	
8,900 800	231 51,000 62		87,744 76	-36,744 14 S		00	-36,744 14 S
** JF1V **				15NOV01	20NOV01	1 000000	
3,900 800	562 30,509 06		31,353 66	-844 60 S		00	-844 60 S
** JF1V **				15NOV01	20NOV01	1 000000	
CXL -3,900 800	562 -30,509 06		-31,353 66	844 60 S		00	844 60 S
** JF1V **				15NOV01	20NOV01	1 000000	
3,900 800	589 30,510 09		32,139 46	-1,629 37 S		00	-1,629 37 S
** JF1V **				16NOV01	21NOV01	1 000000	
564	564 1,549 94		1,407 88	-57 94 S		00	-57 94 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
	200 000						
.. JFIY ..	587 11,924 40		12,059 10	14NOV01 -134 50 S	21NOV01	1 000000 00	-134 50 S
	1,500 000						
.. JFIY ..	590 21,301 47		21,706 38	14NOV01 -404 91 S	21NOV01	1 000000 00	-404 91 S
	2,700 000						
.. JFIY ..	604 44,000 16		42,931 85	19NOV01 1,156 31 S	23NOV01	1 000000 00	1,156 31 S
	5,300 000						
.. JFIY ..	606 3,167 89		2,950 12	19NOV01 217 77 S	23NOV01	1 000000 00	217 77 S
	400 000						
656568102	TOTAL						
-----	1,599,473 89		2,437,965 03	-838,491 14 L		00	-838,491 14 L
	1,295,565 03		3,084,165 93	-1,788,600 90 S		00	-1,788,600 90 S
645859104	NORTHERN TRUST CORP	COM		14MAR01	19MAR01	1 000000	
.. JFIY ..	369 30,131 29		21,172 39	8,958 90 L		00	8,958 90 L
	500 000						
.. JFIY ..	391 36,750 87		25,087 18	15MAR01 11,663 69 L	20MAR01	1 000000 00	11,663 69 L
	600 000						
.. JFIY ..	792 18,790 17		13,767 32	19JUL01 5,022 85 L	24JUL01	1 000000 00	5,022 85 L
	300 000						
.. JFIY ..	828 18,482 74		14,174 53	28JUL01 4,308 21 L	25JUL01	1 000000 00	4,308 21 L
	500 000						
.. JFIY ..	259 78,189 79		56,446 41	23AUG01 21,543 38 L	28AUG01	1 000000 00	21,543 38 L
	1,300 000						
.. JFIY ..	132 20,284 92		17,969 24	30OCT01 2,315 68 L	02NOV01	1 000000 00	2,315 68 L
	400 000						
.. JFIY ..				31OCT01	05NOV01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
	161 20,310 72		17,808 52	2,502 20 L		00	2,502 20 L
	400 000						
.. JFIY ..	205 40,299 61		35,509 70	01NOV01 4,789 91 L	06NOV01	1 000000 00	4,789 91 L
	800 000						
.. JFIY ..	230 35,791 06		31,422 98	02NOV01 4,368 08 L	07NOV01	1 000000 00	4,368 08 L
	700 000						
.. JFIY ..	237 15,643 15		14,365 31	05NOV01 1,277 84 L	08NOV01	1 000000 00	1,277 84 L
	500 000						
665859104	TOTAL						
-----	314,674 32		247,923 58	66,750 74 L		00	66,750 74 L
666764105	NORTHRIM BX ALASKA	COM		04APR01	09APR01	1 000000	
.. JFIY ..	775 27,149 09		25,142 86	2,006 23 L		00	2,006 23 L
	2,400 000						
.. JFIY ..	804 50,048 33		46,895 24	06APR01 3,953 09 L	11APR01	1 000000 00	3,953 09 L
	4,400 000						
.. JFIY ..	821 56,348 12		51,333 33	09APR01 5,014 79 L	12APR01	1 000000 00	5,014 79 L
	4,900 000						
.. JFIY ..	828 26,519 11		25,142 86	10APR01 1,374 25 L	14APR01	1 000000 00	1,374 25 L
	2,400 000						
.. JFIY ..	257 86,109 12		67,047 62	04OCT01 19,061 50 L	10OCT01	1 000000 00	19,061 50 L
	6,400 000						
.. JFIY ..	257 -86,109 12		-67,047 62	04OCT01 -19,061 50 L	10OCT01	1 000000 00	-19,061 50 L
	-6,400 000						
.. JFIY ..	278 86,045 12		67,047 62	04OCT01 18,997 50 L	10OCT01	1 000000 00	18,997 50 L
	6,400 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
666764105	TOTAL		246,109 77	214,761 91	31,347 86 L	00	31,347 86 L
667746101	NORTHWEST PIPE CO	COM			20SEP01	25SEP01	1 000000
** JF1C **	125 1,200 000		18,107 39	25,350 00	-7,242 41 L	00	-7,242 41 L
** JF1C **	246 500 000		7,499 75	10,562 50	-3,062 75 L	00	-3,062 75 L
** JF1C **	244 1,200 000		17,639 41	25,350 00	-7,710 59 L	00	-7,710 59 L
** JF1C **	513 4,700 000		74,257 52	99,287 50	-25,029 98 L	00	-25,029 98 L
** JF1C **	551 1,800 000		28,529 04	38,025 00	-9,495 96 L	00	-9,495 96 L
** JF1C **	562 8,400 000		133,135 54	177,450 00	-44,314 44 L	00	-44,314 44 L
** JF1C **	566 4,800 000		73,317 55	101,400 00	-28,082 45 L	00	-28,082 45 L
667746101	TOTAL		352,486 22	477,425 00	-124,938 78 L	00	-124,938 78 L
670008101	NOVELLUS SYS INC	COM			06AUG01	09AUG01	1 000000
** JF1Z **	212 1,000 000		52,406 98	11,940 85	40,466 13 L	00	40,466 13 L
** JF1Z **	237 800 000		39,774 43	10,217 78	29,556 65 L	00	29,556 65 L
** JF1Z **	302 500 000		24,720 48	6,259 25	18,461 23 L	00	18,461 23 L
** JF1Z **					08AUG01	13AUG01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
	313 200 000		9,955 81	2,503 70	7,452 11 L	00	7,452 11 L
** JF1Z **	418 1,500 000		65,859 65	18,761 10	31AUG01 47,098 55 L	06SEP01	1 000000 00
** JF1Z **	835 2,000 000		61,566 39	24,410 37	16OCT01 37,156 02 L	19OCT01	1 000000 00
670008101	TOTAL		254,283 74	74,093 05	180,190 69 L	00	180,190 69 L
67052A103	MUMAC ENERGY INC	COM			12FEB01	15FEB01	1 000000
** JF1C **	205 200,000 000		1,045,614 80	718,664 24	194,459 66 L	00	194,459 66 L
** JF1C **					132,490 90 S	00	132,490 90 S
67052A103	TOTAL		1,045,614 80	718,664 24	194,459 66 L	00	194,459 66 L
			1,045,614 80	718,664 24	132,490 90 S	00	132,490 90 S
67066C104	NVIDIA CORP	COM			07NOV01	13NOV01	1 000000
** JF21 **	514 1,500 000		77,427 41	46,875 00	30,552 41 L	00	30,552 41 L
671074102	OYO GEOSPACE	COM			04JAN01	09JAN01	1 000000
** JF1C **	702 6,500 000		145,838 88	99,125 00	46,713 88 L	00	46,713 88 L
** JF1C **	760 6,000 000		132,308 18	91,500 00	09JAN01 40,808 18 L	12JAN01	1 000000 00
** JF1C **	768 9,500 000		209,148 82	126,099 75	10JAN01 83,049 07 L	16JAN01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY NET BAS SECY	GN/LS CN/LS
671074102	TOTAL	487,295 88	316,724 75		170,571 13 L		00		170,571 13 L
675744106	OCULAR SCIENCES INC		COM		22MAR01	27MAR01	1 000000		
** JFIC **	649	21,774 27	16,804 19		4,970 08 S		00		4,970 08 S
	1,300 000								
** JFIC **	663	32,496 89	24,559 97		7,936 92 S	28MAR01	1 000000		7,936 92 S
	1,900 000						00		
** JFIC **	673	5,099 83	3,877 89		1,221 94 S	29MAR01	1 000000		1,221 94 S
	300 000						00		
** JFIC **	675	5,031 22	3,877 89		1,153 33 S	30MAR01	1 000000		1,153 33 S
	300 000						00		
** JFIC **	677	86,664 47	67,216 76		19,447 71 S	30MAR01	1 000000		19,447 71 S
	5,200 000						00		
** JFIC **	838	22,199 26	15,511 56		6,687 70 S	16APR01	1 000000		6,687 70 S
	1,200 000						00		
** JFIC **	841	342,806 56	243,014 44		99,792 12 S	17APR01	1 000000		99,792 12 S
	18,800 000						00		
** JFIC **	664	25,199 16	11,633 67		13,565 49 L	12DEC01	1 000000		13,565 49 L
	900 000						00		
675744106	TOTAL	25,199 16	11,633 67		13,565 49 L		00		13,565 49 L
-----		516,072 50	374,862 70		141,209 80 S		00		141,209 80 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY NET BAS SECY	GN/LS CN/LS
67611V101	ODYSSEY HEALTHCARE INC		COM		05DEC01	10DEC01	1 000000		
** JFIC **	646	56,563 11	40,500 00		16,063 11 S		00		16,063 11 S
	2,700 000								
** JFIC **	679	56,833 10	40,500 00		16,333 10 S	13DEC01	1 000000		16,333 10 S
	2,700 000						00		
** JFIC **	693	259,314 05	177,000 00		82,314 05 S	17DEC01	1 000000		82,314 05 S
	11,800 000						00		
67611V101	TOTAL	372,710 26	258,000 00		114,710 26 S		00		114,710 26 S

677862104	OIL CO LUKOIL		SPONSORED ADR		04JAN01	17JAN01	1 000000		
** JF2M **	803	357,588 08	532,426 19		-174,838 11 S		00		-174,838 11 S
	9,600 000								
681919106	OMNICOM GROUP		COM		24MAY01	30MAY01	1 000000		
** JFIY **	169	28,485 30	21,662 64		6,822 66 L		00		6,822 66 L
	300 000								
** JFIY **	174	46,876 18	37,375 20		9,500 98 L	31MAY01	1 000000		9,500 98 L
	500 000						00		
** JFIY **	191	40,140 81	38,859 72		1,281 09 L	24AUG01	1 000000		1,281 09 L
	500 000						00		
** JFIY **	203	80,726 30	81,824 34		-1,098 04 L	27AUG01	1 000000		-1,098 04 L
	1,000 000						00		
** JFIY **	205	24,311 27	24,916 15		-2,604 88 L	28AUG01	1 000000		-2,604 88 L
	300 000						00		
** JFIY **	451	51,120 34	14,011 20		37,109 14 L	11SEP01	1 000000		37,109 14 L
	700 000						00		
** JFIY **	373	6,756 66	8,972 05		-2,215 39 L	20SEP01	1 000000		-2,215 39 L
	100 000						00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
** JFIY **	395 100 000	6,697 32	8,972 05	17SEP01 -2,274 73 L	20SEP01	1 000000 00	-2,274 73 L
** JFIY **	444 100 000	6,464 73	9,060 43	19SEP01 -2,595 70 L	24SEP01	1 000000 00	-2,595 70 L
** JFIY **	479 100 000	6,034 30	9,060 43	21SEP01 -3,026 13 L	26SEP01	1 000000 00	-3,026 13 L
** JF2I **	439 2,000 000	138,015 39	163,856 00	04OCT01 -25,840 61 L	10OCT01	1 000000 00	-25,840 61 L
** JFIY **	845 1,400 000	102,690 91	128,400 82	16OCT01 -25,709 91 L	19OCT01	1 000000 00	-25,709 91 L
** JFIY **	853 300 000	21,953 44	27,792 52	17OCT01 -5,839 08 L	22OCT01	1 000000 00	-5,839 08 L
** JFIY **	873 300 000	21,498 69	27,724 57	17OCT01 -6,225 88 L	22OCT01	1 000000 00	-6,225 88 L
** JFIY **	806 700 000	48,916 18	64,372 21	18OCT01 -15,456 03 L	23OCT01	1 000000 00	-15,456 03 L
** JFIY **	895 300 000	20,942 48	27,647 39	18OCT01 -6,704 91 L	23OCT01	1 000000 00	-6,704 91 L
** JFIY **	020 100 000	6,918 62	9,295 71	19OCT01 -2,377 09 L	24OCT01	1 000000 00	-2,377 09 L
** JFIY **	021 100 000	7,041 76	9,295 71	19OCT01 -2,253 95 L	24OCT01	1 000000 00	-2,253 95 L
** JFIZ **	299 500 000	42,370 29	10,008 00	19NOV01 32,362 29 L	23NOV01	1 000000 00	32,362 29 L
** JFIZ **	319	25,816 57	6,004 80	20NOV01 19,811 77 L	26NOV01	1 000000 00	19,811 77 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
300 000							
** JFIZ **	326 200 000	17,132 27	4,003 20	20NOV01 13,129 07 L	26NOV01	1 000000 00	13,129 07 L
** JFIZ **	344 500 000	42,115 40	10,008 00	21NOV01 32,107 40 L	27NOV01	1 000000 00	32,107 40 L
** JFIZ **	379 400 000	34,746 48	8,006 40	26NOV01 26,740 08 L	29NOV01	1 000000 00	26,740 08 L
** JFIZ **	391 300 000	26,137 74	6,004 80	27NOV01 20,132 94 L	30NOV01	1 000000 00	20,132 94 L
** JFIZ **	410 300 000	25,688 65	6,004 80	28NOV01 19,683 85 L	03DEC01	1 000000 00	19,683 85 L
** JFIZ **	425 500 000	42,058 40	10,008 00	29NOV01 32,050 40 L	04DEC01	1 000000 00	32,050 40 L
681919106	TOTAL	921,656 48	775,147 14	146,509 34 L		00	146,509 34 L
68210T109	OHMI ENERGY SVCS CORP	COM		07MAR01	12MAR01	1 000000	
** JFIG **	431 10,000 000	12,499 58	44,571 99	-32,072 41 L		00	-32,072 41 L
** JFIG **	456 25,000 000	28,436 55	106,372 38	-77,935 83 L	13MAR01	1 000000 00	-77,935 83 L
** JFIG **	474 3,000 000	3,374 88	11,510 38	-8,135 50 L	14MAR01	1 000000 00	-8,135 50 L
** JFIG **	466 262,000 000	345,828 29	439,899 00	-94,070 71 L	27JUN01	1 000000 00	-94,070 71 L
** JFIG **	716 297,500 000	270,715 87	235,411 75	35,304 12 L	17AUG01	1 000000 00	35,304 12 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF16 **	719 2,500 000	2,299 92	1,978 25	17AUG01 321 67 L	22AUG01	1 000000 00	321 67 L
68210T109	TOTAL	663,155 09	839,743 75	-176,588 66 L		00	-176,588 66 L
68273F103	ONI SYS CORP		COM	07FEB01	12FEB01	1 000000	
** JF2I **	096 5,200 000	255,868 91	608,095 74	-352,226 83 L		00	-352,226 83 L
** JF2I **	212 10,500 000	303,374 77	959,267 11	22MAY01 -575,892 34 L	25MAY01	1 000000 00	-575,892 34 L
** JF2I **	391 19,500 000	171,955 01	1,045,469 27	18SEP01 -873,514 26 L	21SEP01	1 000000 00	-873,514 26 L
68273F103	TOTAL	811,198 69	2,412,832 12	-1,801,633 43 L		00	-1,801,633 43 L
683710100	OPENWAVE SYS INC		COM	30MAY01	04JUN01	1 000000	
** JF1Z **	328 600 000	22,449 24	59,081 74	-36,432 50 S		00	-36,432 50 S
** JF1Z **	334 800 000	30,527 70	53,869 26	31MAY01 -23,341 56 S	06JUN01	1 000000 00	-23,341 56 S
** JF1Z **	341 800 000	30,527 70	46,275 51	31MAY01 -15,747 81 S	05JUN01	1 000000 00	-15,747 81 S
** JF1Z **	CXL 341 -800 000	-30,527 70	-46,275 51	31MAY01 15,747 81 S	05JUN01	1 000000 00	15,747 81 S
** JF1Z **	345 400 000	11,488 77	23,137 75	01JUN01 -11,448 98 S	06JUN01	1 000000 00	-11,448 98 S
** JF1Z **	CXL 345 -400 000	-11,488 77	-23,137 75	01JUN01 11,448 98 S	06JUN01	1 000000 00	11,448 98 S
** JF1Z **	348	15,488 64	23,137 75	01JUN01 -7,449 11 S	06JUN01	1 000000 00	-7,449 11 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	400 000						
** JF1Z **	354 500 000	20,184 38	28,922 19	01JUN01 -8,737 81 S	06JUN01	1 000000 00	-8,737 81 S
** JF1Z **	356 200 000	8,077 87	11,568 88	04JUN01 -3,491 01 S	07JUN01	1 000000 00	-3,491 01 S
** JF1Z **	736 2,300 000	14,568 82	129,405 22	03OCT01 -112,836 40 S	09OCT01	1 000000 00	-112,836 40 S
** JF1Z **	742 265 000	1,875 25	8,355 14	04OCT01 -6,479 89 S	10OCT01	1 000000 00	-6,479 89 S
683710100	TOTAL	115,571 90	314,340 18	-198,768 28 S		00	-198,768 28 S
68389X105	ORACLE CORP		COM	12JAN01	18JAN01	1 000000	
** JF1Y **	775 1,100 000	35,930 30	44,579 10	-8,648 80 S		00	-8,648 80 S
** JF1Y **	785 2,100 000	64,471 51	85,105 54	16JAN01 -18,434 03 S	19JAN01	1 000000 00	-18,434 03 S
** JF1Y **	794 2,000 000	67,222 35	81,191 62	17JAN01 -13,969 27 S	22JAN01	1 000000 00	-13,969 27 S
** JF1Y **	796 1,400 000	47,038 85	57,958 85	17JAN01 -10,920 00 S	22JAN01	1 000000 00	-10,920 00 S
** JF1Y **	804 700 000	23,628 04	31,916 60	18JAN01 -8,288 54 S	23JAN01	1 000000 00	-8,288 54 S
** JF1Y **	807 2,600 000	87,644 63	118,547 39	18JAN01 -30,902 76 S	23JAN01	1 000000 00	-30,902 76 S
** JF1Y **	812 300 000	10,308 40	13,678 55	19JAN01 -3,370 15 S	24JAN01	1 000000 00	-3,370 15 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS			
** JF1Z **	668	3,357 77	437 29	22JAN01	25JAN01	1 000000		2,920 48	L
	100 000			2,920 48 L					
** JF1Z **	672	9,959 67	1,311 87	22JAN01	25JAN01	1 000000		8,647 80	L
	300 000			8,647 80 L					
** JF1Z **	676	32,236 43	4,372 90	22JAN01	25JAN01	1 000000		27,863 53	L
	1,000 000			27,863 53 L					
** JF1Z **	679	6,412 29	874 58	22JAN01	25JAN01	1 000000		5,537 71	L
	200 000			5,537 71 L					
** JF1Z **	681	6,464 54	874 58	22JAN01	25JAN01	1 000000		5,589 96	L
	200 000			5,589 96 L					
** JF1Z **	683	12,753 91	1,749 16	22JAN01	25JAN01	1 000000		11,004 75	L
	400 000			11,004 75 L					
** JF1Z **	689	28,822 87	3,935 41	22JAN01	25JAN01	1 000000		24,887 26	L
	900 000			24,887 26 L					
** JF1Z **	775	39,426 65	5,684 77	25JAN01	30JAN01	1 000000		33,741 88	L
	1,300 000			33,741 88 L					
** JF1Z **	804	57,045 14	8,399 54	25JAN01	30JAN01	1 000000		48,645 40	L
	1,900 000			48,645 40 L					
** JF1Z **	031	5,477 08	884 70	05FEB01	08FEB01	1 000000		4,592 38	L
	200 000			4,592 38 L					
** JF1Z **	032	5,486 48	884 69	05FEB01	08FEB01	1 000000		4,601 99	L
	200 000			4,601 99 L					
** JF1Z **	033	5,531 06	884 70	05FEB01	08FEB01	1 000000		4,646 36	L
	200 000			4,646 36 L					
** JF1Z **	042	114,864 01	18,611 07	05FEB01	08FEB01	1 000000		96,252 94	L
				96,252 94 L					

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS			
	4,200 000								
** JF1Z **	048	2,751 17	446 40	05FEB01	08FEB01	1 000000		2,304 77	L
	100 000			2,304 77 L					
** JF1Z **	050	5,524 82	892 80	04FEB01	09FEB01	1 000000		4,632 02	L
	200 000			4,632 02 L					
** JF1Z **	052	27,983 07	4,463 98	04FEB01	09FEB01	1 000000		23,519 09	L
	1,000 000			23,519 09 L					
** JF1Z **	063	53,506 12	8,481 57	04FEB01	09FEB01	1 000000		45,024 55	L
	1,900 000			45,024 55 L					
** JF1Z **	126	27,788 08	5,011 61	09FEB01	14FEB01	1 000000		22,776 47	L
	1,100 000			22,776 47 L					
** JF1Z **	128	4,810 45	937 86	09FEB01	14FEB01	1 000000		3,872 59	L
	200 000			3,872 59 L					
** JF1Z **	130	19,309 41	3,761 49	09FEB01	14FEB01	1 000000		15,547 92	L
	800 000			15,547 92 L					
** JF1Y **	132	275,944 71	510,995 51	09FEB01	14FEB01	1 000000		-235,050 80	S
	11,300 000			-235,050 80 S					
** JF1Z **	135	7,064 98	1,421 87	09FEB01	14FEB01	1 000000		5,643 11	L
	300 000			5,643 11 L					
** JF1Y **	153	240,664 61	415,175 79	12FEB01	15FEB01	1 000000		-174,511 18	S
	10,400 000			-174,511 18 S					
** JF1Z **	299	18,149 39	5,213 54	25MAY01	31MAY01	1 000000		12,935 85	L
	1,100 000			12,935 85 L					
** JF1Z **	300	33,019 79	9,496 30	25MAY01	31MAY01	1 000000		23,523 49	L
	2,000 000			23,523 49 L					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** JF1Z **	311 800 000	12,652 53	3,800 00	29MAY01 8,852 53 L	01JUN01	1 000000 00	8,852 53 L
** JF1Z **	314 700 000	10,723 44	3,551 00	30MAY01 7,172 44 L	04JUN01	1 000000 00	7,172 44 L
** JF1Z **	315 100 000	1,527 95	550 33	30MAY01 977 62 L	04JUN01	1 000000 00	977 62 L
** JF1Z **	316 300 000	4,544 85	1,451 00	30MAY01 2,893 85 L	04JUN01	1 000000 00	2,893 85 L
** JF1Z **	317 500 000	7,574 75	2,751 67	30MAY01 4,823 08 L	04JUN01	1 000000 00	4,823 08 L
** JF1Z **	319 100 000	1,470 45	552 08	30MAY01 918 37 L	04JUN01	1 000000 00	918 37 L
** JF1Z **	320 300 000	4,490 55	1,656 25	30MAY01 2,834 30 L	04JUN01	1 000000 00	2,834 30 L
** JF1Z **	321 100 000	1,443 45	552 09	30MAY01 911 36 L	04JUN01	1 000000 00	911 36 L
** JF1Z **	322 300 000	4,408 44	2,451 47	30MAY01 1,956 97 L	04JUN01	1 000000 00	1,956 97 L
** JF1Z **	566 600 000	6,431 79	5,698 15	19SEP01 733 64 L	24SEP01	1 000000 00	733 64 L
** JF1Z **	567 200 000	2,154 93	1,901 37	19SEP01 253 54 L	24SEP01	1 000000 00	253 54 L
** JF1Z **	569 500 000	5,249 82	4,732 62	19SEP01 517 20 L	24SEP01	1 000000 00	517 20 L
** JF1Z **	574	19,613 54	29,299 14	19SEP01 -9,685 60 L	24SEP01	1 000000 00	-9,685 60 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY CN/L BASE SECY CN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
	1,800 000						
** JF1Z **	608 3,000 000	32,463 42	102,257 34	21SEP01 -69,793 92 L	26SEP01	1 000000 00	-69,793 92 L
** JF1Z **	609 300 000	3,245 95	10,225 73	21SEP01 -6,979 78 L	26SEP01	1 000000 00	-6,979 78 L
** JF1Z **	611 300 000	3,284 89	10,225 74	21SEP01 -6,940 85 L	26SEP01	1 000000 00	-6,940 85 L
** JF1Z **	CXL 611 -300 000	-3,284 89	-10,225 74	21SEP01 6,940 85 L	26SEP01	1 000000 00	6,940 85 L
** JF1Z **	612 100 000	1,063 46	3,408 58	21SEP01 -2,345 12 L	26SEP01	1 000000 00	-2,345 12 L
** JF1Z **	613 200 000	2,133 93	6,817 16	21SEP01 -4,683 23 L	26SEP01	1 000000 00	-4,683 23 L
** JF1Z **	621 200 000	2,149 93	6,817 16	21SEP01 -4,667 23 L	26SEP01	1 000000 00	-4,667 23 L
** JF1Z **	622 400 000	4,282 54	13,634 31	21SEP01 -9,351 77 L	26SEP01	1 000000 00	-9,351 77 L
** JF1Z **	626 500 000	5,461 47	17,842 89	21SEP01 -11,581 42 L	26SEP01	1 000000 00	-11,581 42 L
** JF1Z **	636 400 000	4,396 53	13,634 31	21SEP01 -9,237 78 L	26SEP01	1 000000 00	-9,237 78 L
** JF1Z **	639 200 000	2,199 93	6,817 15	21SEP01 -4,617 22 L	26SEP01	1 000000 00	-4,617 22 L
** JF1Z **	640 100 000	1,087 96	3,408 58	21SEP01 -2,320 62 L	26SEP01	1 000000 00	-2,320 62 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
** JFIZ **	643	6,569 78	20,816 36	21SEP01	26SEP01	1 000000	-14,246 58 L
	600 000			-14,246 58 L		00	
68389X105	TOTAL	675,104 97	353,059 62	322,047 35 L		00	322,047 35 L
		855,053 42	1,359,148 95	-504,095 53 S		00	-504,095 53 S
68750P103	ORTHODONTIC CTRS AMER INC	COM		25JAN01	30JAN01	1 000000	
** JFIW **	530	382,897 70	573,625 25	-190,727 55 S		00	-190,727 55 S
	17,500 000						
** JFIW **	807	514,556 05	825,051 07	-310,495 02 S	21MAR01	1 000000	-310,495 02 S
	25,800 000					00	
** JFIW **	051	180,092 19	274,477 41	-94,385 22 S	27MAR01	1 000000	-94,385 22 S
	9,300 000					00	
68750P103	TOTAL	1,077,545 94	1,673,153 73	-595,607 79 S		00	-595,607 79 S
688222207	OSHKOSH B GOSH INC	CL A		03APR01	06APR01	1 000000	
** JFIG **	757	380,612 31	244,635 11	135,977 20 L		00	135,977 20 L
	14,500 000						
** JFIG **	788	275,590 81	185,744 82	89,845 99 L	19APR01	1 000000	89,845 99 L
	10,600 000					00	
** JFIG **	548	476,516 11	232,956 85	243,559 26 L	20NOV01	1 000000	243,559 26 L
	12,400 000					00	
688222207	TOTAL	1,132,719 23	663,336 78	469,382 45 L		00	469,382 45 L
691471106	OXFORD HEALTH PLANS INC	COM		09MAR01	14MAR01	1 000000	
** JFIW **	788	629,288 34	407,873 64	221,414 70 S		00	221,414 70 S
	21,800 000						
** JFIW **	701	175,772 18	116,550 76	59,221 42 L	03JUL01	1 000000	59,221 42 L
	6,200 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
** JFIW **	711	175,888 12	120,538 14	29JUN01	05JUL01	1 000000	55,349 98 L
	6,200 000			55,349 98 L		00	
** JFIW **	725	121,963 92	86,104 04	03JUL01	09JUL01	1 000000	35,859 88 L
	4,400 000			35,859 88 L		00	
** JFIW **	733	113,589 40	88,843 58	06JUL01	11JUL01	1 000000	24,745 82 L
	4,200 000			24,745 82 L		00	
** JFIW **	336	300,923 95	230,794 45	17SEP01	20SEP01	1 000000	70,129 50 L
	10,600 000			70,129 50 L		00	
** JFIW **	344	1,061,713 41	1,087,985 07	17SEP01	20SEP01	1 000000	31,609 99 L
	37,700 000			31,609 99 L		00	
** JFIW **				-57,881 65 S		00	-57,881 65 S
** JFIW **	360	332,244 92	344,093 36	18SEP01	21SEP01	1 000000	-11,848 44 S
	12,200 000			-11,848 44 S		00	
** JFIW **	683	513,244 93	510,876 56	06NOV01	09NOV01	1 000000	2,368 37 S
	19,200 000			2,368 37 S		00	
691471106	TOTAL	1,949,850 98	1,730,816 04	276,916 59 L		00	276,916 59 L
		2,536,491 60	2,350,828 63	154,052 98 S		00	154,052 98 S
693166188	PBOC HLDGS INC	COM		01MAY01	01MAY01	1 000000	
** JFIW **	675	1,500,000 00	2,083,593 75	-583,593 75 L		00	-583,593 75 L
	150,000 000						
** JFIW **	CXL 675	-1,500,000 00	-2,083,593 75	583,593 75 L	01MAY01	1 000000	583,593 75 L
	-150,000 000					00	
** JFIW **	752	1,500,663 69	2,083,593 75	-582,930 06 L	21AUG01	1 000000	-582,930 06 L
	150,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
69316G108	TOTAL	1,500,463 69	2,083,593 75	-582,930 06 L		00	-582,930 06 L
69331C108	PG+E CORP			22JAN01	25JAN01	1 000000	
'' JF2H ''	728	56,713 10	152,043 05	-95,329 95 S		00	-95,329 95 S
	5,700 000						
'' JF2H ''	729	18,013 86	48,918 54	-30,904 68 S	23JAN01	26JAN01	1 000000
	1,900 000					00	-30,904 68 S
'' JF2H ''	733	51,577 34	137,822 28	-86,244 94 S	24JAN01	29JAN01	1 000000
	5,300 000					00	-86,244 94 S
'' JF2H ''	740	180,725 95	341,085 83	-160,359 88 S	30JAN01	02FEB01	1 000000
	12,000 000					00	-160,359 88 S
69331C108	TOTAL	307,030 25	679,869 70	-372,839 45 S		00	-372,839 45 S
69344F106	PMC SIERRA INC			26FEB01	01MAR01	1 000000	
'' JF1Y ''	257	124,729 68	595,424 70	-470,695 02 S		00	-470,695 02 S
	2,800 000						
'' JF1Y ''	CXL 257	-124,729 68	-595,424 70	470,695 02 S	26FEB01	01MAR01	1 000000
	-2,800 000					00	470,695 02 S
'' JF1Y ''	259	124,727 72	563,170 94	-438,443 22 S	26FEB01	01MAR01	1 000000
	2,800 000					00	-438,443 22 S
'' JF1Y ''	274	112,207 93	595,424 70	-483,216 77 S	27FEB01	02MAR01	1 000000
	2,800 000					00	-483,216 77 S
'' JF1Y ''	290	155,999 87	394,732 92	-238,733 05 S	28FEB01	05MAR01	1 000000
	4,400 000					00	-238,733 05 S
'' JF2Q ''	321	15,588 94	116,660 00	-101,071 06 S	12APR01	18APR01	1 000000
	614 000					00	-101,071 06 S
'' JF2Q ''				12APR01	18APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	CXL 321	-15,588 94	-116,660 00	101,071 06 S		00	101,071 06 S
	-614 000						
'' JF2Q ''	339	15,588 94	116,660 00	-101,071 06 S	12APR01	18APR01	1 000000
	614 000					00	-101,071 06 S
'' JF2Q ''	CXL 339	-15,588 94	-116,660 00	101,071 06 S	12APR01	18APR01	1 000000
	-614 000					00	101,071 06 S
'' JF2Q ''	340	15,588 94	116,660 00	-101,071 06 S	12APR01	30APR01	1 000000
	614 000					00	-101,071 06 S
'' JF1Y ''	189	9,409 36	8,929 74	479 60 S	21AUG01	26AUG01	1 000000
	300 000					00	479 60 S
'' JF1Y ''	210	59,658 95	56,703 22	2,955 73 S	23AUG01	28AUG01	1 000000
	1,900 000					00	2,955 73 S
'' JF1Z ''	463	7,889 11	19,977 39	-12,088 28 L	06SEP01	11SEP01	1 000000
	300 000					00	-12,088 28 L
'' JF1Z ''	489	7,800 79	19,896 09	-12,095 30 L	07SEP01	12SEP01	1 000000
	300 000					00	-12,095 30 L
'' JF1Z ''	510	7,360 31	30,299 15	-22,938 84 L	10SEP01	13SEP01	1 000000
	300 000					00	-22,938 84 L
'' JF1Z ''	521	8,891 82	45,168 28	-19,179 88 L	17SEP01	20SEP01	1 000000
	400 000					00	-19,179 88 L
'' JF1Z ''				-17,096 58 S		00	-17,096 58 S
'' JF1Z ''	549	6,084 64	32,313 74	-26,229 10 S	18SEP01	21SEP01	1 000000
	300 000					00	-26,229 10 S
'' JF1Z ''	583	7,619 53	30,243 13	-22,623 60 S	19SEP01	24SEP01	1 000000
	400 000					00	-22,623 60 S
'' JF1Z ''					20SEP01	25SEP01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	403 200 000	3,615 88	11,976 13		-8,362 25 S		00	-8,362 25 S
** JF1Z **	431 200 000	3,099 74	8,616 00		21SEP01 -5,516 26 S	24SEP01	1 000000 00	-5,516 26 S
** JF1Z **	490 100 000	1,416 71	4,308 00		25SEP01 -2,891 29 S	28SEP01	1 000000 00	-2,891 29 S
** JF1Z **	704 100 000	1,251 96	4,308 00		26SEP01 -3,056 04 S	01OCT01	1 000000 00	-3,056 04 S
** JF1Y **	516 8,600 000	86,525 15	268,148 29		27SEP01 -181,623 14 S	02OCT01	1 000000 00	-181,623 14 S
** JF1Y **	522 700 000	7,006 76	22,771 28		28SEP01 -15,764 52 S	03OCT01	1 000000 00	-15,764 52 S
** JF1Y **	527 1,500 000	15,078 99	48,135 48		28SEP01 -33,056 49 S	03OCT01	1 000000 00	-33,056 49 S
** JF2Q **	459 3,457 000	97,276 57	583,955 05		06DEC01 -456,471 32 L	27DEC01	1 000000 00	-456,471 32 L
** JF2Q **					-30,207 16 S		00	-30,207 16 S
** JF1Y **	467 800 000	22,028 62	14,920 64		07DEC01 7,107 98 S	12DEC01	1 000000 00	7,107 98 S
** JF2Q **	476 5,563 000	151,864 83	431,132 95		11DEC01 -279,268 12 S	13DEC01	1 000000 00	-279,268 12 S
** JF2Q **	CXL -5,563 000	-151,864 83	-431,132 95		11DEC01 279,268 12 S	13DEC01	1 000000 00	279,268 12 S
** JF2Q **	478 5,563 000	151,864 83	431,132 95		11DEC01 -279,268 12 S	14DEC01	1 000000 00	-279,268 12 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
69344F106	TOTAL	129,218 60	699,295 96		-522,773 62 L		00	-522,773 62 L
		889,351 97	3,241,618 51		-1,076,615 34 S		00	-1,076,615 34 S
693475105	PNC FINL SVCS GROUP INC	COM			22FEB01	27FEB01	1 000000	
** JF2H **	778 2,200 000	150,077 01	131,449 40		18,627 61 L		00	18,627 61 L
** JF2H **	788 3,500 000	239,704 20	209,313 13		23FEB01 30,391 07 L	28FEB01	1 000000 00	30,391 07 L
** JF2H **	793 5,389 000	372,559 86	222,848 68		26FEB01 40,607 42 L	01MAR01	1 000000 00	40,607 42 L
** JF2H **					109,103 76 S		00	109,103 76 S
693475105	TOTAL	762,341 07	563,611 21		89,626 10 L		00	89,626 10 L
		372,559 86	222,848 68		109,103 76 S		00	109,103 76 S
69357H106	PRI AUTOMATION INC	COM			14FEB01	20FEB01	1 000000	
** JF1W **	654 6,600 000	177,177 03	218,465 28		-41,288 25 S		00	-41,288 25 S
** JF1W **	664 4,000 000	107,110 02	132,403 20		14FEB01 -25,293 18 S	22FEB01	1 000000 00	-25,293 18 S
** JF1W **	671 1,500 000	38,061 23	49,651 20		20FEB01 -11,589 97 S	23FEB01	1 000000 00	-11,589 97 S
** JF1W **	677 3,800 000	90,341 98	124,194 24		21FEB01 -33,852 26 S	26FEB01	1 000000 00	-33,852 26 S
** JF1W **	679 4,100 000	95,804 42	127,570 68		21FEB01 -31,764 26 S	26FEB01	1 000000 00	-31,764 26 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
69357H106	TOTAL		508,496 60	652,284 60	-143,787 92 S	00	-143,787 92 S
694873100	PACIFIC SUNWEAR OF CALIF	COM			20FEB01	23FEB01	1 000000
** JFIW **	672 5,200 000		178,441 69	145,083 00	33,378 69 S	00	33,378 69 S
** JFIW **	223 25,400 000		572,021 95	706,249 16	12APR01 -134,227 21 S	18APR01	1 000000 00
694873100	TOTAL		750,463 64	851,332 16	-100,848 52 S	00	-100,848 52 S
696642107	PALM INC	COM			24JAN01	29JAN01	1 000000
** JFIZ **	766 1,800 000		47,232 22	90,861 52	-43,629 30 S	00	-43,629 30 S
** JFIZ **	766 -1,800 000		-47,232 22	-90,861 52	24JAN01 43,629 30 S	29JAN01	1 000000 00
** JFIZ **	770 1,800 000		47,246 62	90,622 97	-43,374 35 S	29JAN01	1 000000 00
** JFIZ **	809 700 000		19,134 76	34,923 31	-15,788 61 S	25JAN01 30JAN01	1 000000 00
** JFIZ **	830 1,200 000		32,407 44	60,992 49	-28,585 05 S	26JAN01 31JAN01	1 000000 00
** JFIZ **	839 300 000		8,408 72	12,365 64	-3,956 92 S	29JAN01 01FEB01	1 000000 00
696642107	TOTAL		107,197 48	198,904 41	-91,706 93 S	00	-91,706 93 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
701081101	PARKER DRILLING CO	COM			05NOV01	08NOV01	1 000000
** JFIJ **	484 114,900 000		369,965 59	782,562 95	-412,597 36 L	00	-412,597 36 L
** JFIJ **	488 15,700 000		47,899 07	108,583 23	-60,684 16 L	08NOV01	1 000000 00
** JFIJ **	488 -15,700 000		-47,899 07	-108,583 23	60,684 16 L	08NOV01	1 000000 00
** JFIJ **	522 15,700 000		47,899 07	108,583 23	-60,684 16 L	05NOV01 13NOV01	1 000000 00
701081101	TOTAL		417,864 66	891,146 18	-473,281 52 L	00	-473,281 52 L
701094104	PARKER HANNIFIN CORP	COM			06AUG01	09AUG01	1 000000
** JFIJ **	224 400 000		17,937 28	18,467 80	-530 52 L	00	-530 52 L
** JFIJ **	461 200 000		8,759 09	9,742 52	-983 43 L	08SEP01	1 000000 00
** JFIJ **	479 200 000		8,520 26	9,742 52	-1,222 26 L	07SEP01 12SEP01	1 000000 00
** JFIJ **	583 200 000		8,302 86	9,742 52	-1,439 66 L	10SEP01 13SEP01	1 000000 00
701094104	TOTAL		43,519 49	47,695 36	-4,175 87 L	00	-4,175 87 L
703481101	PATTERSON UTI ENERGY INC	COM			07AUG01	10AUG01	1 000000
** JFIW **	145 15,500 000		248,996 09	489,896 79	-160,900 70 L	00	-160,900 70 L
** JFIW **	175 12,600 000		201,738 17	320,887 77	-119,149 60 L	08AUG01 13AUG01	1 000000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
** JFIW **	208 79,287 11	137,997 40	16AUG01	21AUG01	1 000000	00	-22,184 86 L
4,800 000							
** JFIW **							
** JFIW **	211 52,318 25	117,790 40	17AUG01	22AUG01	1 000000	00	-65,472 15 S
3,200 000							
** JFIW **							
** JFIW **	214 77,101 26	174,506 88	28AUG01	23AUG01	1 000000	00	-99,405 62 S
4,800 000							
** JFIW **							
** JFIW **	431 152,148 48	339,069 06	27SEP01	02OCT01	1 000000	00	-186,900 58 S
12,900 000							
** JFIW **							
** JFIW **	452 130,557 96	174,932 54	28SEP01	03OCT01	1 000000	00	-44,374 58 S
10,600 000							
** JFIW **							
** JFIW **	461 49,731 34	61,839 89	01OCT01	04OCT01	1 000000	00	-12,108 55 S
4,100 000							
** JFIW **							
** JFIW **	469 104,469 16	135,277 87	02OCT01	05OCT01	1 000000	00	-30,808 71 S
8,500 000							
** JFIW **							
** JFIW **	478 33,152 46	45,270 90	03OCT01	09OCT01	1 000000	00	-12,118 44 S
2,700 000							
** JFIW **							
703481101	TOTAL						
		530,021 37	868,782 16			00	-302,236 36 L
		678,784 02	1,188,685 14			00	-487,713 06 S
704326107	PAYCHEX INC						
** JFIY **	434 56,161 57	71,250 00	22MAR01	27MAR01	1 000000	00	-15,088 43 S
1,500 000							
** JFIY **							
** JFIY **	437 68,778 40	90,171 20	23MAR01	28MAR01	1 000000	00	-21,392 80 S
1,800 000							
** JFIY **							
** JFIY **				26MAR01	29MAR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
** JFIY **	446 19,145 21	25,993 45				00	-6,848 44 S
500 000							
** JFIY **							
** JFIY **	459 37,978 73	48,382 10	27MAR01	30MAR01	1 000000	00	-10,403 37 S
1,000 000							
** JFIY **							
** JFIY **	488 23,428 67	28,488 48	28MAR01	02APR01	1 000000	00	-5,059 81 S
600 000							
** JFIY **							
** JFIY **	506 11,363 05	14,244 24	29MAR01	03APR01	1 000000	00	-2,881 19 S
300 000							
** JFIY **							
** JFIY **	519 14,890 02	18,992 32	30MAR01	04APR01	1 000000	00	-4,102 30 S
400 000							
** JFIY **							
** JFIY **	524 3,766 36	4,748 08	02APR01	05APR01	1 000000	00	-981 72 S
100 000							
** JFIY **							
** JFIY **	534 3,420 09	4,748 08	03APR01	06APR01	1 000000	00	-1,127 99 S
100 000							
** JFIY **							
** JFIY **	741 44,538 46	61,591 05	27APR01	02MAY01	1 000000	00	-17,052 59 S
1,300 000							
** JFIY **							
** JFIY **	776 42,070 71	55,369 08	30APR01	03MAY01	1 000000	00	-13,298 37 S
1,200 000							
** JFIY **							
** JFIY **	801 54,238 35	73,364 69	01MAY01	04MAY01	1 000000	00	-19,126 34 S
1,600 000							
** JFIY **							
** JFIY **	848 48,641 42	67,993 10	02MAY01	07MAY01	1 000000	00	-19,351 68 S
1,500 000							
** JFIY **							
** JFIY **	879 66,287 65	95,792 29	03MAY01	08MAY01	1 000000	00	-29,504 64 S
2,100 000							
** JFIY **							
** JFIY **	886 9,374 68	13,107 66	04MAY01	09MAY01	1 000000	00	-3,732 98 S
300 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIY **	CXL 886	-9,374 68	-13,107 66	04MAY01	09MAY01	1 000000	3,732 98 S
	-300 000			3,732 98 S		00	
** JFIY **	891	9,365 68	13,107 66	04MAY01	09MAY01	1 000000	-3,741 98 S
	300 000			-3,741 98 S		00	
** JFIY **	898	80,802 55	107,530 10	04MAY01	09MAY01	1 000000	-26,727 55 S
	2,500 000			-26,727 55 S		00	
704326107	TOTAL	585,076 92	781,766 12	-196,689 20 S		00	-196,689 20 S
704549104	PEABODY ENERGY CORP	COM		22MAY01	31MAY01	1 000000	
** JFI2 **	329	3,604 22	2,800 00	804 22 S		00	804 22 S
	100 000						
704556109	PEABODY ENGR CORP	COM		22MAY01	25MAY01	1 000000	
** JFI2 **	235	3,604 22	2,800 00	804 22 S		00	804 22 S
	100 000						
** JFI2 **	CXL 235	-3,604 22	-2,800 00	22MAY01	25MAY01	1 000000	-804 22 S
	-100 000			-804 22 S		00	
704556109	TOTAL	00	00	00 S		00	00 S
705904100	PEGASUS COMMUNICATIONS CORP	CL A		23JAN01	26JAN01	1 000000	
** JFIW **	498	87,840 97	62,470 80	25,370 17 L		00	25,370 17 L
	3,000 000						
** JFIW **	514	60,361 01	43,238 69	24JAN01	29JAN01	1 000000	17,122 32 L
	2,100 000			17,122 32 L		00	
** JFIW **	431	330,263 25	334,805 67	11MAY01	14MAY01	1 000000	-4,542 42 L
	16,200 000			-4,542 42 L		00	
** JFIW **	435	285,956 79	295,774 73	11MAY01	14MAY01	1 000000	-9,817 94 L
	14,100 000			-9,817 94 L		00	
** JFIW **				11MAY01	14MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	436	509,965 45	518,029 59	-8,064 14 L		00	-8,064 14 L
	25,200 000						
** JFIW **	443	111,204 60	130,471 16	15MAY01	18MAY01	1 000000	-19,266 56 L
	5,300 000			-19,266 56 L		00	
** JFIW **	448	228,229 87	316,339 36	14MAY01	21MAY01	1 000000	-88,109 49 L
	10,800 000			-88,109 49 L		00	
** JFIW **	455	160,338 65	248,414 00	17MAY01	22MAY01	1 000000	-88,075 35 L
	7,200 000			-88,075 35 L		00	
** JFIW **	507	422,357 86	966,047 19	29MAY01	01JUN01	1 000000	-544,489 33 L
	19,700 000			-544,489 33 L		00	
** JFIW **	431	206,447 56	615,978 80	20JUN01	25JUN01	1 000000	-409,531 24 L
	11,100 000			-409,531 24 L		00	
** JFIW **	447	198,351 05	657,578 59	21JUN01	26JUN01	1 000000	-459,227 54 L
	10,700 000			-459,227 54 L		00	
** JFIW **	448	128,825 30	306,064 41	22JUN01	27JUN01	1 000000	-177,239 11 L
	7,200 000			-177,239 11 L		00	
** JFIW **	474	50,469 33	123,975 00	25JUN01	28JUN01	1 000000	-73,505 67 L
	2,900 000			-73,505 67 L		00	
** JFIW **	475	107,476 93	166,739 58	25JUN01	28JUN01	1 000000	-59,262 65 S
	6,300 000			-59,262 65 S		00	
** JFIW **	478	26,806 30	42,346 56	26JUN01	29JUN01	1 000000	-15,540 26 S
	1,600 000			-15,540 26 S		00	
** JFIW **	485	11,901 63	18,526 62	27JUN01	02JUL01	1 000000	-6,624 99 S
	700 000			-6,624 99 S		00	
** JFIW **	498	64,210 57	103,219 74	28JUN01	03JUL01	1 000000	-39,009 17 S
	3,900 000			-39,009 17 S		00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	CURR GN/LS	NET BAS	SECTY GN/LS
705904100	TOTAL	2,780,611 69	4,619,987 99		-1,839,376 30 L		00	-1,839,376	30 L
		210,395 43	330,832 50		-120,437 07 S		00	-120,437	07 S
707051108	PENFORD CORP		COM		30MAR01	04APR01	1 000000		
** JF1C **	720	445,863 43	632,045 42		-166,181 99 L		00	-166,181	99 L
	49,600 000								
** JF1C **	721	1,874 93	2,700 00		30MAR01	04APR01	1 000000		
	200 000				-825 07 L		00	-825	07 L
707051108	TOTAL	447,738 36	634,745 42		-167,007 06 L		00	-167,007	06 L
707874103	PENN TREATY AMERN CORP		COM		07JUN01	12JUN01	1 000000		
** JF1C **	374	1,242,281 84	1,405,510 39		-163,228 55 S		00	-163,228	55 S
	351,933 000								
712713104	PEOPLESFT INC		COM		19JUL01	24JUL01	1 000000		
** JF1Z **	785	7,211 33	4,314 28		2,897 05 S		00	2,897	05 S
	200 000								
** JF1Z **	788	3,606 55	2,157 14		19JUL01	24JUL01	1 000000		
	100 000				1,449 41 S		.00	1,449	41 S
** JF1Z **	790	35,750 91	21,406 62		19JUL01	24JUL01	1 000000		
	1,000 000				14,144 29 S		00	14,144	29 S
** JF1Z **	791	3,719 88	2,181 87		19JUL01	24JUL01	1 000000		
	100 000				1,538 01 S		00	1,538	01 S
** JF1Z **	812	28,445 71	19,613 95		20JUL01	25JUL01	1 000000		
	900 000				8,831 74 S		00	8,831	74 S
** JF1Z **	821	23,698 27	15,281 14		20JUL01	25JUL01	1 000000		
	700 000				8,417 13 S		00	8,417	13 S
** JF1Z **					20JUL01	25JUL01	1 000000		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	CURR GN/LS	NET BAS	SECTY GN/LS
	824	6,844 43	4,366 04		2,478 39 S		00	2,478	39 S
	200 000								
** JF1Z **	441	8,630 71	6,525 80		06SEP01	11SEP01	1 000000		
	300 000				2,104 91 L		00	2,104	91 L
** JF1Z **	442	2,890 62	2,171 39		06SEP01	11SEP01	1 000000		
	100 000				719 23 L		00	719	23 L
** JF1Z **	448	11,499 62	8,685 56		06SEP01	11SEP01	1 000000		
	400 000				2,814 06 L		00	2,814	06 L
** JF1Z **	449	2,835 94	2,171 39		06SEP01	11SEP01	1 000000		
	100 000				644 57 L		00	644	57 L
712713106	TOTAL	25,856 91	19,554 14		6,302 77 L		00	6,302	77 L
		109,277 08	69,521 04		39,756 04 S		00	39,756	04 S
713448108	PEPSICO INC		COM		02JAN01	05JAN01	1 000000		
** JF1Z **	339	39,309 73	26,493 72		12,816 01 L		00	12,816	01 L
	800 000								
** JF1Z **	353	38,551 35	26,004 90		03JAN01	08JAN01	1 000000		
	800 000				12,546 45 L		00	12,546	45 L
** JF1Z **	374	30,951 15	22,334 65		04JAN01	09JAN01	1 000000		
	700 000				8,616 50 L		00	8,616	50 L
** JF1Z **	658	57,276 61	45,114 01		19JAN01	24JAN01	1 000000		
	1,300 000				12,162 60 L		00	12,162	60 L
** JF1Z **	691	48,045 63	41,160 11		22JAN01	25JAN01	1 000000		
	1,100 000				6,885 52 L		00	6,885	52 L
** JF1Y **	438	374,759 89	396,109 60		23MAR01	28MAR01	1 000000		
	8,800 000				-21,349 71 S		00	-21,349	71 S

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	CN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	SECTY CN/LS	BASE CURR	GN/LS	
** JFIY **	592	27,950 06	26,880 18	19JUL01	24JUL01	1 000000	00	1,069 88 S
	600 000							
** JFIY **	684	164,645 70	155,323 07	19JUL01	24JUL01	1 000000	00	9,322 63 S
	3,500 000							
** JFIY **	622	41,517 50	40,129 66	20JUL01	25JUL01	1 000000	00	1,387 84 S
	900 000							
** JFIY **	627	193,242 27	192,518 41	20JUL01	25JUL01	1 000000	00	723 86 S
	4,200 000							
** JFIZ **	811	49,781 26	41,876 26	23JUL01	26JUL01	1 000000	00	7,905 00 L
	1,100 000							
** JFIY **	631	4,620 84	4,622 10	23JUL01	26JUL01	1 000000	00	-1 26 S
	100 000							
** JFIY **	CXL 631	-4,620 84	-4,622 10	23JUL01	26JUL01	1 000000	00	1 26 S
	-100 000							
** JFIY **	637	4,620 84	4,622 10	23JUL01	26JUL01	1 000000	00	-1 26 S
	100 000							
** JFIY **	659	49,806 33	50,843 10	23JUL01	26JUL01	1 000000	00	-1,036 77 S
	1,100 000							
** JFIY **	668	72,501 10	75,284 80	23JUL01	26JUL01	1 000000	00	-2,783 70 S
	1,600 000							
** JFIZ **	851	22,501 37	21,411 05	24JUL01	27JUL01	1 000000	00	890 32 L
	500 000							
** JFIY **	667	27,011 09	27,732 60	24JUL01	27JUL01	1 000000	00	-721 51 S
	600 000							
** JFIY **	674	62,503 57	64,504 44	24JUL01	27JUL01	1 000000	00	-4,000 87 S

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	CN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	SECTY CN/LS	BASE CURR	GN/LS	
	1,400 000							
** JFIY **	687	67,001 11	71,467 58	24JUL01	27JUL01	1 000000	00	-4,466 47 S
	1,500 000							
** JFIZ **	860	31,746 43	30,600 35	25JUL01	30JUL01	1 000000	00	1,146 08 L
	700 000							
** JFIY **	688	26,983 19	28,643 34	25JUL01	30JUL01	1 000000	00	-1,660 15 S
	600 000							
** JFIY **	696	13,526 03	14,234 87	25JUL01	30JUL01	1 000000	00	-708 84 S
	300 000							
** JFIY **	701	32,007 55	32,809 63	25JUL01	30JUL01	1 000000	00	-802 08 S
	700 000							
** JFIY **	719	18,140 11	18,748 36	26JUL01	31JUL01	1 000000	00	-608 25 S
	400 000							
** JFIY **	250	51,218 14	51,557 99	23AUG01	28AUG01	1 000000	00	-339 85 S
	1,100 000							
** JFIY **	451	111,433 81	107,803 07	19SEP01	24SEP01	1 000000	00	3,630 74 S
	2,300 000							
** JFIY **	469	4,904 83	4,687 09	20SEP01	25SEP01	1 000000	00	217 74 S
	100 000							
** JFIY **	506	5,029 33	4,921 44	24SEP01	01OCT01	1 000000	00	107 89 S
	105 000							
** JFIY **	610	38,823 10	37,496 72	05OCT01	11OCT01	1 000000	00	1,326 38 S
	800 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
713448100	TOTAL		254,995 05	62,968 48 L		00	62,968 48 L
			1,387,425 55	1,408,318 05	-20,692 50 S	00	-20,692 50 S
713678103	PEREZ COMPANC SA MEM	SPONSORED ADR REPSTG SHS B		12JUL01	17JUL01	1 000000	
** JFIL **	239	33,107 49	44,917 27	-11,809 78 S		00	-11,809 78 S
	3,000 000						
714152105	PERLE SYS LTD	COM		05JAN01	29MAR01	1 000000	
** JFIG **	713	168,744 37	843,080 38	-674,336 01 S		00	-674,336 01 S
	135,000 000						
71454V101	PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR		02MAY01	07MAY01	1 000000	
** JFIN **	534	214,210 84	115,694 70	98,516 14 L		00	98,516 14 L
	9,000 000						
** JFIN **	718	150,920 37	109,002 24	41,918 13 L		1 000000	41,918 13 L
	7,200 000					00	
** JFIN **	720	12,732 12	9,083 52	3,648 60 L		1 000000	3,648 60 L
	600 000					00	
** JFIN **	409	75,628 83	81,900 00	-6,271 17 S		1 000000	-6,271 17 S
	4,200 000					00	
** JFIL **	508	84,597 17	115,735 74	-31,138 57 L		1 000000	-31,138 57 L
	4,000 000					00	
** JFIL **	508	-84,597 17	-115,735 74	31,138 57 L		1 000000	31,138 57 L
	-4,000 000					00	
** JFIL **	509	84,597 17	115,735 74	-31,138 57 L		1 000000	-31,138 57 L
	4,000 000					00	
** JFIL **	509	-84,597 17	-115,735 74	31,138 57 L		1 000000	31,138 57 L
	-4,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** JFIL **	514	82,384 44	115,735 74	-33,351 30 L		1 000000	-33,351 30 L
	4,000 000					00	
71654V101	TOTAL		349,514 20	110,731 57 L		00	110,731 57 L
			75,628 83	81,900 00	-6,271 17 S	00	-6,271 17 S
71654V408	PETROLEO BRASILEIRO SA	SPONSORED ADR		16NOV01	21NOV01	1 000000	
** JFIN **	407	178,022 46	285,269 80	-107,247 34 L		00	-107,247 34 L
	9,500 000						
** JFIN **	429	205,693 12	300,284 00	-94,590 88 L		1 000000	-94,590 88 L
	10,000 000					00	
** JFIN **	561	93,375 00	135,127 80	-41,752 80 L		1 000000	-41,752 80 L
	4,500 000					00	
71654V408	TOTAL		720,681 60	-243,591 02 L		00	-243,591 02 L
716748108	PETROQUEST ENERGY INC	COM		07MAR01	12MAR01	1 000000	
** JFIG **	420	6,503 18	3,206 28	3,296 90 S		00	3,296 90 S
	1,200 000						
** JFIG **	545	21,108 04	10,420 41	10,687 63 S		1 000000	10,687 63 S
	3,900 000					00	
** JFIG **	551	103,421 55	52,436 43	50,785 12 S		1 000000	50,785 12 S
	19,700 000					00	
** JFIG **	591	35,684 22	18,436 11	17,248 11 S		1 000000	17,248 11 S
	6,900 000					00	
** JFIG **	599	116,021 13	59,048 99	56,972 14 S		1 000000	56,972 14 S
	22,100 000					00	
** JFIG **	600	166,168 51	85,893 78	80,274 73 S		1 000000	80,274 73 S
	31,800 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** JFIC **	269	30,976 28	12,485 00	14MAY01	21MAY01	1 000000	18,491 28 S
	4,400 000			18,491 28 S		00	
** JFIC **	280	26,461 05	10,782 50	17MAY01	22MAY01	1 000000	15,878 55 S
	3,800 000			15,878 55 S		00	
** JFIC **	282	121,059 94	49,372 50	18MAY01	23MAY01	1 000000	71,687 44 S
	17,400 000			71,687 44 S		00	
** JFIC **	731	15,503 36	7,945 00	18DEC01	21DEC01	1 000000	7,558 34 L
	2,800 000			7,558 34 L		00	
** JFIC **	762	241,045 92	121,336 91	24DEC01	31DEC01	1 000000	119,709 01 L
	43,100 000			119,709 01 L		00	
** JFIC **	764	428,435 71	211,251 59	27DEC01	02JAN02	1 000000	217,184 12 L
	77,900 000			217,184 12 L		00	
716748108	TOTAL	684,984 99	340,533 50	344,451 49 L		00	344,451 49 L
		427,603 90	302,202 00	325,321 90 S		00	325,321 90 S
716933106	PHARMACYCLICS INC	COM		09JAN01	12JAN01	1 000000	
** JFIW **	380	214,915 08	309,242 66	-94,347 58 L		00	-94,347 58 L
	7,500 000						
** JFIW **	394	135,499 48	162,751 97	-27,252 49 L	14JAN01	1 000000	-27,252 49 L
	4,500 000					00	
** JFIW **	408	162,285 77	157,473 91	4,811 86 L	17JAN01	1 000000	4,811 86 L
	5,100 000					00	
** JFIW **	174	261,558 39	564,185 20	-143,443 46 L	16APR01	1 000000	-143,443 46 L
	13,300 000					00	
** JFIW **				-159,183 35 S		00	-159,183 35 S
** JFIW **				11APR01	17APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	200	87,525 30	196,185 25	-108,659 95 S		00	-108,659 95 S
	4,300 000						
** JFIW **	153	1,296 95	2,350 85	-1,053 90 S	18DEC01	1 000000	-1,053 90 S
	100 000					00	
** JFIW **	154	10,748 24	23,508 50	-12,760 26 S	18DEC01	1 000000	-12,760 26 S
	1,000 000					00	
** JFIW **	155	42,898 57	91,683 15	-48,784 58 S	18DEC01	1 000000	-48,784 58 S
	3,900 000					00	
** JFIW **	273	75,361 23	193,620 05	-118,258 82 S	26DEC01	1 000000	-118,258 82 S
	7,700 000					00	
716933106	TOTAL	774,258 72	1,193,673 74	-260,231 67 L		00	-260,231 67 L
		479,388 68	1,071,533 00	-448,700 86 S		00	-448,700 86 S
717130102	PHARMACIA CORP	COM		25JAN01	30JAN01	1 000000	
** JFI2 **	783	38,787 32	21,143 66	17,643 66 L		00	17,643 66 L
	700 000						
** JFI2 **	798	33,357 75	29,524 76	3,832 99 L	30JAN01	1 000000	3,832 99 L
	600 000					00	
** JFI2 **	136	42,787 29	47,939 00	-5,151 71 L	14FEB01	1 000000	-5,151 71 L
	800 000					00	
** JFI2 **	191	51,611 88	45,720 51	5,891 37 L	21FEB01	1 000000	5,891 37 L
	1,000 000					00	
** JFIY **	201	45,436 42	47,230 56	-1,794 14 S	23FEB01	1 000000	-1,794 14 S
	900 000					00	
** JFIY **	221	88,212 17	94,461 12	-6,248 95 S	26FEB01	1 000000	-6,248 95 S
	1,800 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JFIY **	232 108,755 79		117,420 49	22FEB01 -8,664 70 S	27FEB01	1 000000 00	-8,664 70 S
	2,200 000						
** JFIY **	243 132,281 39		145,444 95	23FEB01 -13,163 56 S	28FEB01	1 000000 00	-13,163 56 S
	2,700 000						
** JFIZ **	256 29,362 18		29,373 94	24FEB01 -11 76 L	01MAR01	1 000000 00	-11 76 L
	600 000						
** JFIY **	261 68,489 12		74,120 73	26FEB01 -7,431 61 S	01MAR01	1 000000 00	-7,431 61 S
	1,400 000						
** JFIY **	280 85,101 37		93,288 18	27FEB01 -8,186 81 S	02MAR01	1 000000 00	-8,186 81 S
	1,700 000						
** JFIY **	287 112,937 41		121,863 50	28FEB01 -8,926 09 S	05MAR01	1 000000 00	-8,926 09 S
	2,200 000						
** JFIY **	293 26,127 57		27,496 25	01MAR01 -1,568 68 S	06MAR01	1 000000 00	-1,568 68 S
	500 000						
** JFIZ **	454 23,924 20		26,324 54	14MAR01 -267 72 L	19MAR01	1 000000 00	-267 72 L
	500 000						
** JFIZ **				-2,132 62 S		00	-2,132 62 S
** JFIY **	099 83,147 14		98,273 74	15MAY01 -15,126 60 L	18MAY01	1 000000 00	-15,126 60 L
	1,800 000						
** JFIY **	102 28,064 66		32,621 46	16MAY01 -4,556 80 L	21MAY01	1 000000 00	-4,556 80 L
	600 000						
** JFIY **	235 154,576 40		205,940 81	23AUG01 -51,364 41 L	28AUG01	1 000000 00	-51,364 41 L
	3,700 000						
** JFIY **	381 15,715 51		22,511 68	17SEP01 -6,796 17 L	20SEP01	1 000000 00	-6,796 17 L
	400 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JFIY **	403 3,940 86		5,627 92	17SEP01 -1,687 06 L	20SEP01	1 000000 00	-1,687 06 L
	100 000						
** JFIY **	438 3,947 66		5,336 99	19SEP01 -1,389 33 S	24SEP01	1 000000 00	-1,389 33 S
	100 000						
** JFIY **	585 36,331 87		48,032 91	04OCT01 -11,701 04 S	10OCT01	1 000000 00	-11,701 04 S
	900 000						
** JFIY **	694 88,514 26		116,138 66	05OCT01 -27,624 40 S	11OCT01	1 000000 00	-27,624 40 S
	2,200 000						
** JFZH **	414 921,936 42		966,240 00	23OCT01 -44,303 58 S	26OCT01	1 000000 00	-44,303 58 S
	24,000 000						
71713U102	TOTAL		565,002 02	-57,594 21 L		00	-57,594 21 L
	1,742,195 65		1,885,598 88	-143,135 51 S		00	-143,135 51 S
71902E109	PHOENIX COS INC NEW	COM		14NOV01	19NOV01	1 000000	
** JFIW **	718 55,630 13		66,500 00	-10,869 87 S		00	-10,869 87 S
	3,800 000						
** JFIW **	739 112,503 24		134,750 00	-22,246 76 S	19NOV01	1 000000 00	-22,246 76 S
	7,700 000						
** JFIW **	864 118,961 02		136,325 00	-17,363 98 S	10DEC01	1 000000 00	-17,363 98 S
	7,700 000						
** JFIW **	881 150,474 96		176,550 76	-26,075 80 S	11DEC01	1 000000 00	-26,075 80 S
	9,900 000						
** JFIW **	894 116,299 99		133,948 13	-17,648 14 S	12DEC01	1 000000 00	-17,648 14 S
	7,700 000						
** JFIW **	101 118,796 24		132,521 95	-13,725 71 S	13DEC01	1 000000 00	-13,725 71 S
	7,700 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
** JF1W **	113	122,040 91	135,289 00	11DEC01	14DEC01	1 000000	-13,248 09 S
	7,700 000			-13,248 09 S		00	
** JF1W **	135	153,023 84	156,100 48	12DEC01	17DEC01	1 000000	-3,076 64 S
	9,800 000			-3,076 64 S		00	
71902E109	TOTAL	947,730 33	1,071,985 32			00	-124,254 99 S
722005857	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO INSTL CL		10JAN01	11JAN01	1 000000	
** JF2E **	046	1,500,000 02	1,491,342 03	8,657 99 S		00	8,657 99 S
	214,450 220						
** JF2E **	406	14,000,000 00	13,178,760 72	821,239 28 S	19SEP01	1 000000	821,239 28 S
	1,907,356 950					00	
** JF2E **	021	1,500,000 00	1,434,044 37	65,955 63 S	23NOV01	1 000000	65,955 63 S
	204,359 670					00	
** JF2E **	369	319,136 70	343,985 52	-24,848 82 S	31DEC01	1 000000	-24,848 82 S
	48,723 160					00	
** JF2E **	CXL 369	-319,136 70	-343,985 52	24,848 82 S	31DEC01	1 000000	24,848 82 S
	-48,723 160					00	
722005857	TOTAL	17,000,000 02	16,104,147 12	895,852 90 S		00	895,852 90 S
722005865	PIMCO FDS PAC INVT MGMT SER	HIGH YIELD PORTFOLIO INSTL CL		20FEB01	21FEB01	1 000000	
** JF2E **	240	500,000 00	568,847 66	-68,847 66 S		00	-68,847 66 S
	48,828 125						
** JF2E **	241	900,000 00	1,031,988 19	-131,988 19 S	22FEB01	1 000000	-131,988 19 S
	88,582 677					00	
** JF2E **	324	500,000 00	608,672 93	-108,672 93 S	28MAR01	1 000000	-108,672 93 S
	52,246 604					00	
** JF2E **	356	300,000 00	372,998 94	-72,998 94 S	11APR01	1 000000	-72,998 94 S
						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
	32,017 074						
722005865	TOTAL	2,200,000 00	2,582,507 72	-382,507 72 S		00	-382,507 72 S
72346M101	PINNACLE HLDGS INC	COM		17JAN01	22JAN01	1 000000	
** JF1C **	013	93,266 66	96,560 91	-3,294 25 S		00	-3,294 25 S
	7,900 000						
** JF1C **	014	9,399 68	9,778 32	-378 64 S	22JAN01	1 000000	-378 64 S
	800 000					00	
** JF1C **	025	19,532 34	20,778 93	-1,246 59 S	23JAN01	1 000000	-1,246 59 S
	1,700 000					00	
** JF1C **	031	84,958 32	92,894 04	-7,935 72 S	23JAN01	1 000000	-7,935 72 S
	7,600 000					00	
** JF1C **	559	59,886 00	185,788 88	-125,902 08 S	23JUL01	1 000000	-125,902 08 S
	15,200 000					00	
** JF1C **	560	24,076 89	75,781 98	-51,705 09 S	23JUL01	1 000000	-51,705 09 S
	6,200 000					00	
** JF1C **	571	91,092 94	288,408 64	-197,315 70 S	24JUL01	1 000000	-197,315 70 S
	23,600 000					00	
** JF1C **	573	16,463 44	48,121 62	-31,658 18 S	24JUL01	1 000000	-31,658 18 S
	4,200 000					00	
** JF1C **	580	6,544 78	16,254 72	-9,709 94 S	24JUL01	1 000000	-9,709 94 S
	1,700 000					00	
** JF1C **	581	85,660 74	191,488 89	-105,828 15 S	24JUL01	1 000000	-105,828 15 S
	22,000 000					00	
** JF1C **	591	154,794 84	281,324 17	-126,529 33 S	25JUL01	1 000000	-126,529 33 S
	43,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
72346N101	TOTAL		1,307,180 30	-661,503 67 S		00	-661,503 67 S
724479100	PITNEY BOWES INC	COM		02JAN01	05JAN01	1 000000	
** JF1Z **	332	3,343 22	2,465 28	877 94 L		00	877 94 L
	100 000						
** JF1Z **	346	9,987 54	7,395 82	2,591 72 L	08JAN01	1 000000	2,591 72 L
	300 000					00	
** JF1Z **	439	13,395 25	9,861 10	3,534 15 L	11JAN01	1 000000	3,534 15 L
	400 000					00	
** JF1Z **	464	6,814 77	4,930 55	1,884 22 L	12JAN01	1 000000	1,884 22 L
	200 000					00	
** JF1Z **	496	16,857 34	12,326 38	4,530 96 L	16JAN01	1 000000	4,530 96 L
	500 000					00	
** JF1Z **	506	6,603 82	4,930 55	1,673 27 L	17JAN01	1 000000	1,673 27 L
	200 000					00	
** JF1Z **	557	3,236 81	2,465 27	771 54 L	18JAN01	1 000000	771 54 L
	100 000					00	
** JF1Z **	570	9,791 93	7,395 83	2,396 10 L	19JAN01	1 000000	2,396 10 L
	300 000					00	
** JF1Z **	577	16,429 50	12,326 37	4,103 13 L	19JAN01	1 000000	4,103 13 L
	500 000					00	
** JF1Z **	596	30,527 28	22,187 48	8,139 80 L	22JAN01	1 000000	8,139 80 L
	900 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
724479100	TOTAL		86,284 63	30,502 83 L		00	30,502 83 L
72581M107	PIXELWORKS INC	COM		12APR01	18APR01	1 000000	
** JF2Q **	322	14,785 44	41,712 88	-26,927 44 S		00	-26,927 44 S
	1,073 000						
** JF2Q **	322	-14,785 44	-41,712 88	26,927 44 S	18APR01	1 000000	26,927 44 S
	-1,073 000					00	
** JF2Q **	363	14,785 44	41,712 88	-26,927 44 S	22MAY01	1 000000	-26,927 44 S
	1,073 000					00	
72581M107	TOTAL		41,712 88	-26,927 44 S		00	-26,927 44 S
727493108	PLANTRONICS INC NEW	COM		13FEB01	16FEB01	1 000000	
** JF1W **	645	1,062,158 93	1,630,665 31	-568,506 38 S		00	-568,506 38 S
	36,000 000						
729132100	PLEXUS CORP	COM		04JAN01	09JAN01	1 000000	
** JF1W **	333	1,015,966 13	1,712,999 32	-697,033 19 S		00	-697,033 19 S
	32,000 000						
** JF2I **	078	556,165 02	598,666 80	-42,501 78 L	07FEB01	1 000000	-42,501 78 L
	11,800 000					00	
** JF2I **	085	343,385 55	457,352 50	-113,966 95 L	08FEB01	1 000000	-113,966 95 L
	7,400 000					00	
** JF2I **	102	302,420 15	487,328 70	-184,908 55 L	14FEB01	1 000000	-184,908 55 L
	7,300 000					00	
** JF2I **	408	101,963 60	279,616 43	-177,652 83 L	27SEP01	1 000000	-177,652 83 L
	4,100 000					00	
** JF2I **	412	52,445 24	143,448 27	-90,803 03 L	28SEP01	1 000000	-90,803 03 L
	2,100 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SEL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
** JF2I **	489	127,231 75	300,965 74	29OCT01	01NOV01	1 000000	-173,733 99 L
5,000 000						00	
** JF2I **	484	148,319 28	203,514 01	01NOV01	06NOV01	1 000000	-55,194 73 L
5,900 000						00	
** JF2I **	487	119,134 02	115,943 90	02NOV01	07NOV01	1 000000	3,192 12 L
4,600 000						00	
** JF2I **	491	116,225 55	97,267 50	05NOV01	08NOV01	1 000000	18,938 05 L
4,300 000						00	
729132100	TOTAL	1,067,492 16	2,484,123 85	-016,631 69 L		00	-016,631 69 L
		1,015,966 13	1,712,999 32	-697,033 19 S		00	-697,033 19 S
73172K104	POLYCOM INC	COM		15FEB01	14FEB01	1 000000	
** JF1W **	444	386,018 37	315,241 71	70,774 66 S		00	70,774 66 S
11,900 000							
** JF1W **	453	156,873 83	146,977 05	9,894 78 S	20FEB01	1 000000	9,894 78 S
5,100 000						00	
** JF1W **	712	143,940 03	240,244 24	-76,306 21 S	28FEB01	1 000000	-76,306 21 S
7,500 000						00	
** JF1W **	719	123,809 41	186,240 21	-63,230 80 S	01MAR01	1 000000	-63,230 80 S
5,600 000						00	
** JF1W **	730	41,889 61	61,476 47	-19,786 86 S	02MAR01	1 000000	-19,786 86 S
1,900 000						00	
** JF1W **	738	288,153 29	410,593 41	-122,440 12 S	05MAR01	1 000000	-122,440 12 S
13,500 000						00	
** JF1W **	054	192,796 52	394,191 00	-203,394 48 S	27MAR01	1 000000	-203,394 48 S
13,500 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SEL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
** JF1W **	537	186,470 99	148,665 98	11OCT01	16OCT01	1 000000	37,807 01 S
5,700 000						00	
** JF1W **	722	458,862 82	318,766 18	14NOV01	19NOV01	1 000000	140,096 64 S
12,400 000						00	
** JF1W **	052	220,178 89	145,119 11	04DEC01	07DEC01	1 000000	75,059 78 S
5,900 000						00	
73172K104	TOTAL	2,218,195 76	2,369,715 36	-151,521 60 S		00	-151,521 60 S
731738100	POLYMEDICA CORP			23JUL01	30JUL01	1 000000	
** JF1W **	019	42,042 13	34,037 94	8,004 17 S		00	8,004 17 S
1,100 000							
** JF1W **	153	561,417 33	827,134 88	-265,717 55 S	09AUG01	1 000000	-265,717 55 S
25,500 000						00	
** JF1W **	153	-561,417 33	-827,134 88	265,717 55 S	09AUG01	1 000000	265,717 55 S
-25,500 000						00	
** JF1W **	184	561,417 33	827,134 88	-265,717 55 S	07AUG01	1 000000	-265,717 55 S
25,500 000						00	
** JF1W **	184	-561,417 33	-827,134 88	265,717 55 S	07AUG01	1 000000	265,717 55 S
-25,500 000						00	
** JF1W **	514	561,417 33	827,134 88	-265,717 55 S	02NOV01	1 000000	-265,717 55 S
25,500 000						00	
731738100	TOTAL	603,459 46	861,172 84	-257,713 38 S		00	-257,713 38 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
739128106	POWELL INDS INC	COM		19MAR01	22MAR01	1 000000	
** JFIG **	582	49,310 85	36,375 00	12,935 85 L		00	12,935 85 L
	3,000 000						
** JFIG **	647	142,395 25	109,470 25	32,725 00 L	27MAR01	1 000000	32,725 00 L
	8,900 000					00	
** JFIG **	751	10,042 16	8,625 75	1,436 41 L	05APR01	1 000000	1,436 41 L
	700 000					00	
** JFIG **	767	7,530 99	6,161 25	1,369 74 L	06APR01	1 000000	1,369 74 L
	500 000					00	
** JFIG **	810	51,428 28	45,593 25	5,835 03 L	12APR01	1 000000	5,835 03 L
	3,700 000					00	
** JFIG **	812	5,605 81	2,464 50	3,141 31 L	06SEP01	1 000000	3,141 31 L
	200 000					00	
** JFIG **	820	16,763 44	7,393 50	9,369 94 L	06SEP01	1 000000	9,369 94 L
	600 000					00	
** JFIG **	015	26,999 10	12,322 50	14,676 60 L	10SEP01	1 000000	14,676 60 L
	1,000 000					00	
** JFIG **	CXL 015	-26,999 10	-12,322 50	-14,676 60 L	10SEP01	1 000000	-14,676 60 L
	-1,000 000					00	
** JFIG **	021	26,999 10	12,322 50	14,676 60 L	10SEP01	1 000000	14,676 60 L
	1,000 000					00	
** JFIG **	121	74,457 51	41,896 50	32,561 01 L	25SEP01	1 000000	32,561 01 L
	3,400 000					00	
** JFIG **	267	184,673 84	91,815 50	92,858 34 L	05OCT01	1 000000	92,858 34 L
	7,600 000					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFIG **	250	179,994 00	64,261 75	115,732 25 L	09OCT01	1 000000	115,732 25 L
	7,500 000					00	
739128106	TOTAL	749,221 23	426,579 75	322,641 48 L		00	322,641 48 L
739308104	POWER ONE INC	COM		27APR01	02MAY01	1.000000	
** JF2I **	173	201,669 71	705,337 60	-583,667 89 L		00	-583,667 89 L
	11,600 000						
** JF2I **	174	461,026 09	1,618,561 32	-1,157,535 23 L	02MAY01	1 000000	-1,157,535 23 L
	27,100 000					00	
739308104	TOTAL	662,695 80	2,403,898 92	-1,741,203 12 L		00	-1,741,203 12 L
739363109	POWERWAVE TECHNOLOGIES INC	COM		15FEB01	23FEB01	1 000000	
** JF1W **	688	7,597 87	11,642 70	-4,044 83 S		00	-4,044 83 S
	300 000						
** JF1W **	695	370,292 29	541,368 86	-171,076 57 S	23FEB01	1 000000	-171,076 57 S
	14,400 000					00	
** JF1W **	663	89,251 64	151,355 10	-62,103 46 S	22FEB01	1 000000	-62,103 46 S
	3,900 000					00	
** JF1W **	529	82,437 79	90,024 48	-7,586 69 S	15OCT01	1 000000	-7,586 69 S
	7,800 000					00	
** JF1W **	530	237,859 91	265,709 12	-27,849 21 S	15OCT01	1 000000	-27,849 21 S
	22,400 000					00	
739363109	TOTAL	787,439 50	1,060,100 26	-272,660 76 S		00	-272,660 76 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
73941U102	POZEN INC			30MAY01	31JUL01	1 000000	
.. JF2Q ..		COM					
	371	32,341 44	28,022 40	4,319 04 S		00	4,319 04 S
	2,919 000						
.. JF2Q ..	384	104,296 45	94,000 00	10,296 45 S	19JUN01	1 000000	10,296 45 S
	10,800 000				31JUL01	00	
.. JF2Q ..	460	8,632 86	16,307 20	-7,674 34 S	06DEC01	1 000000	-7,674 34 S
	1,664 000				11DEC01	00	
.. JF2Q ..	CXL 460	-8,632 86	-16,307 20	7,674 34 S	06DEC01	1 000000	7,674 34 S
	-1,664 000				11DEC01	00	
.. JF2Q ..	481	8,632 86	55,507 20	-46,874 34 S	06DEC01	1 000000	-46,874 34 S
	5,664 000				11DEC01	00	
.. JF2Q ..	CXL 481	-8,632 86	-55,507 20	46,874 34 S	06DEC01	1 000000	46,874 34 S
	-5,664 000				11DEC01	00	
.. JF2Q ..	496	8,632 86	16,307 20	-7,674 34 S	06DEC01	1 000000	-7,674 34 S
	1,664 000				11DEC01	00	
73941U102	TOTAL						
-----		147,270 75	140,329 60	6,941 15 S		00	6,941 15 S
74005P104	PRAXAIR INC			23MAY01	29MAY01	1 000000	
.. JF1Z ..		COM					
	254	5,055 08	4,080 88	974 20 S		00	974 20 S
	100 000						
.. JF1Z ..	287	9,964 47	8,090 89	1,874 38 S	24MAY01	1 000000	1,874 38 S
	200 000				30MAY01	00	
.. JF1Z ..	297	9,940 17	8,018 42	1,921 75 S	25MAY01	1 000000	1,921 75 S
	200 000				31MAY01	00	
.. JF1Z ..	307	5,007 61	4,009 21	998 40 S	29MAY01	1 000000	998 40 S
	100 000				01JUN01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
.. JF1Z ..	324	9,853 85	8,018 42	1,835 43 S	30MAY01	1 000000	1,835 43 S
	200 000				04JUN01	00	
.. JF1Z ..	332	5,052 08	4,009 21	1,022 87 S	31MAY01	1 000000	1,022 87 S
	100 000				05JUN01	00	
.. JF1Z ..	CXL 332	-5,052 08	-4,009 21	-1,022 87 S	31MAY01	1 000000	-1,022 87 S
	-100 000				05JUN01	00	
.. JF1Z ..	339	5,052 08	3,994 82	1,037 26 S	31MAY01	1 000000	1,037 26 S
	100 000				05JUN01	00	
74005P104	TOTAL						
-----		44,853 24	36,211 04	8,641 42 S		00	8,641 42 S
74153Q102	PRIDE INTERNATIONAL INC			27JUL01	01AUG01	1 000000	
.. JF1W ..		COM					
	101	443,086 08	565,557 47	-122,471 39 L		00	-122,471 39 L
	28,500 000						
.. JF1W ..	167	339,102 95	579,666 76	-100,285 24 L	07AUG01	1 000000	-100,285 24 L
	23,800 000				10AUG01	00	
.. JF1W ..				-140,278 57 S		00	-140,278 57 S
.. JF1W ..	176	198,394 42	358,280 45	-159,886 03 S	08AUG01	1 000000	-159,886 03 S
	14,300 000				13AUG01	00	
74153Q102	TOTAL						
-----		782,189 03	1,145,224 23	-222,756 63 L		00	-222,756 63 L
		537,497 37	937,947 21	-300,164 60 S		00	-300,164 60 S
741929105	PRIMUS TELECOM GROUP INC			10APR01	16APR01	1 000000	
.. JF1C ..		COM					
	839	22,633 49	41,963 28	-19,329 79 S		00	-19,329 79 S
	10,300 000						
.. JF1C ..	851	10,402 14	19,148 30	-8,746 14 S	11APR01	1 000000	-8,746 14 S
	4,700 000				17APR01	00	
.. JF1C ..					12APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
	011 5,511 81		10,592 67	-5,080 86 S		00	-5,080 86 S
2,400 000							
** JFIG **	012 5,402 61		10,592 67	-5,190 06 S	12APR01 18APR01	1 000000 00	-5,190 06 S
2,400 000							
** JFIG **	857 5,963 80		11,407 49	-5,443 69 S	12APR01 18APR01	1 000000 00	-5,443 69 S
2,800 000							
** JFIG **	025 10,555 64		21,185 35	-10,629 71 S	14APR01 19APR01	1 000000 00	-10,629 71 S
5,200 000							
** JFIG **	026 10,399 65		21,185 35	-10,785 70 S	14APR01 19APR01	1 000000 00	-10,785 70 S
5,200 000							
** JFIG **	372 50,539 79		151,944 13	-101,424 34 S	07JUN01 12JUN01	1 000000 00	-101,424 34 S
37,300 000							
** JFIG **	442 3,199 89		13,037 14	-9,837 25 S	21JUN01 26JUN01	1 000000 00	-9,837 25 S
3,200 000							
** JFIG **	515 18,399 38		93,704 42	-75,305 04 S	12JUL01 17JUL01	1 000000 00	-75,305 04 S
23,000 000							
** JFIG **	618 23,659 18		370,743 58	-347,084 40 S	26JUL01 31JUL01	1 000000 00	-347,084 40 S
91,000 000							
** JFIG **	619 1,109 96		15,074 19	-13,964 23 S	26JUL01 31JUL01	1 000000 00	-13,964 23 S
3,700 000							
** JFIG **	626 7,374 75		101,852 64	-94,477 89 S	27JUL01 01AUG01	1 000000 00	-94,477 89 S
25,000 000							
** JFIG **	CXL 626 -7,374 75		-101,852 64	94,477 89 S	27JUL01 01AUG01	1 000000 00	94,477 89 S
-25,000 000							
** JFIG **	631 13,089 78		162,149 39	-149,059 61 S	27JUL01 01AUG01	1 000000 00	-149,059 61 S
39,800 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
** JFIG **	634 7,124 75		101,852 64	-94,727 89 S	27JUL01 01AUG01	1 000000 00	-94,727 89 S
25,000 000							
** JFIG **	776 12,927 80		00	12,927 80 S	31DEC01 04JAN02	1 000000 00	12,927 80 S
20,200 000							
741929103	TOTAL		1,044,600 60	-843,680 91 S		00	-843,680 91 S

74251V102	PRINCIPAL FINANCIAL GROUP	COM		230CT01	260CT01	1 000000	
** JFIG **	011 12,505 62		11,100 00	1,405 62 S		00	1,405 62 S
600 000							
742578107	PRINTRONIX CORP	COM		20MAR01	23MAR01	1 000000	
** JFIG **	597 581,776 54		1,379,462 34	-633,643 62 L		00	-633,643 62 L
90,000 000							
** JFIG **				-164,042 18 S		00	-164,042 18 S
742578107	TOTAL		1,379,462 34	-633,643 62 L		00	-633,643 62 L

	581,776 54		1,379,462 34	-164,042 18 S		00	-164,042 18 S
742718109	PROCTER + GAMBLE CO	COM		27FEB01	02MAR01	1 000000	
** JFIG **	270 63,803 10		73,347 87	-9,544 77 L		00	-9,544 77 L
900 000							
** JFIG **	286 21,211 39		26,180 61	-4,969 22 L	27FEB01 02MAR01	1 000000 00	-4,969 22 L
300 000							
** JFIG **	310 91,561 54		114,499 67	-22,938 13 L	28FEB01 05MAR01	1 000000 00	-22,938 13 L
1,300 000							
** JFIG **	341 72,053 20		93,237 32	-21,184 12 L	13AUG01 16AUG01	1 000000 00	-21,184 12 L
1,000 000							
** JFIG **	347 94,118 29		131,560 18	-37,441 89 L	14AUG01 17AUG01	1 000000 00	-37,441 89 L
1,300 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GM/LS	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GM/LS	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
** JF1Z **	351 900 000	65,195 90	86.301 95	15AUG01 -21,106 05 L	20AUG01	1 000000 00		-21,106 05 L
** JF2H **	378 1,800 000	129,800 78	100,568 36	03OCT01 29,240 42 L	09OCT01	1 000000 00		29,240 42 L
** JF2H **	397 3,300 000	239,376 65	183,816 75	11OCT01 55,559 90 L	16OCT01	1 000000 00		55,559 90 L
** JF1Z **	845 500 000	35,228 82	47,006 90	16OCT01 -11,778 08 L	19OCT01	1 000000 00		-11,778 08 L
** JF1Z **	218 700 000	53,950 63	65,428 50	12NOV01 -11,477 87 L	15NOV01	1 000000 00		-11,477 87 L
** JF1Z **	310 300 000	23,535 98	28,005 56	19NOV01 -4,469 58 L	23NOV01	1 000000 00		-4,469 58 L
** JF1Z **	357 300 000	23,441 34	28,046 79	21NOV01 -4,605 45 L	27NOV01	1 000000 00		-4,605 45 L
** JF1Z **	440 300 000	23,300 76	28,046 79	30NOV01 -4,746 03 L	05DEC01	1 000000 00		-4,746 03 L
** JF1Z **	450 500 000	38,270 27	46,916 37	03DEC01 -8,646 10 L	04DEC01	1 000000 00		-8,646 10 L
** JF2H **	468 3,600 000	276,506 77	196,641 00	03DEC01 79,865 77 L	06DEC01	1 000000 00		79,865 77 L
** JF2H **	484 3,600 000	291,734 26	196,641 00	20DEC01 95,093 26 L	26DEC01	1 000000 00		95,093 26 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GM/LS	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GM/LS	BASE CURR	GM/LS	NET BAS	SECTY GM/LS
742718109	TOTAL	1,543,097 68	1,446,245 62	96,852 06 L		00		96,852 06 L
74369L103	PROTEIN DESIGN LABS INC			17DEC01	20DEC01	1 000000		
** JF1Z **	602 1,000 000	33,282 43	19,760 83	13,522 40 L		00		13,522 40 L
** JF1Z **	420 300 000	9,992 88	8,562 96	18DEC01 1,429 92 L	21DEC01	1 000000 00		1,429 92 L
** JF1Z **	427 100 000	3,306 29	4,575 00	19DEC01 -1,268 71 L	24DEC01	1 000000 00		-1,268 71 L
** JF1Z **	434 100 000	3,298 89	4,575 00	20DEC01 -1,276 11 L	26DEC01	1 000000 00		-1,276 11 L
** JF1Z **	453 200 000	6,622 82	8,877 54	21DEC01 -2,254 72 L	27DEC01	1 000000 00		-2,254 72 L
74369L103	TOTAL	56,503 31	46,350 53	10,152 78 L		00		10,152 78 L
743866105	PROVIDENT FINL GROUP INC			25SEP01	28SEP01	1 000000		
** JF1W **	404 6,700 000	171,737 38	235,336 10	-63,598 72 S		00		-63,598 72 S
** JF1W **	412 900 000	22,499 25	32,573 61	26SEP01 -10,074 36 S	01OCT01	1 000000 00		-10,074 36 S
** JF1W **	429 9,000 000	225,638 67	334,027 20	27SEP01 -108,388 53 S	02OCT01	1 000000 00		-108,388 53 S
** JF1W **	450 9,400 000	238,452 19	336,993 69	28SEP01 -98,541 50 S	03OCT01	1 000000 00		-98,541 50 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
743864105	TOTAL		938,930 60	-280,603 11 S		00	-280,603 11 S
74406A10Z	PROVIDIAN FINL CORP	COM		01NOV01	06NOV01	1 000000	
** JF2H **	437	129,814 30	694,966 05	-565,151 75 S		00	-565,151 75 S
	40,500 000						
74432010Z	PRUDENTIAL FINL INC	COM		13DEC01	18DEC01	1 000000	
** JF1Z **	547	17,674 87	14,500 00	1,174 87 S		00	1,174 87 S
	600 000						
74622E10Z	PURE RES INC	COM		07MAR01	12MAR01	1 000000	
** JF1G **	430	17,734 68	9,478 04	8,256 64 S		00	8,256 64 S
	800 000						
** JF1G **	457	4,401 53	2,369 51	2,032 02 S	13MAR01	1 000000	2,032 02 S
	200 000					00	
** JF1G **	121	2,202 42	1,184 75	1,017 67 S	30APR01	1 000000	1,017 67 S
	100 000					00	
** JF1G **	129	8,779 70	4,739 02	4,040 68 S	01MAY01	1 000000	4,040 68 S
	400 000					00	
** JF1G **	151	2,194 92	1,184 75	1,010 17 S	02MAY01	1 000000	1,010 17 S
	100 000					00	
** JF1G **	175	26,342 47	14,217 06	12,125 41 S	07MAY01	1 000000	12,125 41 S
	1,200 000					00	
** JF1G **	177	10,974 63	5,923 77	5,050 86 S	07MAY01	1 000000	5,050 86 S
	500 000					00	
** JF1G **	062	1,874 29	1,184 75	689 54 L	20SEP01	1 000000	689 54 L
	100 000					00	
** JF1G **	077	27,721 02	17,771 32	9,949 70 L	21SEP01	1 000000	9,949 70 L
	1,500 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF1G **	172	29,159 02	21,325 59	7,833 43 L	28SEP01	1 000000	7,833 43 L
	1,800 000					00	
** JF1G **	272	22,539 24	16,586 57	5,952 67 L	11OCT01	1 000000	5,952 67 L
	1,400 000					00	
** JF1G **	273	59,383 01	43,835 93	15,547 08 L	11OCT01	1 000000	15,547 08 L
	3,700 000					00	
** JF1G **	274	24,081 69	17,771 33	6,310 36 L	11OCT01	1 000000	6,310 36 L
	1,500 000					00	
74622E10Z	TOTAL		118,475 49	46,282 78 L		00	46,282 78 L
		164,758 27					
		72,630 35	39,096 90	33,533 45 S		00	33,533 45 S
747402105	QUAKER DATS CO	COM		16MAR01	21MAR01	1 000000	
** JF1Y **	403	84,174 46	63,629 10	22,545 36 S		00	22,545 36 S
	900 000						
** JF1Y **	404	19,149 36	14,346 28	4,803 08 S	21MAR01	1 000000	4,803 08 S
	200 000					00	
** JF1Y **	410	47,431 31	35,878 53	11,552 78 S	22MAR01	1 000000	11,552 78 S
	500 000					00	
** JF1Y **	413	9,462 81	7,185 97	2,276 84 S	22MAR01	1 000000	2,276 84 S
	100 000					00	
** JF1Y **	422	37,503 02	28,743 88	8,759 14 S	23MAR01	1 000000	8,759 14 S
	400 000					00	
** JF1Y **	426	18,412 34	14,371 94	4,040 40 S	26MAR01	1 000000	4,040 40 S
	200 000					00	
** JF1Y **	427	55,565 10	43,366 62	12,198 48 S	26MAR01	1 000000	12,198 48 S
	600 000					00	

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL COST	BASE CURR GN/LS	NET BAS SECTY GN/LS
** JFLY **	435 74,064 00	58,242 55	22MAR01 15,821 45 S	27MAR01 1 000000 00	15,821 45 S
** JFLY **	442 74,853 10	58,942 95	23MAR01 15,910 23 S	28MAR01 1 000000 00	15,910 23 S
** JFLY **	738 29,165 35	22,105 80	27APR01 7,059 55 S	02MAY01 1 000000 00	7,059 55 S
** JFLY **	778 67,570 98	51,430 54	30APR01 16,140 42 S	03MAY01 1 000000 00	16,140 42 S
** JFLY **	789 39,114 69	29,281 18	01MAY01 9,833 51 S	04MAY01 1 000000 00	9,833 51 S
** JFLY **	803 136,701 10	105,204 60	01MAY01 31,494 50 S	04MAY01 1 000000 00	31,494 50 S
** JFLY **	809 58,136 32	46,346 87	01MAY01 11,789 45 S	04MAY01 1 000000 00	11,789 45 S
** JFLY **	828 39,155 49	30,768 62	02MAY01 8,386 87 S	07MAY01 1 000000 00	8,386 87 S
** JFLY **	849 58,618 94	46,968 52	02MAY01 11,650 42 S	07MAY01 1 000000 00	11,650 42 S
** JFLY **	881 146,562 21	120,569 19	03MAY01 25,993 02 S	08MAY01 1 000000 00	25,993 02 S
** JFLY **	010 165,432 53	160,416 45	04MAY01 4,816 08 S	09MAY01 1 000000 00	4,816 08 S
** JFLY **	012 58,240 05	57,348 78	07MAY01 891 27 S	10MAY01 1 000000 00	891 27 S
** JFIZ **	152 110,228 09	58,588 20	01AUG01 51,639 89 L	06AUG01 1 000000 00	51,639 89 L

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL COST	BASE CURR GN/LS	NET BAS SECTY GN/LS
1,100 000					
** JFIZ **	162 80,349 24	42,609 60	01AUG01 37,739 64 L	07AUG01 1 000000 00	37,739 64 L
** JFIZ **	175 61,800 34	38,584 47	02AUG01 23,215 87 L	07AUG01 1 000000 00	23,215 87 L
** JFIZ **	193 60,552 94	60,552 94	03AUG01 00	03AUG01 1 000000 00	00
747402105 TOTAL	60,552 94	60,552 94	00	00	00
	252,377 67	139,782 27	112,595 40 L	00	112,595 40 L
	1,221,313 24	995,350 39	225,962 85 S	00	225,962 85 S
747525103 QUALCOMM INC	COM				
** JFIY **	728 101,843 66	105,164 22	09JAN01 -3,320 56 S	12JAN01 1 000000 00	-3,320 56 S
** JF2I **	114 220,548 89	19,279 69	16FEB01 201,269 20 L	22FEB01 1 000000 00	201,269 20 L
** JFIZ **	229 44,633 74	89,542 04	21FEB01 -44,908 30 S	24FEB01 1 000000 00	-44,908 30 S
** JFIZ **	235 49,986 68	95,290 30	21FEB01 -45,303 62 S	26FEB01 1 000000 00	-45,303 62 S
** JFIY **	192 13,068 08	15,023 46	21AUG01 -1,955 38 S	24AUG01 1 000000 00	-1,955 38 S
** JFIY **	256 124,099 85	150,176 01	23AUG01 -26,076 16 S	28AUG01 1 000000 00	-26,076 16 S
** JF2I **	368 106,280 45	12,139 06	29AUG01 94,141 39 L	04SEP01 1 000000 00	94,141 39 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
	1,700 000					
** JF2I **	372 201,227 29	38,756 25	30AUG01 142,471 04 L	05SEP01	1 000000 00	162,471 04 L
	3,300 000					
** JF1Y **	388 28,235 05	45,020 16	17SEP01 -14,785 11 S	20SEP01	1 000000 00	-14,785 11 S
	600 000					
** JF1Y **	410 9,295 95	15,006 72	17SEP01 -5,710 77 S	20SEP01	1 000000 00	-5,710 77 S
	200 000					
** JF1Y **	485 4,399 55	7,503 36	21SEP01 -3,103 81 L	26SEP01	1 000000 00	-3,103 81 L
	100 000					
** JF1Z **	697 34,006 76	73,076 76	26SEP01 -35,052 11 L	01OCT01	1 000000 00	-35,052 11 L
	700 000					
** JF1Z **			-3,217 89 S		00	-3,217 89 S
** JF1Z **	698 37,440 27	65,096 01	26SEP01 -27,655 74 S	01OCT01	1 000000 00	-27,655 74 S
	800 000					
** JF1Z **	706 48,785 26	108,820 47	27SEP01 -40,035 21 S	02OCT01	1 000000 00	-40,035 21 S
	1,500 000					
** JF1Y **	570 93,726 80	152,496 22	04OCT01 -58,769 42 L	10OCT01	1 000000 00	-58,769 42 L
	2,100 000					
** JF1Z **	754 32,198 67	60,352 62	08OCT01 -28,153 95 S	11OCT01	1 000000 00	-28,153 95 S
	800 000					
** JF1Y **	050 48,037 29	73,140 00	22OCT01 -25,102 71 L	25OCT01	1 000000 00	-25,102 71 L
	1,000 000					
** JF1Y **	058 14,613 47	21,942 00	23OCT01 -7,328 53 L	26OCT01	1 000000 00	-7,328 53 L
	300 000					
** JF2I **	521 193,123 56	50,312 50	09NOV01 142,811 06 L	15NOV01	1 000000 00	142,811 06 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
	3,500 000					
747525103	TOTAL	915,964 06	448,645 84	470,536 11 L	00	470,536 11 L
		543,593 97	822,568 77	-243,122 69 S	00	-243,122 69 S
74834T103	QUEST SOFTWARE INC	COM	13NOV01	14NOV01	1 000000	
** JF1W **	708 259,469 81	341,212 70	-81,742 89 S		00	-81,742 89 S
	11,800 000					
** JF1W **	241 183,184 30	216,457 75	20DEC01 -33,273 45 S	26DEC01	1 000000 00	-33,273 45 S
	8,100 000					
** JF1W **	270 28,150 56	33,687 81	24DEC01 -5,537 25 S	28DEC01	1 000000 00	-5,537 25 S
	1,300 000					
** JF1W **	277 15,126 49	18,139 59	26DEC01 -3,013 10 S	31DEC01	1 000000 00	-3,013 10 S
	700 000					
** JF1W **	285 14,769 50	18,139 59	27DEC01 -3,370 09 S	02JAN02	1 000000 00	-3,370 09 S
	700 000					
** JF1W **	308 111,835 27	143,151 72	28DEC01 -31,316 45 S	03JAN02	1 000000 00	-31,316 45 S
	5,200 000					
** JF1W **	364 111,837 32	147,988 36	28DEC01 -36,151 04 S	03JAN02	1 000000 00	-36,151 04 S
	5,200 000					
** JF1W **	CXL 364 -111,837 32	-147,988 36	28DEC01 36,151 04 S	03JAN02	1 000000 00	36,151 04 S
	-5,200 000					
74834T103	TOTAL	612,535 93	770,789 16	-158,253 23 S	00	-158,253 23 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
74037R104	QUICKSILVER RES INC	COM		04APR01	11APR01	1 000000	
** JFIC **	805	9,239 69	5,600 00	3,639 69 S		00	3,639 69 S
	800 000						
** JFIC **	822	61,726 50	37,100 00	24,626 50 S	09APR01	12APR01	1 000000
	5,300 000					00	24,626 50 S
** JFIC **	833	76,459 07	46,200 00	30,459 07 S	10APR01	16APR01	1 000000
	6,600 000					00	30,459 07 S
** JFIC **	846	19,775 94	11,900 00	7,875 94 S	11APR01	17APR01	1 000000
	1,700 000					00	7,875 94 S
** JFIC **	808	42,228 38	25,200 00	17,028 38 S	12APR01	18APR01	1 000000
	3,600 000					00	17,028 38 S
** JFIC **	827	31,621 88	18,900 00	12,721 88 S	16APR01	19APR01	1 000000
	2,700 000					00	12,721 88 S
** JFIC **	304	4,034 14	1,400 00	2,634 14 S	22MAY01	25MAY01	1 000000
	200 000					00	2,634 14 S
** JFIC **	424	3,574 78	1,400 00	2,174 78 S	15JUN01	20JUN01	1 000000
	200 000					00	2,174 78 S
** JFIC **	431	1,784 21	700 00	1,084 21 S	19JUN01	22JUN01	1 000000
	100 000					00	1,084 21 S
** JFIC **	462	1,779 99	700 00	1,079 99 S	26JUN01	29JUN01	1 000000
	100 000					00	1,079 99 S
** JFIC **	482	62,822 90	24,500 00	38,322 90 S	29JUN01	05JUL01	1 000000
	3,500 000					00	38,322 90 S
** JFIC **	488	5,384 82	2,100 00	3,284 82 S	02JUL01	06JUL01	1 000000
	300 000					00	3,284 82 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** JFIC **	676	21,239 29	8,400 00	12,839 29 S	08AUG01	13AUG01	1 000000
	1,200 000					00	12,839 29 S
** JFIC **	780	121,961 38	46,900 00	75,061 38 S	15AUG01	20AUG01	1 000000
	4,700 000					00	75,061 38 S
** JFIC **	711	63,609 15	23,800 00	39,809 15 S	16AUG01	21AUG01	1 000000
	3,400 000					00	39,809 15 S
** JFIC **	724	12,832 32	4,900 00	7,932 32 S	17AUG01	22AUG01	1 000000
	700 000					00	7,932 32 S
** JFIC **	728	32,465 87	12,600 00	19,865 87 S	20AUG01	23AUG01	1 000000
	1,800 000					00	19,865 87 S
** JFIC **	738	43,697 01	16,800 00	26,897 01 S	21AUG01	24AUG01	1 000000
	2,400 000					00	26,897 01 S
** JFIC **	756	93,908 26	35,700 00	58,208 26 S	22AUG01	27AUG01	1 000000
	5,100 000					00	58,208 26 S
** JFIC **	860	22,340 59	9,800 00	12,540 59 S	17SEP01	20SEP01	1 000000
	1,400 000					00	12,540 59 S
** JFIC **	875	10,954 63	4,900 00	6,054 63 S	18SEP01	21SEP01	1 000000
	700 000					00	6,054 63 S
** JFIC **	517	10,315 63	4,200 00	6,115 63 S	09NOV01	15NOV01	1 000000
	600 000					00	6,115 63 S
** JFIC **	519	5,124 82	2,100 00	3,024 82 S	12NOV01	15NOV01	1 000000
	300 000					00	3,024 82 S
** JFIC **	524	3,478 38	1,400 00	2,078 38 S	12NOV01	15NOV01	1 000000
	200 000					00	2,078 38 S
** JFIC **	525	61,187 95	24,500 00	36,687 95 S	13NOV01	16NOV01	1 000000
						00	36,687 95 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,500 000						
** JFIG **	539 13,463 54		5,600 00	14NOV01 7,863 54 S	19NOV01	1 000000 00	7,863 54 S
	800 000						
** JFIG **	542 5,003 82		2,100 00	15NOV01 2,903 82 S	20NOV01	1 000000 00	2,903 82 S
	300 000						
74837R104	TOTAL	642,136 94	379,400 00	462,736 94 S		00	462,736 94 S
748767100	QUINTILES TRANSNATIONAL CORP	COM		14NOV01	19NOV01	1 000000	
** JFIW **	723 316,065 44		390,053 73	-73,988 29 S		00	-73,988 29 S
	17,700 000						
** JFIW **	229 392,089 71		544,074 96	-151,985 25 S	24DEC01	1 000000 00	-151,985 25 S
	24,900 000						
** JFIW **	242 172,324 17		231,275 44	-58,951 27 S	26DEC01	1 000000 00	-58,951 27 S
	11,200 000						
748767100	TOTAL	880,479 32	1,165,404 13	-284,924 81 S		00	-284,924 81 S
749084109	QUORUM HEALTH GROUP INC	COM		30APR01	30APR01	1 000000	
** JFII **	672 6,014,282 50		4,684,282 50	691,491 84 L		00	691,491 84 L
	380,000 000						
** JFII **				638,508 16 S		00	638,508 16 S
749084109	TOTAL	6,014,282 50	4,684,282 50	691,491 84 L		00	691,491 84 L
		6,014,282 50	4,684,282 50	638,508 16 S		00	638,508 16 S
749117107	QUOTESMITH COM INC	COM		07MAR01	09MAR01	1 000000	
** JFIG **	417 1,394,056 64		1,394,056 64	-384,200 17 L		00	-384,200 17 L
	350,000 000						
** JFIG **				384,200 17 S		00	384,200 17 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
749117107	TOTAL	1,394,056 64	1,394,056 64	-384,200 17 L		00	-384,200 17 L
		1,394,056 64	1,394,056 64	384,200 17 S		00	384,200 17 S
749117206	QUOTESMITH COM INC	COM NEW		17AUG01	22AUG01	1 000000	
** JFIG **	714 280,410 63		1,353,840 09	-1,073,429 46 S		00	-1,073,429 46 S
	113,301 000						
** JFIG **	714 -280,410 63		-1,353,840 09	1,073,429 46 S	22AUG01	1 000000 00	1,073,429 46 S
	-113,301 000						
** JFIG **	718 8,328 10		40,208 58	-31,880 48 S	22AUG01	1 000000 00	-31,880 48 S
	3,365 000						
** JFIG **	733 279,277 62		1,353,840 09	-1,074,562 47 S	22AUG01	1 000000 00	-1,074,562 47 S
	113,301 000						
749117206	TOTAL	287,405 72	1,394,048 67	-1,106,442 95 S		00	-1,106,442 95 S
749121109	QWEST COMMUNICATIONS INTL INC	COM		17JAN01	22JAN01	1 000000	
** JF2I **	024 97,783 23		63,393 75	34,389 48 L		00	34,389 48 L
	2,100 000						
** JF2I **	041 382,326 73		328,418 75	53,907 98 L	24JAN01	1 000000 00	53,907 98 L
	8,300 000						
** JF1Z **	781 13,398 03		14,880 00	-1,481 97 S	30JAN01	1 000000 00	-1,481 97 S
	300 000						
** JF1Z **	782 22,053 21		24,800 00	-2,746 79 S	30JAN01	1 000000 00	-2,746 79 S
	500 000						
** JF1Z **	800 39,662 69		44,519 43	-4,856 74 S	30JAN01	1 000000 00	-4,856 74 S
	900 000						
** JF1Z **	807 4,382 19		4,839 43	-457 24 S	30JAN01	1 000000 00	-457 24 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
100 000							
** JF1Z **	854 8,548 71	9,678 86	30JAN01	02FEB01	1 000000	00	-1.130 15 S
200 000							
** JF1Z **	865 47,215 93	53,233 73	30JAN01	02FEB01	1 000000	00	-6.017 80 S
1,100 000							
** JF2H **	888 386,258 23	549,558 64	05APR01	10APR01	1 000000	00	-163,300 41 S
12,324 000							
** JF2I **	164 334,819 68	411,775 00	19APR01	24APR01	1 000000	00	-76,955 32 L
9,100 000							
** JF1Z **	273 10,549 38	23,924 19	24MAY01	30MAY01	1 000000	00	-5,374 81 S
500 000							
** JF1Z **	278 11,247 67	14,313 57	24MAY01	30MAY01	1 000000	00	-3,065 90 S
300 000							
** JF1Z **	750 2,769 95	4,771 19	18JUL01	23JUL01	1 000000	00	-2,001 24 S
100 000							
** JF1Z **	758 38,843 38	68,684 60	18JUL01	23JUL01	1 000000	00	-29,841 22 S
1,400 000							
** JF1Z **	778 2,837 65	5,060 69	19JUL01	24JUL01	1 000000	00	-2,223 04 S
100 000							
** JF1Z **	786 11,381 78	20,908 94	19JUL01	24JUL01	1 000000	00	-9,527 16 S
400 000							
** JF1Z **	807 2,827 91	5,282 75	20JUL01	25JUL01	1 000000	00	-2,454 84 S
100 000							
** JF1Z **	810 8,748 82	15,848 25	20JUL01	25JUL01	1 000000	00	-7,099 43 S
300 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	018 96,717 72	162,558 06	02AUG01	07AUG01	1 000000	00	-65,840 34 S
4,200 000							
** JF2I **	351 12,009 59	22,625 00	09AUG01	14AUG01	1 000000	00	-10,615 41 L
500 000							
** JF1Y **	219 143,019 04	285,688 63	23AUG01	28AUG01	1 000000	00	-142,669 59 S
7,100 000							
** JF1Y **	390 14,956 94	31,981 06	17SEP01	20SEP01	1 000000	00	-17,024 12 S
880 000							
** JF1Y **	412 5,557 79	11,992 90	17SEP01	20SEP01	1 000000	00	-6,435 11 S
300 000							
** JF1Y **	449 7,959 53	15,990 53	19SEP01	24SEP01	1 000000	00	-8,031 00 S
400 000							
** JF1Y **	492 7,328 47	15,944 02	21SEP01	26SEP01	1 000000	00	-8,615 55 S
400 800							
** JF1Y **	526 3,407 88	8,142 62	28SEP01	03OCT01	1 000000	00	-4,734 74 S
200 000							
** JF1Y **	528 190,715 02	503,477 13	28SEP01	03OCT01	1 000000	00	-312,762 11 S
11,600 000							
** JF1Y **	537 60,867 03	157,355 94	01OCT01	04OCT01	1 000000	00	-96,488 91 S
3,700 800							
** JF1Y **	539 1,646 94	4,220 59	02OCT01	05OCT01	1 000000	00	-2,573 65 S
100 800							
** JF1Y **	541 17,496 12	47,219 74	02OCT01	05OCT01	1 000000	00	-29,723 62 S
1,100 800							
** JF1Y **	550 112,598 00	283,058 48	02OCT01	05OCT01	1 000000	00	-170,460 48 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
7,300 000							
** JF1Y **	554 13,533 65	33,026 46	03OCT01	09OCT01	1 000000	-19,492 81 S	-19,492 81 S
900 000			-19,492 81 S		00		
** JF1Y **	817 47,201 42	97,063 67	16OCT01	19OCT01	1 000000	-49,862 25 S	-49,862 25 S
2,600 000			-49,862 25 S		00		
** JF1Y **	821 23,367 75	48,097 88	16OCT01	19OCT01	1 000000	-24,730 13 S	-24,730 13 S
1,300 000			-24,730 13 S		00		
** JF1Y **	854 15,987 96	33,916 32	17OCT01	22OCT01	1 000000	-17,928 36 S	-17,928 36 S
900 000			-17,928 36 S		00		
** JF1Y **	867 88,108 97	200,746 93	17OCT01	22OCT01	1 000000	-112,657 96 S	-112,657 96 S
5,200 000			-112,657 96 S		00		
** JF1Y **	008 59,321 69	145,602 23	18OCT01	23OCT01	1 000000	-86,280 54 S	-86,280 54 S
3,600 000			-86,280 54 S		00		
** JF1Y **	035 22,764 21	57,051 68	19OCT01	24OCT01	1 000000	-34,287 47 S	-34,287 47 S
1,400 000			-34,287 47 S		00		
** JF1Y **	041 16,111 46	40,751 20	22OCT01	25OCT01	1 000000	-24,639 74 S	-24,639 74 S
1,000 000			-24,639 74 S		00		
** JF21 **	485 112,014 74	370,556 25	01NOV01	06NOV01	1 000000	-258,541 51 L	-258,541 51 L
9,300 000			-258,541 51 L		00		
** JF21 **	518 185,063 80	635,661 08	08NOV01	14NOV01	1 000000	-450,597 28 L	-450,597 28 L
15,500 000			-450,597 28 L		00		
** JF21 **	526 35,998 79	143,305 00	13NOV01	16NOV01	1 000000	-107,306 21 L	-107,306 21 L
3,000 000			-107,306 21 L		00		
** JF21 **	527 114,661 65	477,659 12	13NOV01	16NOV01	1 000000	-360,997 47 L	-360,997 47 L
9,900 000			-360,997 47 L		00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
** JF21 **	543 65,109 37	192,828 76	21NOV01	27NOV01	1 000000	-127,719 39 L	-127,719 39 L
5,300 000			-127,719 39 L		00		
** JF21 **	547 54,346 18	126,210 00	26NOV01	29NOV01	1 000000	-71,843 82 L	-71,843 82 L
4,200 000			-71,843 82 L		00		
** JF21 **	552 49,436 34	111,121 00	27NOV01	30NOV01	1 000000	-61,684 66 L	-61,684 66 L
3,800 000			-61,684 66 L		00		
749121109	TOTAL	1,445,570 10	2,883,553 71	-1,437,983 61 L	00	-1,437,983 61 L	-1,437,983 61 L
		1,567,393 12	3,044,210 34	-1,476,817 22 S	00	-1,476,817 22 S	-1,476,817 22 S
74913K106	QUOVADX INC	COM		06JUN01	11JUN01	1 000000	
** JFIG **	368 151,794 93	131,250 00	20,544 93 S		00	20,544 93 S	20,544 93 S
15,000 000							
** JFIG **	469 26,287 76	18,375 00	7,912 76 S	27JUN01	02JUL01	1 000000	7,912 76 S
2,100 000					00		
** JFIG **	475 80,303 88	56,000 00	24,303 88 S	28JUN01	03JUL01	1 000000	24,303 88 S
6,400 000					00		
** JFIG **	690 227,692 41	144,375 00	83,317 41 S	14AUG01	17AUG01	1 000000	83,317 41 S
16,500 000					00		
** JFIG **	697 152,889 90	87,500 00	65,389 90 S	15AUG01	20AUG01	1 000000	65,389 90 S
10,000 000					00		
** JFIG **	158 117,496 08	87,500 00	29,996 08 S	24SEP01	27SEP01	1 000000	29,996 08 S
10,000 000					00		

ASSET ID SN SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
74913K104	TOTAL		525,000 00	231,464 96 S		00	231,464 96 S
74955F104	RF MONOLITHICS INC	COM		08MAR01	13MAR01	1 000000	
** JF1C **	434 50,000 000	132,310 57	553,796 22	-421,485 65 L		00	-421,485 65 L
** JF1C **	724 100,000 000	316,739 37	641,850 70	-76,902 83 L	30MAR01	04APR01	1 000000 00
** JF1C **				-248,208 50 S		00	-248,208 50 S
74955F104	TOTAL		1,195,646 92	-498,388 48 L		00	-498,388 48 L
		316,739 37	641,850 70	-248,208 50 S		00	-248,208 50 S
749719100	RSA SEC INC	COM		03OCT01	09OCT01	1 000000	
** JF2I **	436 19,600 000	222,897 48	767,631 68	-544,734 20 L		00	-544,734 20 L
** JF2I **	437 800 000	9,735 67	29,862 67	-20,127 00 L	03OCT01	09OCT01	1 000000 00
** JF2I **	441 4,400 000	48,069 71	136,160 33	-88,090 62 L	04OCT01	10OCT01	1 000000 00
** JF2I **	442 12,900 000	143,087 19	384,505 69	-241,418 50 L	04OCT01	10OCT01	1 000000 00
749719100	TOTAL		1,318,160 37	-894,370 32 L		00	-894,370 32 L
75040P405	RADIO ONE INC	NOM VTC CL D		23JUL01	26JUL01	1 000000	
** JF1W **	024 9,300 000	173,606 61	165,203 64	8,402 97 S		00	8,402 97 S
** JF1W **	069 3,700 000	64,266 85	66,900 81	-2,633 96 S	26JUL01	31JUL01	1 000000 00

ASSET ID SN SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1W **	095 5,000 000	88,320 55	90,406 50	27JUL01 -2,085 95 S	01AUG01	1 000000 00	-2,085 95 S
75040P405	TOTAL		322,510 95	3,683 06 S		00	3,683 06 S
750438103	RADIO SHACK CORP	COM		02JAN01	05JAN01	1 000000	
** JF1Y **	624 500 000	20,327 47	32,582 55	-12,255 08 L		00	-12,255 08 L
** JF1Y **	645 600 000	24,000 57	39,074 14	-15,073 57 L	02JAN01	05JAN01	1 000000 00
** JF1Y **	661 100 000	4,059 36	6,510 28	-2,450 92 L	03JAN01	08JAN01	1 000000 00
** JF1Y **	662 2,500 000	105,526 47	148,596 96	-63,070 49 L	03JAN01	08JAN01	1 000000 00
** JF1Y **	694 1,800 000	87,868 92	125,326 31	-37,457 39 L	04JAN01	09JAN01	1 000000 00
** JF1Y **	223 800 000	35,489 84	56,280 96	-20,591 12 L	21FEB01	26FEB01	1 000000 00
** JF1Y **	230 200 000	7,822 71	14,070 24	-6,247 53 L	22FEB01	27FEB01	1 000000 00
** JF1Y **	244 200 000	7,897 11	12,335 51	-4,438 40 L	23FEB01	28FEB01	1 000000 00
** JF1Y **	258 900 000	35,913 12	47,703 51	-11,790 39 L	24FEB01	01MAR01	1 000000 00
** JF1Y **	275 1,400 000	57,337 74	72,863 84	-15,524 10 L	27FEB01	02MAR01	1 000000 00
** JF1Y **	289	76,424.36	83,535 66	-7,111 30 L	28FEB01	05MAR01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,800 000							
** JF1Y **	291 500 000	20,680 95	23,486 60		01MAR01 -2,805 65 L	06MAR01	1 000000 00	-2,805 65 L
** JF1Y **	349 400 000	16,919 35	19,585 76		12MAR01 -2,666 41 L	15MAR01	1 000000 00	-2,666 41 L
** JF1Y **	360 100 000	3,939 36	4,896 44		13MAR01 -957 08 L	16MAR01	1 000000 00	-957 08 L
** JF1Y **	361 700 000	27,781 72	34,256 46		13MAR01 -6,474 74 L	16MAR01	1 000000 00	-6,474 74 L
** JF1Y **	364 1,000 000	38,799 70	52,694 21		14MAR01 -3,278 41 L	19MAR01	1 000000 00	-3,278 41 L
** JF1Y **					-10,616 10 S		00	-10,616 10 S
** JF1Y **	387 700 000	26,593 79	37,455 07		15MAR01 -10,861 28 S	20MAR01	1 000000 00	-10,861 28 S
** JF1Y **	400 600 000	20,969 48	31,759 26		16MAR01 -10,789 78 S	21MAR01	1 000000 00	-10,789 78 S
** JF1Y **	415 200 000	6,783 37	10,870 69		19MAR01 -4,087 32 S	22MAR01	1 000000 00	-4,087 32 S
** JF1Y **	423 500 000	17,645 41	26,834 26		20MAR01 -9,188 85 S	23MAR01	1 000000 00	-9,188 85 S
** JF1Y **	424 100 000	3,550 66	5,050 91		20MAR01 -1,500 25 S	23MAR01	1 000000 00	-1,500 25 S
** JF1Y **	430 100 000	3,436 69	5,050 91		21MAR01 -1,614 22 S	26MAR01	1 000000 00	-1,614 22 S
** JF1Y **	433	3,202 23	5,050 91		22MAR01 -1,848 68 S	27MAR01	1 000000 00	-1,848 68 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	100 000							
** JF1Y **	439 100 000	3,441 51	5,050 91		23MAR01 -1,609 40 S	28MAR01	1 000000 00	-1,609 40 S
** JF1Y **	444 100 000	3,509 10	5,050 91		26MAR01 -1,541 81 S	29MAR01	1 000000 00	-1,541 81 S
** JF1Y **	449 100 000	3,498 18	5,050 91		26MAR01 -1,552 73 S	29MAR01	1 000000 00	-1,552 73 S
750438103	TOTAL	570,988 75	793,799 43		-212,194 58 L		00	-212,194 58 L
		131,430 12	189,918 95		-55,210 42 S		00	-55,210 42 S
750862104	RAINBOW TECHNOLOGIES INC				12JAN01	18JAN01	1 000000	
** JF1C **	806 3,800 000	52,657 88	34,621.42		18,036 46 S		00	18,036 46 S
** JF1C **	803 1,100 000	15,893 14	10,021 99		17JAN01 5,871 15 S	22JAN01	1 000000 00	5,871 15 S
** JF1C **	810 1,500 000	21,105 94	13,666 35		17JAN01 7,439 59 S	22JAN01	1 000000 00	7,439 59 S
** JF1C **	830 10,500 000	144,635 82	95,664 45		18JAN01 48,971 37 S	23JAN01	1 000000 00	48,971 37 S
** JF1C **	378 91,000 000	557,602 11	747,490 22		01MAR01 -189,888 11 S	06MAR01	1 000000 00	-189,888 11 S
750862104	TOTAL	791,894 89	901,464 43		-109,569 54 S		00	-109,569 54 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	SECTY GN/LS	GN/LS	
757209101	TOTAL		44,683 04	317,826 66	-253,143 62 S	00	-253,143 62 S
759528105	RELIANT RES INC	COM			01MAY01	04MAY01	1 000000
** JF1Z **	002		6,749 65	6,000 00	749 65 S	00	749 65 S
	200 000						
** JF1Z **	003		3,355 90	3,000 00	01MAY01	04MAY01	1 000000
	100 000				355 90 S	00	355 90 S
** JF1Z **	CXL 003		-3,355 90	-3,000 00	01MAY01	04MAY01	1 000000
	-100 000				-355 90 S	00	-355 90 S
** JF1Z **	006		3,302 22	3,000 00	01MAY01	04MAY01	1 000000
	100 000				302 22 S	00	302 22 S
** JF1Z **	121		3,355 90	3,000 00	01MAY01	15MAY01	1 000000
	100 000				355 90 S	00	355 90 S
** JF2H **	465		959,250 14	1,106,908 17	29NOV01	04DEC01	1 000000
	57,300 000				-147,658 03 S	00	-147,658 03 S
759528105	TOTAL		972,677 91	1,118,908 17	-146,230 26 S	00	-146,230 26 S
759548100	REMEDY CORP	COM			26JUL01	31JUL01	1 000000
** JF1G **	620		76,750 04	39,100 00	37,650 04 S	00	37,650 04 S
	2,300 000						
** JF1G **	629		208,926 83	105,400 00	27JUL01	01AUG01	1 000000
	6,200 000				103,526 83 S	00	103,526 83 S
759548100	TOTAL		285,676 87	144,500 00	141,176 87 S	00	141,176 87 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	SECTY GN/LS	GN/LS	
759549108	REMEDYTEMP	CLASS A			21MAR01	24MAR01	1 000000
** JF1G **	620		33,562 89	52,925 00	-19,362 11 L	00	-19,362 11 L
	2,900 000						
** JF1G **	641		14,816 25	23,725 00	-8,908 75 L	00	-8,908 75 L
	1,300 000						
** JF1G **	678		68,278 05	93,075 00	-24,796 95 L	00	-24,796 95 L
	5,100 000						
** JF1G **	CXL 678		-68,278 05	-93,075 00	24,796 95 L	00	24,796 95 L
	-5,100 000						
** JF1G **	679		116,558 58	169,725 00	-53,166 42 L	00	-53,166 42 L
	9,300 000						
** JF1G **	690		63,178 22	93,075 00	-29,896 78 L	00	-29,896 78 L
	5,100 000						
** JF1G **	251		169,194 36	262,800 00	-93,605 64 L	00	-93,605 64 L
	14,400 000						
759549108	TOTAL		397,310 30	602,250 00	-204,939 70 L	00	-204,939 70 L
76009N100	RENT A CTR INC NEW	COM			23JAN01	26JAN01	1 000000
** JF1W **	507		346,143 46	144,814 50	201,328 96 L	00	201,328 96 L
	9,400 000						
** JF1W **	595		47,134 50	26,562 50	40,572 00 L	00	40,572 00 L
	1,700 000						
** JF1W **	717		206,477 61	77,125 00	129,352 61 L	00	129,352 61 L
	5,000 000						
** JF1W **	732		105,308 98	38,437 50	66,871 48 L	00	66,871 48 L
	2,500 000						

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JFIW **	754	110,046 26	39,975 00	02MAR01	07MAR01	1 000000	70,071 26 L
	2,600 000			70,071 26 L		00	70,071 26 L
** JFIW **	011	246,073 02	94,123 67	19MAR01	22MAR01	1 000000	152,749 35 L
	5,700 000			152,749 35 L		00	152,749 35 L
** JFIW **	021	293,078 04	141,491 36	20MAR01	23MAR01	1 000000	152,307 48 L
	6,400 000			152,307 48 L		00	152,307 48 L
** JFIW **	001	240,932 08	121,254 00	26MAR01	29MAR01	1 000000	119,678 08 L
	5,300 000			119,678 08 L		00	119,678 08 L
** JFIW **	004	17,799 40	7,916 00	27MAR01	30MAR01	1 000000	9,883 40 L
	400 000			9,883 40 L		00	9,883 40 L
** JFIW **	510	02,101 26	79,160 00	09OCT01	12OCT01	1 000000	2,941 26 L
	4,000 000			2,941 26 L		00	2,941 26 L
** JFIW **	519	115,706 22	108,555 00	09OCT01	12OCT01	1 000000	7,231 22 L
	5,600 000			7,231 22 L		00	7,231 22 L
** JFIW **	524	315,568 88	309,441 58	09OCT01	12OCT01	1 000000	6,107 30 L
	15,700 000			6,107 30 L		00	6,107 30 L
** JFIW **	525	7,999 73	7,409 44	10OCT01	15OCT01	1 000000	590 29 L
	400 000			590 29 L		00	590 29 L
** JFIW **	544	320,485 31	405,852 50	11OCT01	14OCT01	1 000000	-85,367 19 L
	16,000 000			-85,367 19 L		00	-85,367 19 L
76009N100	TOTAL	2,477,335 55	1,402,138 05	875,197 50 L		00	875,197 50 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
761230101	RESPIRONICS INC			25OCT01	30OCT01	1 000000	
** JFIW **	436	55,678 14	17,384 40	38,293 74 L		00	38,293 74 L
	1,600 000			38,293 74 L			
** JFIW **	471	10,439 65	3,262 50	01NOV01	06NOV01	1 000000	7,177 15 L
	300 000			7,177 15 L		00	7,177 15 L
** JFIW **	722	51,671 62	16,500 00	17DEC01	20DEC01	1 000000	35,171 62 L
	1,500 000			35,171 62 L		00	35,171 62 L
** JFIW **	729	10,440 79	3,302 50	18DEC01	21DEC01	1 000000	7,138 29 L
	300 000			7,138 29 L		00	7,138 29 L
** JFIW **	742	75,127 49	24,207 55	20DEC01	26DEC01	1 000000	50,919 94 L
	2,200 000			50,919 94 L		00	50,919 94 L
** JFIW **	751	20,699 31	6,600 00	21DEC01	27DEC01	1 000000	14,099 31 L
	600 000			14,099 31 L		00	14,099 31 L
761230101	TOTAL	224,057 00	71,256 95	152,800 05 L		00	152,800 05 L
762567105	RIBOZYME PHARMACEUTICALS INC	COM		08JAN01	11JAN01	1 000000	
** JFIW **	363	97,171 86	318,693 03	-221,521 17 S		00	-221,521 17 S
	11,000 000			-221,521 17 S			
** JFIW **	382	132,763 96	464,642 61	-331,878 65 S		00	-331,878 65 S
	16,300 000			-331,878 65 S			
** JFIW **	396	50,158 32	136,321 76	-86,163 44 S		00	-86,163 44 S
	5,700 000			-86,163 44 S			
** JFIW **	410	51,892 21	112,082 76	-60,190 55 S		00	-60,190 55 S
	5,700 000			-60,190 55 S			
** JFIW **	421	19,799 34	46,178 56	-26,379 22 S		00	-26,379 22 S
	2,200 000			-26,379 22 S			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
762567105	TOTAL						
	351,785 69		1,077,918 72	-726,133 03 S		00	-726,133 03 S
767754104	RITE AID CORP	COM		06NOV01	16NOV01	1 000000	
** JFIY **	321	88,936 03	113,250 00	-24,313 97 S		00	-24,313 97 S
	15,100 000						
** JFIY **	415	25,174 34	47,159 27	-21,984 93 S	10DEC01	1 000000	-21,984 93 S
	5,700 000					00	
** JFIY **	421	4,269 85	8,304 10	-4,036 25 S	11DEC01	1 000000	-4,036 25 S
	1,000 000					00	
** JFIY **	434	11,309 87	21,820 17	-10,510 30 S	11DEC01	1 000000	-10,510 30 S
	2,600 000					00	
** JFIY **	452	2,184 92	4,125 73	-1,940 81 S	12DEC01	1 000000	-1,940 81 S
	500 000					00	
** JFIY **	473	7,003 44	13,093 92	-6,090 48 S	12DEC01	1 000000	-6,090 48 S
	1,600 000					00	
** JFIY **	495	8,179 22	15,505 47	-7,326 25 S	13DEC01	1 000000	-7,326 25 S
	1,900 000					00	
** JFIY **	523	8,503 91	16,544 26	-8,040 35 S	14DEC01	1 000000	-8,040 35 S
	2,000 000					00	
** JFIY **	565	10,744 91	22,195 32	-11,450 41 S	18DEC01	1 000000	-11,450 41 S
	2,600 000					00	
** JFIY **	CXL 565	-10,744 91	-22,195 32	11,450 41 S	18DEC01	1 000000	11,450 41 S
	-2,600 000					00	
** JFIY **	566	10,744 91	22,195 32	-11,450 41 S	18DEC01	1 000000	-11,450 41 S
	2,600 000					00	
** JFIY **				17DEC01	20DEC01	1 000000	

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	573	4,735 52	10,428 06	-5,692 54 S		00	-5,692 54 S
	1,200 000						
** JFIY **	575	5,518 05	12,314 70	-6,798 65 S	21DEC01	1 000000	-6,798 65 S
	1,400 000					00	
** JFIY **	593	4,727 04	10,560 00	-5,832 16 S	24DEC01	1 000000	-5,832 16 S
	1,200 000					00	
** JFIY **	621	22,901 10	51,940 69	-29,039 59 S	26DEC01	1 000000	-29,039 59 S
	5,800 000					00	
** JFIY **	623	791 97	1,721 00	-929 03 S	27DEC01	1 000000	-929 03 S
	200 000					00	
** JFIY **	632	3,916 86	8,605 00	-4,688 14 S	27DEC01	1 000000	-4,688 14 S
	1,000 000					00	
** JFIY **	639	1,959 93	4,302 50	-2,342 57 S	28DEC01	1 000000	-2,342 57 S
	500 000					00	
** JFIY **	643	2,349 92	5,140 50	-2,770 58 S	28DEC01	1 000000	-2,770 58 S
	600 000					00	
** JFIY **	648	27,316 71	58,725 97	-31,409 26 S	31DEC01	1 000000	-31,409 26 S
	6,800 000					00	
767754104	TOTAL						
-----	240,544 39		425,740 66	-185,196 27 S		00	-185,196 27 S
769320102	RIVERSTONE NETWORKS INC	COM		14FEB01	23FEB01	1 000000	
** JFIY **	214	1,336.79	1,200 00	136 79 S		00	136 79 S
	100 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
749397100	RIVERVIEW BANCORP INC	COM		21AUG01	24AUG01	1 000000	
** JF11 **	745	253,116 54	303,750 00	-50,633 44 L		00	-50,633 44 L
	22,500 000						
770319400	ROBERT FLEMING EQUITY BM LTD	PREF SH LINK TAIWAN 144A 3C7		07DEC01	12DEC01	1 000000	
** JF11 **	493	849,550 00	704,872 65	144,677 43 S		00	144,677 43 S
	68,000 000						
** JF11 **	495	849,578 40	704,872 65	144,705 75 S	07DEC01	12DEC01	1 000000
	68,000 000					00	144,705 75 S
** JF11 **	CXL 495	-849,578 40	-704,872 65	-144,705 75 S	07DEC01	12DEC01	1 000000
	-68,000 000					00	-144,705 75 S
770319400	TOTAL						
-----	849,550 00		704,872 65	144,677 43 S		00	144,677 43 S
772632105	ROCK OF AGES CORP DEL	CL A		08MAR01	13MAR01	1 000000	
** JF11 **	436	309,367 68	921,348 29	-611,980 61 L		00	-611,980 61 L
	60,000 000						
** JF11 **	CXL 436	-309,367 68	-921,348 29	611,980 61 L	08MAR01	13MAR01	1 000000
	-60,000 000					00	611,980 61 L
** JF11 **	481	308,767 68	366,425 00	-57,657 32 L	08MAR01	13MAR01	1 000000
	60,000 000					00	-57,657 32 L
** JF11 **	379	598,480 05	1,069,536 29	-471,056 24 L	08JUN01	13JUN01	1 000000
	90,000 000					00	-471,056 24 L
** JF11 **	CXL 379	-598,480 05	-1,069,536 29	471,056 24 L	08JUN01	13JUN01	1 000000
	-90,000 000					00	471,056 24 L
** JF11 **	394	508,483 05	1,069,536 29	-561,053 24 L	08JUN01	13JUN01	1 000000
	90,000 000					00	-561,053 24 L
** JF11 **	CXL 394	-508,483 05	-1,069,536 29	561,053 24 L	08JUN01	13JUN01	1 000000
	-90,000 000					00	561,053 24 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
** JF11 **	399	507,583 05	1,069,536 29	-561,953 24 L	08JUN01	13JUN01	1 000000
	90,000 000					00	-561,953 24 L
772632105	TOTAL						
-----	816,950 73		1,435,961 29	-619,610 56 L		00	-619,610 56 L
775133101	ROGERS CORP	COM		10OCT01	15OCT01	1 000000	
** JF11 **	307	66,504 12	67,574 00	-1,069 88 L		00	-1,069 88 L
	2,300 000						
** JF11 **	320	303,495 87	287,924 00	15,571 87 L	11OCT01	16OCT01	1 000000
	9,800 000					00	15,571 87 L
** JF11 **	324	411,742 64	373,956 10	38,202 61 L	11OCT01	16OCT01	1 000000
	12,900 000					00	30,202 61 L
** JF11 **				7,583 93 S		00	7,583 93 S
775133101	TOTAL						
-----	781,742 63		729,454 10	44,704 60 L		00	44,704 60 L
	411,742 64		373,956 10	7,583 93 S		00	7,583 93 S
779382100	ROWAN COS INC	COM		16JAN01	19JAN01	1 000000	
** JF1W **	452	212,308 90	181,545 45	30,763 25 L		00	30,763 25 L
	7,800 000						
** JF1W **	442	141,235 51	124,033 70	17,201 73 L	17JAN01	22JAN01	1 000000
	5,300 000					00	17,201 73 L
** JF1W **	480	199,803 70	185,550 07	9,929 14 L	22JAN01	25JAN01	1 000000
	7,700 000					00	9,929 14 L
** JF1W **				4,324 49 S		00	4,324 49 S
** JF1W **	496	71,467 69	66,150 00	5,317 69 S	23JAN01	26JAN01	1 000000
	2,700 000					00	5,317 69 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
779382100	TOTAL						
	553,348 11	491,129 50		57,894 12 L		00	57,894 12 L
	271,271 39	251,700 07		9,642 18 S		00	9,642 18 S
780257804	ROYAL DUTCH PETE CO	NY REGISTRY SH PAR N GLDR 1 25		100CT01	150CT01	1 000000	
** JF1L **	393	820,730 73	456,502 50	364,228 23 L		00	364,228 23 L
	15,600 000						
** JF1L **	409	688,636 32	399,853 13	288,783 19 L		1 000000	288,783 19 L
	13,500 000					00	
** JF1L **	412	113,842 90	65,161 25	48,681 65 L		1 000000	48,681 65 L
	2,200 000					00	
780257804	TOTAL	1,423,209 95	921,514 88	701,693 07 L		00	701,693 07 L
781270103	RUDOLPH TECHNOLOGIES INC	COM		07SEP01	12SEP01	1 000000	
** JF1W **	318	53,875 11	82,845 08	-28,969 97 S		00	-28,969 97 S
	1,700 000						
** JF1W **	319	22,217 25	34,112 68	-11,895 43 S		1 000000	-11,895 43 S
	700 000					00	
** JF1W **	737	223,992 53	294,251 82	-70,259 29 S		1 000000	-70,259 29 S
	6,400 000					00	
** JF1W **	802	114,299 78	129,295 50	-14,995 72 S		1 000000	-14,995 72 S
	3,000 000					00	
781270103	TOTAL	414,384 67	540,505 08	-126,120 41 S		00	-126,120 41 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
783519101	RYANS FAMILY STEAK HOUSES INC	COM		16AUG01	21AUG01	1 000000	
** JF1G **	712	187,805 73	138,750 00	49,055 73 S		00	49,055 73 S
	11,100 000						
** JF1G **	725	200,006 33	151,250 00	48,756 33 S		1 000000	48,756 33 S
	12,100 000					00	
** JF1G **	292	46,168 45	33,750 00	12,418 45 S		1 000000	12,418 45 S
	2,700 000					00	
** JF1G **	293	44,627 51	32,500 00	12,127 51 S		1 000000	12,127 51 S
	2,600 000					00	
** JF1G **	296	114,231 19	83,750 00	30,481 19 S		1 000000	30,481 19 S
	6,700 000					00	
783519101	TOTAL	592,839 21	440,000 00	152,839 21 S		00	152,839 21 S
783876103	SBC COMMUNICATIONS INC	COM		26JAN01	31JAN01	1 000000	
** JF1Y **	871	107,725 41	133,770 57	-26,045 16 S		00	-26,045 16 S
	2,300 000						
** JF1Y **	892	137,307 51	162,716 61	-25,409 10 S		1 000000	-25,409 10 S
	2,900 000					00	
** JF1Y **	011	85,344 51	100,725 66	-15,381 15 S		1 000000	-15,381 15 S
	1,800 000					00	
** JF1Y **	023	105,218 96	124,574 37	-19,355 41 S		1 000000	-19,355 41 S
	2,200 000					00	
** JF1Y **	099	145,540 74	170,678 40	-25,137 66 S		1 000000	-25,137 66 S
	3,000 000					00	
** JF1Y **	124	139,682 53	158,896 09	-19,213 56 S		1 000000	-19,213 56 S
	2,900 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIY **	139 3,300 000	155,583 53	175,547 52	09FEB01 -19,963 99 S	14FEB01	1 000000 00	-19,963 99 S
** JFIY **	CXL 139 -3,300 000	-155,583 53	-175,547 52	09FEB01 19,963 99 S	14FEB01	1 000000 00	19,963 99 S
** JFIY **	140 200 000	9,367 00	10,430 48	09FEB01 -1,263 40 S	14FEB01	1 000000 00	-1,263 40 S
** JFIY **	144 3,300 000	155,534 36	175,547 52	09FEB01 -20,013 16 S	14FEB01	1 000000 00	-20,013 16 S
** JF2H **	823 4,600 000	185,763 41	131,025 08	21MAR01 54,738 33 L	24MAR01	1 000000 00	54,738 33 L
** JF2H **	824 7,400 000	296,300 90	210,425 82	22MAR01 85,675 08 L	27MAR01	1 000000 00	85,675 08 L
** JF1Z **	819 400 000	17,611 41	16,727 61	15OCT01 883 80 S	18OCT01	1 000000 00	883 80 S
** JF1Z **	820 100 000	4,373 35	4,181 87	15OCT01 191 48 S	18OCT01	1 000000 00	191 48 S
** JF1Z **	822 700 000	30,461 29	29,273 09	15OCT01 1,388 20 S	18OCT01	1 000000 00	1,388 20 S
** JF1Z **	802 1,600 000	62,086 09	66,891 38	23OCT01 -4,805 29 S	26OCT01	1 000000 00	-4,805 29 S
** JF1Z **	895 300 000	11,915 90	12,545 61	23OCT01 -629 71 S	26OCT01	1 000000 00	-629 71 S
** JF1Z **	899 100 000	3,827 37	4,181 87	23OCT01 -354 50 S	26OCT01	1 000000 00	-354 50 S
** JF1Z **	812	3,870 87	4,163 33	24OCT01 -292 46 S	29OCT01	1 000000 00	-292 46 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	100 000						
** JF1Z **	815 200 000	7,804 74	8,326 66	24OCT01 -521 92 S	29OCT01	1 000000 00	-521 92 S
** JF1Z **	822 1,500 000	58,579 04	62,728 65	24OCT01 -4,149 61 S	29OCT01	1 000000 00	-4,149 61 S
** JF1Z **	838 100 000	3,906 37	4,191 20	25OCT01 -284 83 S	30OCT01	1 000000 00	-284 83 S
** JF1Z **	845 600 000	23,405 40	25,181 54	25OCT01 -1,774 14 S	30OCT01	1 000000 00	-1,774 14 S
** JF1Z **	843 200 000	7,847 44	8,403 94	26OCT01 -554 50 S	31OCT01	1 000000 00	-554 50 S
** JF1Z **	585 200 000	7,874 74	8,403 94	17DEC01 -529 20 S	20DEC01	1 000000 00	-529 20 S
** JF1Z **	586 500 000	19,768 89	20,893 64	17DEC01 -1,124 75 S	20DEC01	1 000000 00	-1,124 75 S
** JFIY **	574 300 000	11,896 19	12,898 77	18DEC01 -1,002 58 S	21DEC01	1 000000 00	-1,002 58 S
** JFIY **	596 500 000	19,621 29	21,497 95	19DEC01 -1,876 66 S	24DEC01	1 000000 00	-1,876 66 S
** JFIY **	416 400 000	15,680 67	17,198 36	20DEC01 -1,517 69 S	26DEC01	1 000000 00	-1,517 69 S
** JFIY **	434 500 000	19,800 20	21,497 95	21DEC01 -1,697 75 S	27DEC01	1 000000 00	-1,697 75 S
** JFIY **	441 200 000	7,793 81	8,599 18	24DEC01 -805 37 S	28DEC01	1 000000 00	-805 37 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	453	7,865 73	8,599 18	26DEC01 -733 45 S	31DEC01	1 000000 00	-733 45 S
	200 000						
** JF1Y **	465	3,908 86	4,594 65	27DEC01 -685 79 S	02JAN02	1 000000 00	-685 79 S
	100 000						
** JF1Y **	673	11,769 65	13,783 95	27DEC01 -2,014 30 S	02JAN02	1 000000 00	-2,014 30 S
	300 000						
** JF1Y **	690	7,959 86	9,189 30	28DEC01 -1,229 44 S	03JAN02	1 000000 00	-1,229 44 S
	200 000						
** JF1Y **	703	3,918 05	4,594 88	31DEC01 -678 03 S	04JAN02	1 000000 00	-678 03 S
	100 000						
78387G103	TOTAL	482,064 31	341,650 90	140,413 41 L		00	140,413 41 L
		1,259,468 31	1,436,089 40	-176,621 09 S		00	-176,621 09 S
783890106	SCI SYS INC	COM		21FEB01	26FEB01	1 000000	
** JF2H **	773	52,314 25	60,919 18	-8,604 85 S		00	-8,604 85 S
	2,200 000						
** JF2H **	781	110,625 74	132,914 40	-22,288 66 S	27FEB01	1 000000 00	-22,288 66 S
	4,800 000						
** JF2H **	790	137,366 19	168,912 05	-31,545 86 S	28FEB01	1 000000 00	-31,545 86 S
	6,100 000						
783890106	TOTAL	300,306 18	362,745 55	-62,439 37 S		00	-62,439 37 S
784076101	SDL INC	COM		14FEB01	15FEB01	1 000000	
** JF1Z **	176	245,474 12	245,474 12	00		00	00
	800 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
78462K102	SPSS INC	COM		06APR01	11APR01	1 000000	
** JF1G **	807	80,847 30	135,740 68	-54,893 38 S		00	-54,893 38 S
	4,900 000						
** JF1G **	823	30,973 96	58,484 66	-27,510 70 S	12APR01	1 000000 00	-27,510 70 S
	2,100 000						
** JF1G **	823	-30,973 96	-58,484 66	27,510 70 S	12APR01	1 000000 00	27,510 70 S
	-2,100 000						
** JF1G **	824	35,398 82	66,909 81	-31,510 99 S	12APR01	1 000000 00	-31,510 99 S
	2,400 000						
** JF1G **	840	1,478 68	2,785 16	-1,306 48 S	12APR01	1 000000 00	-1,306 48 S
	100 000						
** JF1G **	835	13,203 72	25,062 53	-11,858 81 S	16APR01	1 000000 00	-11,858 81 S
	900 000						
** JF1G **	023	9,255 09	19,496 12	-10,241 03 S	19APR01	1 000000 00	-10,241 03 S
	700 000						
** JF1G **	043	40,498 65	83,778 35	-43,279 70 S	23APR01	1 000000 00	-43,279 70 S
	3,000 000						
** JF1G **	072	7,949 73	13,641 78	-5,692 05 S	25APR01	1 000000 00	-5,692 05 S
	600 000						
** JF1G **	072	-7,949 73	-13,641 78	5,692 05 S	25APR01	1 000000 00	5,692 05 S
	-600 000						
** JF1G **	078	7,949 73	13,641 78	-5,692 05 S	25APR01	1 000000 00	-5,692 05 S
	600 000						
** JF1G **	117	92,716 90	153,031 32	-60,314 42 S	27APR01	1 000000 00	-60,314 42 S
	7,600 000						

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	GN/LS	CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
.. JF1G ..	124	29,879 00	48,325 68	25APR01	30APR01	1 000000	00	-18,446 68 S	
	2,400 000								
.. JF1G ..	154	88,037 06	142,963 47	27APR01	02MAY01	1 000000	00	-54,926 41 S	
	7,100 000								
.. JF1G ..	163	23,599 22	36,244 26	30APR01	03MAY01	1 000000	00	-12,845 04 S	
	1,800 000								
.. JF1G ..	166	141,450 35	215,451 99	01MAY01	04MAY01	1 000000	00	-74,001 64 S	
	10,700 000								
78462K102	TOTAL	544,114 52	943,431 15				00	-379,316 63 S	
784932105	SABA SOFTWARE INC			COM		11APR01	23APR01	1 000000	
.. JF2Q ..	319	29,977 20	194,652 50				00	-164,675 30 S	
	6,860 000								
.. JF2Q ..	495	12,979 56	56,750 00			19DEC01	24DEC01	1 000000	
	2,000 000						00	-43,770 44 L	
784932105	TOTAL	12,979 56	56,750 00				00	-43,770 44 L	
		29,977 20	194,652 50				00	-164,675 30 S	
785905100	SABRE HLDGS CORP			CL A		15NOV01	20NOV01	1 000000	
.. JF1Z ..	257	8,969 19	13,371 83				00	-4,402 64 S	
	300 000								
786514200	SAFEMAY INC			COM NEW		10JAN01	16JAN01	1 000000	
.. JF1Z ..	494	21,423 92	10,627 54				00	10,796 38 L	
	400 000								
.. JF1Z ..	517	21,010 26	11,629 91			11JAN01	17JAN01	1 000000	
	400 000						00	9,380 35 L	
.. JF1Z ..	566	15,216 08	9,474 21			16JAN01	19JAN01	1 000000	
							00	5,741 87 L	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	GN/LS	CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
	300 000								
.. JF1Z ..	572	10,473 86	6,316 14			16JAN01	19JAN01	1 000000	
	200 000							00	4,157 72 L
.. JF1Z ..	587	15,802 68	12,869 26			17JAN01	22JAN01	1 000000	
	300 000							00	2,933 42 L
.. JF1Z ..	803	88,344 29	74,921 68			25JAN01	30JAN01	1 000000	
	1,800 000							00	7,382 28 L
.. JF1Z ..						6,040 33 S		00	6,040 33 S
.. JF1Z ..	843	5,079 75	3,699 95			29JAN01	01FEB01	1 000000	
	100 000							00	1,379 88 L
.. JF1Z ..	864	10,059 04	7,399 90			30JAN01	02FEB01	1 000000	
	200 000							00	2,659 16 L
786514200	TOTAL	187,409 90	136,938 59					00	44,430 98 L
		88,344 29	74,921 68					00	6,040 33 S
790849103	ST JUDE MED INC			COM		26OCT01	31OCT01	1 000000	
.. JF1Y ..	110	43,369 49	32,546 76					00	10,822 73 S
	600 000								
.. JF1Y ..	115	7,104 05	5,424 46			29OCT01	01NOV01	1 000000	
	100 000							00	1,679 59 S
.. JF1Y ..	123	20,646 19	16,409 52			30OCT01	02NOV01	1 000000	
	300 000							00	4,236 67 S
.. JF1Y ..	160	27,894 38	22,242 40			31OCT01	05NOV01	1 000000	
	400 000							00	5,651 98 S
.. JF1Y ..	202	7,893 45	5,564 10			01NOV01	06NOV01	1 000000	
	100 000							00	1,529 35 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	330	96,307 28	75,336 55	21NOV01	27NOV01	1 000000	20,970 73 S
	1,300 000			20,970 73 S		00	
** JF1Y **	333	7,403 11	6,025 41	23NOV01	28NOV01	1 000000	1,377 70 S
	100 000			1,377 70 S		00	
** JF1Y **	341	59,155 04	48,538 47	26NOV01	29NOV01	1 000000	10,616 59 S
	800 000			10,616 59 S		00	
** JF1Y **	345	7,369 75	6,360 60	27NOV01	30NOV01	1 000000	1,009 15 S
	100 000			1,009 15 S		00	
** JF1Y **	366	7,394 97	6,360 60	27NOV01	30NOV01	1 000000	1,034 37 S
	100 000			1,034 37 S		00	
** JF1Y **	384	37,082 96	32,362 12	28NOV01	03DEC01	1 000000	4,720 84 S
	500 000			4,720 84 S		00	
** JF1Y **	391	7,427 12	6,005 00	29NOV01	04DEC01	1 000000	1,422 12 S
	100 000			1,422 12 S		00	
** JF1Y **	399	22,194 69	18,015 00	30NOV01	05DEC01	1 000000	4,179 69 S
	300 000			4,179 69 S		00	
790849103	TOTAL	350,442 50	281,190 99	69,251 51 S		00	69,251 51 S
792840108	ST PAUL COS INC	COM		27FEB01	02MAR01	1 000000	
** JF1Z **	274	28,232 54	25,385 15	2,847 39 S		00	2,847 39 S
	600 000						
** JF1Z **	390	9,975 03	8,497 90	07JUN01	12JUN01	1 000000	1,477 13 S
	200 000			1,477 13 S		00	
** JF1Z **	409	14,899 75	13,292 52	08JUN01	13JUN01	1 000000	1,607 23 S
	300 000			1,607 23 S		00	
** JF1Z **	420	19,942 53	17,975 40	11JUN01	14JUN01	1 000000	1,967 13 S
				1,967 13 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	400 000						
** JF2H **	191	85,921 42	58,044 80	29JUN01	02JUL01	1 000000	27,876 62 L
	1,700 000			27,876 62 L		00	
** JF2H **	222	79,281 03	53,114 20	09JUL01	12JUL01	1 000000	26,166 83 L
	1,600 000			26,166 83 L		00	
** JF2H **	224	222,479 32	138,532 92	10JUL01	13JUL01	1 000000	83,946 40 L
	4,500 000			83,946 40 L		00	
** JF2H **	234	448,421 59	395,342 19	17JUL01	20JUL01	1 000000	76,084 61 L
	10,400 000			76,084 61 L		00	
** JF2H **				-23,005 21 S		00	-23,005 21 S
** JF1Z **	740	65,174 92	67,406 06	17JUL01	20JUL01	1 000000	-2,231 14 S
	1,500 000			-2,231 14 S		00	
** JF1Z **	762	107,741 58	117,209 50	18JUL01	23JUL01	1 000000	-9,467 92 S
	2,420 000			-9,467 92 S		00	
** JF2H **	430	1,190,017 23	966,042 00	31OCT01	05NOV01	1 000000	223,975 23 S
	25,500 000			223,975 23 S		00	
792840108	TOTAL	836,103 36	645,034 11	214,074 46 L		00	214,074 46 L
		1,884,405 17	1,611,150 72	197,169 84 S		00	197,169 84 S
795757103	SALTON INC	COM		29NOV01	04DEC01	1 000000	
** JF1G **	612	16,402 35	19,139 10	-2,736 75 S		00	-2,736 75 S
	1,000 000						
** JF1G **	613	85,081 98	97,609 41	29NOV01	04DEC01	1 000000	-12,527 43 S
	5,100 000			-12,527 43 S		00	
** JF1G **	614	36,738 77	42,106 02	30NOV01	05DEC01	1 000000	-5,367 25 S
	2,200 000			-5,367 25 S		00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
** JF1C **	416	4,938 28	5,741 73	30NOV01	05DEC01	1 000000		-803 45 S
	300 000			-803 45 S				
** JF1C **	417	21,626 72	24,080 83	30NOV01	05DEC01	1 000000		-3,254 11 S
	1,300 000			-3,254 11 S				
795757103	TOTAL	164,788 10	189,477 09	-24,688 99 S		00		-24,688 99 S
000907107	SANMINA SCI CORP		COM					
** JF1Z **	017	4,837 59	2,575 00	01FEB01	06FEB01	1 000000		2,262 59 L
	100 000			2,262 59 L				
** JF1Z **	020	19,115 52	10,375 00	01FEB01	06FEB01	1 000000		8,740 52 L
	400 000			8,740 52 L				
** JF1Z **	029	13,544 25	7,917 32	02FEB01	07FEB01	1 000000		5,626 93 L
	300 000			5,626 93 L				
** JF1Z **	030	4,300 69	2,658 66	05FEB01	08FEB01	1 000000		1,642 03 L
	100 000			1,642 03 L				
** JF1Z **	038	12,585 60	7,961 56	05FEB01	08FEB01	1 000000		4,624 04 L
	300 000			4,624 04 L				
** JF1Z **	041	4,204 61	2,651 45	05FEB01	08FEB01	1 000000		1,555 16 L
	100 000			1,555 16 L				
** JF1Z **	051	3,812 37	2,651 45	06FEB01	09FEB01	1 000000		1,160 92 L
	100 000			1,160 92 L				
** JF1Z **	060	3,828 78	2,607 81	06FEB01	09FEB01	1 000000		1,220 97 L
	100 000			1,220 97 L				
** JF1Z **	061	7,649 74	5,215 63	06FEB01	09FEB01	1 000000		2,434 11 L
	200 000			2,434 11 L				
** JF1Z **	065	7,658 15	5,023 38	06FEB01	09FEB01	1 000000		2,614 77 L
				2,614 77 L				

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
	200 000							
** JF1Y **	248	33,133 29	52,444 72	23AUG01	28AUG01	1 000000		-19,311 43 S
	1,800 000			-19,311 43 S				
** JF1Z **	469	10,874 53	16,909 01	06SEP01	11SEP01	1 000000		-6,034 48 L
	700 000			-6,034 48 L				
** JF1Z **	478	1,557 95	2,415 57	06SEP01	11SEP01	1 000000		-857 62 L
	100 000			-857 62 L				
** JF1Z **	487	6,114 59	9,742 97	07SEP01	12SEP01	1 000000		-3,628 38 L
	400 000			-3,628 38 L				
** JF1Z **	504	4,422 06	7,488 75	10SEP01	13SEP01	1 000000		-3,066 69 L
	300 000			-3,066 69 L				
** JF1Y **	391	7,791 64	17,111 76	17SEP01	20SEP01	1 000000		-9,320 12 S
	600 000			-9,320 12 S				
** JF1Y **	415	2,568 19	5,703 92	17SEP01	20SEP01	1 000000		-3,135 73 S
	200 000			-3,135 73 S				
** JF1Z **	520	4,128 25	8,130 31	17SEP01	20SEP01	1 000000		-4,002 06 L
	300 000			-4,002 06 L				
** JF1Z **	523	1,303 27	2,710 10	17SEP01	20SEP01	1 000000		-1,406 83 L
	100 000			-1,406 83 L				
** JF1Z **	541	7,820 74	16,369 20	18SEP01	21SEP01	1 000000		-8,548 46 L
	600 000			-8,548 46 L				
** JF1Z **	578	5,205 95	11,017 65	19SEP01	24SEP01	1 000000		-5,811 70 L
	400 000			-5,811 70 L				
** JF1Z **	600	3,935 09	8,259 70	20SEP01	25SEP01	1 000000		-4,324 61 L
	300 000			-4,324 61 L				

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	480 100 000	1,243 95	2,851 96		21SEP01 -1,408 01 S	24SEP01	1 000000 00	-1,408 01 S
** JF1Y **	577 2,800 000	44,486 03	90,512 24		04OCT01 -46,026 21 S	10OCT01	1 000000 00	-46,026 21 S
** JF1Z **	856 200 000	3,047 30	5,376 95		17OCT01 -2,329 65 L	22OCT01	1 000000 00	-2,329 65 L
** JF1Z **	869 200 000	2,990 90	5,376 96		18OCT01 -2,386 06 L	23OCT01	1 000000 00	-2,386 06 L
** JF1Z **	881 700 000	10,162 57	18,694 37		19OCT01 -8,531 80 L	24OCT01	1 000000 00	-8,531 80 L
** JF1Z **	893 700 000	9,970 78	18,477 18		22OCT01 -8,506 40 L	25OCT01	1 000000 00	-8,506 40 L
** JF1Z **	894 300 000	4,274 86	12,029 00		22OCT01 -1,191 13 L	25OCT01	1 000000 00	-1,191 13 L
** JF1Z **					-6,563 01 S		00	-6,563 01 S
** JF1Z **	006 500 000	7,318 91	22,328 90		23OCT01 -15,009 99 S	26OCT01	1 000000 00	-15,009 99 S
** JF1Z **	030 1,500 000	22,012 82	61,715 33		24OCT01 -39,702 51 S	29OCT01	1 000000 00	-39,702 51 S
** JF1Z **	044 400 000	4,663 66	17,400 00		25OCT01 -10,736 34 S	30OCT01	1 000000 00	-10,736 34 S
800907107	TOTAL	157,328 14	192,634 98		-28,743 83 L		00	-28,743 83 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
803111103	SARA LEE CORP	129,493 35	282,097 83		-151,413 35 S		00	-151,413 35 S
** JF1Y **	846 1,600 000	34,417 57	39,480 00	COM	25JAN01 -5,062 43 S	30JAN01	1 000000 00	-5,062 43 S
** JF1Y **	866 1,900 000	41,430 96	46,882 50		26JAN01 -5,451 54 S	31JAN01	1 000000 00	-5,451 54 S
** JF1Y **	867 2,800 000	61,271 19	69,090 00		26JAN01 -7,818 81 S	31JAN01	1 000000 00	-7,818 81 S
** JF1Y **	880 1,600 000	34,413 25	39,480 00		29JAN01 -5,066 75 S	01FEB01	1 000000 00	-5,066 75 S
** JF1Y **	881 900 000	19,384 45	22,207 50		29JAN01 -2,823 05 S	01FEB01	1 000000 00	-2,823 05 S
** JF1Y **	893 1,100 000	23,669 00	27,142 50		29JAN01 -3,473 50 S	01FEB01	1 000000 00	-3,473 50 S
** JF1Y **	896 100 000	2,144 93	2,467 50		29JAN01 -322 57 S	01FEB01	1 000000 00	-322 57 S
** JF1Y **	015 1,200 000	25,378 67	29,610 00		30JAN01 -4,231 33 S	02FEB01	1 000000 00	-4,231 33 S
** JF1Y **	016 1,400 000	29,566 73	34,545 00		30JAN01 -4,978 27 S	02FEB01	1 000000 00	-4,978 27 S
** JF1Y **	032 1,100 000	23,137 94	27,142 50		31JAN01 -4,004 56 S	05FEB01	1 000000 00	-4,004 56 S
** JF1Y **	034 700 000	14,756 04	17,272 50		31JAN01 -2,516 44 S	05FEB01	1 000000 00	-2,516 44 S
** JF1Y **					01FEB01	06FEB01	1 000000	

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	045 1,100 000	23,185 68		27,142 50	-3,956 82 S		00	-3,956 82 S
** JFIY **	053 500 000	10,543 24		12,337 50	01FEB01 -1,794 26 S	06FEB01	1 000000 00	-1,794 26 S
** JFIY **	063 500 000	10,509 49		12,337 50	02FEB01 -1,828 01 S	07FEB01	1 000000 00	-1,828 01 S
** JFIY **	064 600 000	12,451 53		14,768 52	02FEB01 -2,116 99 S	07FEB01	1 000000 00	-2,116 99 S
** JFIY **	071 1,400 000	29,355 89		34,459 88	05FEB01 -5,103 99 S	08FEB01	1 000000 00	-5,103 99 S
** JFIY **	079 100 000	2,099 92		2,461 42	06FEB01 -361 50 S	09FEB01	1 000000 00	-361 50 S
** JFIY **	081 900 000	18,869 48		22,152 78	06FEB01 -3,283 30 S	09FEB01	1 000000 00	-3,283 30 S
** JFIY **	094 1,100 000	23,150 02		27,075 62	07FEB01 -3,945 60 S	12FEB01	1 000000 00	-3,945 60 S
** JFIY **	095 1,900 000	40,888 66		46,766 98	07FEB01 -6,678 32 S	12FEB01	1 000000 00	-6,678 32 S
** JFIY **	122 2,500 000	53,041 47		61,535 50	08FEB01 -8,494 03 S	13FEB01	1 000000 00	-8,494 03 S
** JFIY **	123 300 000	6,374 87		7,384 26	08FEB01 -1,009 39 S	13FEB01	1 000000 00	-1,009 39 S
** JFIY **	136 1,800 000	38,250 14		44,305 56	09FEB01 -6,055 40 S	14FEB01	1 000000 00	-6,055 40 S
** JFIY **	149 1,600 000	33,851 98		39,382 72	12FEB01 -5,530 74 S	15FEB01	1 000000 00	-5,530 74 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
** JFIY **	150 2,600 000	55,008 70		59,737 98	12FEB01 -4,729 28 S	15FEB01	1 000000 00	-4,729 28 S
** JFIY **	161 1,300 000	27,371 88		28,043 73	13FEB01 -671 85 S	16FEB01	1 000000 00	-671 85 S
** JFIY **	164 2,100 000	44,196 38		45,301 41	13FEB01 -1,105 03 S	16FEB01	1 000000 00	-1,105 03 S
** JFIY **	175 2,200 000	45,491 61		47,458 62	14FEB01 -1,967 01 S	20FEB01	1 000000 00	-1,967 01 S
** JFIY **	181 300 000	6,116 31		6,471 63	15FEB01 -355 32 S	21FEB01	1 000000 00	-355 32 S
** JFIY **	185 2,000 000	40,941 36		43,144 20	15FEB01 -2,202 84 S	21FEB01	1 000000 00	-2,202 84 S
** JFIY **	190 1,000 000	20,880 90		21,572 18	16FEB01 -771 28 S	22FEB01	1 000000 00	-771 28 S
00311103	TOTAL	851,450 28		959,160 41	-107,710 13 S		00	-107,710 13 S
004137107	SAUER DANFOSS INC		COM		29MAR01	03APR01	1 000000	
** JFIC **	708 22,800 000	224,458 50		142,711 42	01,747 08 L		00	81,747 08 L
006605101	SCHERING PLOUGH CORP		COM		04JAN01	09JAN01	1 000000	
** JFIZ **	381 1,000 000	50,119 63		17,496 95	32,622 68 L		00	32,622 68 L
** JFIZ **	217 2,200 000	89,833 12		43,631 18	16FEB01 46,201 94 L	22FEB01	1 000000 00	46,201 94 L
** JFIZ **	202 2,000 000	81,787 67		39,563 13	27FEB01 42,224 54 L	02MAR01	1 000000 00	42,224 54 L
** JFIZ **					28FEB01	05MAR01	1 000000	

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	700 000					
** JF1Y **	544 400 000	21,840 35	32,688 12	04APR01 -10,847 77 S	09APR01 1 000000 00	-10,847 77 S
** JF1Y **	746 2,100 000	139,530 68	147,934 69	27APR01 -28,404 01 S	02MAY01 1 000000 00	-28,404 01 S
** JF1Y **	785 1,900 000	126,556 10	147,329 49	30APR01 -20,773 39 S	03MAY01 1 000000 00	-20,773 39 S
** JF1Y **	814 1,300 000	85,214 10	96,727 77	01MAY01 -11,513 67 S	04MAY01 1 000000 00	-11,513 67 S
** JF1Y **	822 1,000 000	61,599 54	64,402 56	02MAY01 -2,803 02 S	07MAY01 1 000000 00	-2,803 02 S
** JF1Y **	841 400 000	24,447 17	25,761 02	02MAY01 -1,113 85 S	07MAY01 1 000000 00	-1,113 85 S
** JF1Z **	075 400 000	24,944 05	18,448 25	07MAY01 6,495 80 L	10MAY01 1 000000 00	6,495 80 L
** JF1Z **	084 700 000	43,115 55	32,666 41	08MAY01 10,449 14 L	11MAY01 1 000000 00	10,449 14 L
** JF1Z **	193 700 000	46,665 90	36,414 58	17MAY01 10,251 32 L	22MAY01 1 000000 00	10,251 32 L
** JF1Z **	227 800 000	54,707 62	44,923 79	21MAY01 9,783 83 L	24MAY01 1 000000 00	9,783 83 L
** JF1Z **	241 400 000	26,936 62	22,840 06	22MAY01 4,096 56 L	25MAY01 1 000000 00	4,096 56 L
** JF1Z **	264 500 000	32,766 81	27,077 23	23MAY01 5,689 58 L	29MAY01 1 000000 00	5,689 58 L

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** JF1Z **	289 200 000	12,762 21	10,272 67	24MAY01 2,489 54 L	30MAY01 1 000000 00	2,489 54 L
** JF1Z **	301 200 000	12,884 33	9,968 67	25MAY01 2,915 66 L	31MAY01 1 000000 00	2,915 66 L
** JF1Z **	318 500 000	31,900 14	24,716 88	29MAY01 7,183 26 L	01JUN01 1 000000 00	7,183 26 L
** JF1Z **	323 100 000	6,237 49	4,916 07	30MAY01 1,321 42 L	04JUN01 1 000000 00	1,321 42 L
** JF1Z **	375 200 000	12,503 18	9,832 15	06JUN01 2,671 03 L	11JUN01 1 000000 00	2,671 03 L
** JF1Z **	401 200 000	12,345 71	13,390 07	07JUN01 1,256 79 L	12JUN01 1 000000 00	1,256 79 L
** JF1Z **				-2,301 15 S	00	-2,301 15 S
** JF1Z **	407 300 000	18,202 94	25,422.00	08JUN01 -7,219 06 S	13JUN01 1 000000 00	-7,219 06 S
** JF1Z **	417 400 000	24,247 59	29,250 54	11JUN01 -5,002 97 S	14JUN01 1 000000 00	-5,002 97 S
** JF1Z **	418 100 000	6,066 30	7,356 75	11JUN01 -1,290 45 S	14JUN01 1 000000 00	-1,290 45 S
** JF1Z **	427 100 000	5,975 44	7,356 75	11JUN01 -1,381 31 S	14JUN01 1 000000 00	-1,381 31 S
** JF1Z **	439 200 000	12,109 74	14,713 50	12JUN01 -2,603 76 S	15JUN01 1 000000 00	-2,603 76 S
** JF1Z **	450 700 000	36,315 21	51,475 76	10JUL01 -15,160 55 S	13JUL01 1 000000 00	-15,160 55 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
806857108	TOTAL						
	517,769 61	255,466 83		64,603 93 L		00	64,603 93 L
	990,430 59	1,278,060 82		-288,887 02 S		00	-288,887 02 S
808188106	SCHULER HOMES INC			12DEC01	17DEC01	1 000000	
** JFIG **	700	547,847 43	347,500 00	200,347 43 S		00	200,347 43 S
	27,800 000						
** JFIG **	704	837,747 53	527,500 00	310,247 53 S	13DEC01	18DEC01	1 000000
	42,200 000				00		310,247 53 S
808188106	TOTAL						
-----	1,385,594 96	875,000 00		510,594 96 S		00	510,594 96 S
808513105	SCHWAB CHARLES CORP	NEW COM STK		12JAN01	18JAN01	1 000000	
** JFIZ **	543	20,461 39	19,121 32	1,340 07 L		00	1,340 07 L
	700 000						
** JFIZ **	544	2,869 78	2,745 37	124 41 L	12JAN01	18JAN01	1 000000
	100 000				00		124 41 L
** JFIY **	260	43,578 30	71,261 73	-27,683 43 L	15JUN01	20JUN01	1 000000
	2,800 000				00		-27,683 43 L
** JFIY **	265	6,219 83	10,278 93	-4,059 10 L	18JUN01	21JUN01	1 000000
	400 000				00		-4,059 10 L
** JFIY **	267	9,274 60	15,418 40	-6,143 80 L	18JUN01	21JUN01	1 000000
	600 000				00		-6,143 80 L
** JFIY **	269	14,111 52	23,127 60	-9,016 88 L	19JUN01	22JUN01	1 000000
	900 000				00		-9,016 88 L
** JFIY **	272	4,468 80	7,709 20	-3,040 40 L	19JUN01	22JUN01	1 000000
	300 000				00		-3,040 40 L
** JFIY **	276	3,868 79	5,139 47	-2,070 68 L	-19JUN01	22JUN01	1 000000
					00		-2,070 68 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	200 000						
** JFIY **	286	3,047 45	5,248 96	-2,201 51 L	20JUN01	25JUN01	1 000000
	200 000				00		-2,201 51 L
** JFIY **	288	9,049 31	15,856 36	-6,807 05 L	20JUN01	25JUN01	1 000000
	600 000				00		-6,807 05 L
** JFIY **	297	12,495 90	21,141 81	-8,645 91 L	21JUN01	26JUN01	1 000000
	800 000				00		-8,645 91 L
** JFIY **	300	17,104 64	29,069 99	-11,965 35 L	21JUN01	26JUN01	1 000000
	1,100 000				00		-11,965 35 L
** JFIY **	307	1,527 88	2,642 73	-1,114 85 L	22JUN01	27JUN01	1 000000
	100 000				00		-1,114 85 L
** JFIY **	309	9,192 53	15,856 36	-6,663 83 L	22JUN01	27JUN01	1 000000
	600 000				00		-6,663 83 L
** JFIY **	318	1,550 26	2,642 73	-1,092 47 L	25JUN01	28JUN01	1 000000
	100 000				00		-1,092 47 L
** JFIY **	320	10,797 83	18,499 09	-7,701 26 L	25JUN01	28JUN01	1 000000
	700 000				00		-7,701 26 L
** JFIY **	323	1,507 28	2,642 73	-1,135 45 L	26JUN01	29JUN01	1 000000
	100 000				00		-1,135 45 L
** JFIY **	324	23,133 72	42,385 55	-19,251 83 L	26JUN01	29JUN01	1 000000
	1,500 000				00		-19,251 83 L
** JFIY **	327	3,277 29	6,853 83	-3,576 54 L	27JUN01	02JUL01	1 000000
	200 000				00		-3,576 54 L
** JFIY **	336	24,575 32	51,403 70	-26,828 38 L	27JUN01	02JUL01	1 000000
	1,500 000				00		-26,828 38 L

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** JFIY **	349 100 000	1,655 84	3,426 91		28JUN01 -1,771 07 L	03JUL01	1 000000 00	-1,771 07 L
** JFIY **	593 100 000	1,532 23	3,426 91		19JUL01 -1,894 68 L	24JUL01	1 000000 00	-1,894 68 L
** JFIY **	692 600 000	8,740 87	20,561 48		25JUL01 -11,800 61 L	30JUL01	1 000000 00	-11,800 61 L
** JFIY **	705 600 000	8,680 14	20,561 48		25JUL01 -11,881 34 L	30JUL01	1 000000 00	-11,881 34 L
** JFIY **	728 1,100 000	16,209 33	37,696 05		24JUL01 -21,486 72 L	31JUL01	1 000000 00	-21,486 72 L
** JFIY **	743 900 000	13,567 27	30,842 22		27JUL01 -17,274 95 L	01AUG01	1 000000 00	-17,274 95 L
** JFIY **	747 300 000	4,437 40	10,280 74		30JUL01 -5,843 34 L	02AUG01	1 000000 00	-5,843 34 L
** JFIY **	796 900 000	13,454 58	30,842 22		31JUL01 -17,387 64 L	03AUG01	1 000000 00	-17,387 64 L
** JFIY **	809 1,100 000	16,718 91	37,696 05		01AUG01 -20,977 14 L	06AUG01	1 000000 00	-20,977 14 L
** JFIY **	826 900 000	13,739 28	30,842 22		02AUG01 -17,182 94 L	07AUG01	1 000000 00	-17,182 94 L
** JFIY **	831 100 000	1,522 94	3,426 91		03AUG01 -1,903 97 L	08AUG01	1 000000 00	-1,903 97 L
** JFIY **	835 100 000	1,511 80	3,426 91		03AUG01 -1,915 11 L	08AUG01	1 000000 00	-1,915 11 L
** JFIY **	842	15,094 90	34,269 13		03AUG01 -19,174 23 L	08AUG01	1 000000 00	-19,174 23 L

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	1,000 000							
** JFIY **	849 400 000	4,023 15	13,707 65		06AUG01 -7,684 50 L	09AUG01	1 000000 00	-7,684 50 L
** JFIY **	860 200 000	2,996 35	6,853 83		06AUG01 -3,857 48 L	09AUG01	1 000000 00	-3,857 48 L
** JFIY **	876 600 000	8,686 11	20,561 48		07AUG01 -11,875 37 L	10AUG01	1 000000 00	-11,875 37 L
** JFIY **	891 900 000	12,699 02	30,842 22		08AUG01 -18,143 20 L	13AUG01	1 000000 00	-18,143 20 L
** JFIY **	101 900 000	12,526 86	30,842 22		09AUG01 -18,315 34 L	14AUG01	1 000000 00	-18,315 34 L
** JFIY **	107 1,100 000	15,098 09	37,696 05		10AUG01 -22,597 96 L	15AUG01	1 000000 00	-22,597 96 L
** JFIY **	112 200 000	2,633 43	6,853 83		13AUG01 -4,220 40 L	16AUG01	1 000000 00	-4,220 40 L
** JFIY **	113 3,100 000	40,289 97	90,114 31		13AUG01 -49,824 34 L	16AUG01	1 000000 00	-49,824 34 L
** JFIY **	252 8,900 000	110,795 06	272,540 74		23AUG01 -129,004 64 L	28AUG01	1 000000 00	-129,004 64 L
** JFIY **					-32,741 04 S		00	-32,741 04 S
** JFIY **	423 2,400 000	24,164 16	47,787 80		05OCT01 -41,623 64 S	11OCT01	1 000000 00	-41,623 64 S
** JFIY **	425 500 000	5,445 71	14,120 40		05OCT01 -8,674 69 S	11OCT01	1 000000 00	-8,674 69 S
** JFIY **	450	2,175 92	5,648 16		08OCT01 -3,472 24 S	11OCT01	1 000000 00	-3,472 24 S

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
200 000							
** JFIY **	457 21,485 87	53,186 88	08OCT01 -31,501 01 S	11OCT01	1 000000 00		-31,501 01 S
2,000 000							
** JFIY **	689 4,424 04	13,002 96	09OCT01 -4,578 92 S	12OCT01	1 000000 00		-4,578 92 S
600 000							
** JFIY **	704 14,023 51	32,341 13	09OCT01 -14,317 62 S	12OCT01	1 000000 00		-14,317 62 S
1,500 000							
** JFIY **	721 2,111 92	4,274 34	10OCT01 -2,162 42 S	15OCT01	1 000000 00		-2,162 42 S
200 000							
** JFIY **	754 24,669 85	53,758 75	10OCT01 -27,088 90 S	15OCT01	1 000000 00		-27,088 90 S
2,500 000							
** JFIY **	771 43,719 43	77,804 66	11OCT01 -34,085 23 S	16OCT01	1 000000 00		-34,085 23 S
3,800 000							
** JFIY **	773 1,172 43	1,998 28	11OCT01 -825 65 S	16OCT01	1 000000 00		-825 65 S
100 000							
** JFIY **	784 31,771 33	40,865 40	12OCT01 -29,094 07 S	17OCT01	1 000000 00		-29,094 07 S
2,900 000							
** JFIY **	788 3,350 88	6,389 64	15OCT01 -3,038 76 S	18OCT01	1 000000 00		-3,038 76 S
300 000							
** JFIY **	792 8,740 82	17,039 04	15OCT01 -8,298 22 S	18OCT01	1 000000 00		-8,298 22 S
800 000							
808513105	TOTAL	550,145 95	1,146,357 42	-563,470 43 L		00	-563,470 43 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
	306,251 13	680,758 18	-245,502 41 S			00	-245,502 41 S
80864H109	SCIENT CORP	COM		16JAN01	19JAN01	1 000000	
** JFIC **	809 11,700 59	11,742 84	-42 25 S			00	-42 25 S
2,700 000							
** JFIC **	820 86,583 72	91,299 08	16JAN01 -4,715 36 S	19JAN01	1 000000 00		-4,715 36 S
20,900 000							
** JFIC **	821 74,397 52	62,367 66	16JAN01 12,029 86 S	19JAN01	1 000000 00		12,029 86 S
18,600 000							
** JFIC **	822 1,646 94	1,848 12	16JAN01 598 82 S	19JAN01	1 000000 00		598 82 S
400 000							
** JFIC **	807 14,961 56	9,695 11	17JAN01 5,266 45 S	22JAN01	1 000000 00		5,266 45 S
3,700 000							
** JFIC **	808 54,696 12	35,374 05	17JAN01 19,322 07 S	22JAN01	1 000000 00		19,322 07 S
13,500 000							
80864H109	TOTAL	243,986 45	211,526 86	32,459 59 S		00	32,459 59 S
808655104	SCIENTIFIC ATLANTA INC	COM		28JUN01	03JUL01	1 000000	
** JF12 **	552 8,527 70	18,196 38	-9,668 68 S			00	-9,668 68 S
200 000							
** JF12 **	556 4,232 42	9,098 19	28JUN01 -4,865 77 S	03JUL01	1 000000 00		-4,865 77 S
100 000							
** JF12 **	564 12,537 84	27,294 57	29JUN01 -14,756 73 S	05JUL01	1 000000 00		-14,756 73 S
300 000							
** JF12 **	575 12,621 42	27,986 25	02JUL01 -15,364 83 S	06JUL01	1 000000 00		-15,364 83 S
300 000							
** JF12 **				03JUL01	09JUL01	1 000000	

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	580 100 000	4,432 75	9,328 75	-4,896 00 S		00	-4,896 00 S
** JF12 **	641 100 000	4,227 96	7,871 40	10JUL01 -3,643 44 S	13JUL01	1 000000 00	-3,643 44 S
** JF12 **	642 200 000	7,659 36	15,742 80	11JUL01 -8,083 44 S	14JUL01	1 000000 00	-8,083 44 S
** JF12 **	673 100 000	3,605 66	7,654 73	12JUL01 -4,049 07 S	17JUL01	1 000000 00	-4,049 07 S
** JF12 **	818 2,900 000	65,381 51	161,939 89	20JUL01 -96,558 38 S	25JUL01	1 000000 00	-96,558 38 S
808655104	TOTAL	123,226 62	285,112 96	-161,886 34 S		00	-161,886 34 S
808905103	SCIOS INC						
** JFIW **	788 9,600 000	257,575 73	225,984 00	21NOV01 31,591 73 S	27NOV01	1 000000 00	31,591 73 S
** JFIW **	867 9,600 000	258,827 53	227,854 26	05DEC01 31,773 27 S	18DEC01	1 000000 00	31,773 27 S
** JFIW **	134 8,800 000	226,753 48	205,642 56	12DEC01 21,110 92 S	17DEC01	1 000000 00	21,110 92 S
808905103	TOTAL	743,156 74	658,480 82	84,475 92 S		00	84,475 92 S
811700184	SEACDAST FINL SVCS CORP						
** JFIC **	405 100 000	1,476 86	1,012 50	05MAR01 464 36 L	08MAR01	1 000000 00	464 36 L
** JFIC **	418 400 000	5,824 80	4,050 00	04MAR01 1,774 80 L	09MAR01	1 000000 00	1,774 80 L
** JFIC **	421 180 000	1,484 27	1,012 50	07MAR01 471 77 L	12MAR01	1 000000 00	471 77 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
** JFIC **	449 1,400 000	20,824 30	14,175 00	08MAR01 6,649 30 L	13MAR01	1 000000 00	6,649 30 L
** JFIC **	465 4,500 000	66,091 54	45,562 50	09MAR01 20,529 04 L	14MAR01	1 000000 00	20,529 04 L
** JFIC **	503 3,600 000	53,098 23	36,450 00	13MAR01 16,648 23 L	16MAR01	1 000000 00	16,648 23 L
** JFIC **	563 2,100 000	29,661 51	21,262 50	16MAR01 8,399 01 L	21MAR01	1 000000 00	8,399 01 L
** JFIC **	590 8,700 000	120,656 27	87,958 30	19MAR01 32,697 97 L	22MAR01	1 000000 00	32,697 97 L
** JFIC **	596 1,900 000	26,124 12	19,093 18	20MAR01 7,031 02 L	23MAR01	1 000000 00	7,031 02 L
** JFIC **	666 700 000	9,668 42	7,034 30	23MAR01 2,634 12 L	28MAR01	1 000000 00	2,634 12 L
** JFIC **	672 700 000	9,799 67	7,034 30	24MAR01 2,765 37 L	29MAR01	1 000000 00	2,765 37 L
** JFIC **	694 8,800 000	122,205 91	88,431 20	28MAR01 33,774 71 L	02APR01	1 000000 00	33,774 71 L
** JFIC **	CXL 694 -8,800 000	-122,205 91	-88,431 20	28MAR01 -33,774 71 L	02APR01	1 000000 00	-33,774 71 L
** JFIC **	702 8,800 000	123,195 89	88,431 20	28MAR01 34,764 69 L	02APR01	1 000000 00	34,764 69 L
** JFIC **	810 700 000	11,689 61	7,034 30	30AUG01 4,655 31 L	05SEP01	1 000000 00	4,655 31 L
** JFIC **	896	58,834 46	40,196 80	19SEP01 17,838 46 L	24SEP01	1 000000 00	17,838 46 L

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	4,000 000						
** JFIG **	114 400 000	5,739 80	4,019 60	20SEP01 1,720 20 L	25SEP01	1 000000 00	1,720 20 L
** JFIG **	158 300 000	4,244 85	3,014 70	21SEP01 1,230 15 L	26SEP01	1 000000 00	1,230 15 L
** JFIG **	169 700 000	9,407 68	7,034 30	25SEP01 2,373 38 L	28SEP01	1 000000 00	2,373 38 L
** JFIG **	234 2,400 000	34,946 83	24,117 60	01OCT01 10,849 23 L	04OCT01	1 000000 00	10,849 23 L
** JFIG **	240 4,700 000	73,129 56	45,519 30	02OCT01 27,610 26 L	05OCT01	1 000000 00	27,610 26 L
** JFIG **	CXL 240 -4,700 000	-73,129 56	-45,519 30	02OCT01 -27,610 26 L	05OCT01	1 000000 00	-27,610 26 L
** JFIG **	262 4,700 000	68,429 71	43,535 38	02OCT01 24,894 33 L	05OCT01	1 000000 00	24,894 33 L
B11700106	TOTAL	660,418 82	462,028 08	198,390 74 L		00	198,390 74 L
B11904101	SEACOR SMIT INC			28SEP01	03OCT01	1 000000	
** JFIW **	438 2,400 000	86,093 04	124,325 52	-38,232 48 S		00	-38,232 48 S
B12387108	SEARS ROEBUCK + CO			20DEC01	24DEC01	1 000000	
** JF2H **	486 5,200 000	239,452 00	175,724 12	63,727 88 S		00	63,727 88 S

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B16196109	SELECT MED CORP			04DEC01	11DEC01	1 000000	
** JF2Q **	463 10,000 000	153,511 86	195,000 00	-41,488 14 S		00	-41,488 14 S
B16850101	SEMTECH CORP			19APR01	24APR01	1 000000	
** JFIW **	275 20,000 000	615,495 48	591,395 69	24,099 79 S		00	24,099 79 S
B17265101	SENSORMATIC ELECTRS CORP			10APR01	16APR01	1 000000	
** JFIW **	176 43,800 000	558,102 82	824,973 46	-266,870 64 L		00	-266,870 64 L
** JFIW **	201 7,300 000	103,458 70	138,720 22	-35,261 52 L	17APR01	1 000000 00	-35,261 52 L
** JFIW **	233 3,600 000	45,013 97	69,525 36	-24,511 39 L	19APR01	1 000000 00	-24,511 39 L
** JFIW **	242 10,900 000	142,951 98	210,554 38	-67,602 40 L	20APR01	1 000000 00	-67,602 40 L
** JFIW **	256 3,700 000	51,035 35	71,580 94	-20,545 59 L	23APR01	1 000000 00	-20,545 59 L
** JFIW **	262 900 000	11,915 60	17,411 58	-5,495 98 L	24APR01	1 000000 00	-5,495 98 L
** JFIW **	272 8,700 000	115,345 96	180,240 15	-64,894 19 L	24APR01	1 000000 00	-64,894 19 L
** JFIW **	282 3,700 000	47,874 39	77,167 57	-29,291 18 L	25APR01	1 000000 00	-29,291 18 L
** JFIW **	290 1,500 000	19,409 35	31,284 15	-11,874 80 L	26APR01	1 000000 00	-11,874 80 L
** JFIW **	300	117,743 60	175,359 71	-35,879 53 L	27APR01	1 000000 00	-35,879 53 L

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	400 000					
** JFIY **			03OCT01	09OCT01	1 000000 00	23,964 61 S
CXL	553 -400 000	-4,138 15	-30,102 76	23,964 61 S		
** JFIY **			03OCT01	09OCT01	1 000000 00	-47,690 50 S
	556 800 000	12,515 02	60,205 52	-47,690 50 S		
** JFIY **			03OCT01	09OCT01	1 000000 00	47,690 50 S
CXL	556 -800 000	-12,515 02	-60,205 52	47,690 50 S		
** JFIY **			03OCT01	10OCT01	1 000000 00	-219,275 65 S
	559 5,500 000	89,909 35	309,185 00	-219,275 65 S		
** JFIY **			03OCT01	09OCT01	1 000000 00	-47,714 50 S
	560 800 000	12,491 02	60,205 52	-47,714 50 S		
** JFIY **			03OCT01	09OCT01	1 000000 00	-23,976 61 S
	564 400 000	6,126 15	30,102 76	-23,976 61 S		
826170102	TOTAL	66,046 69	143,399 08	-12,353 27 L	00	-12,353 27 L
		649,425 63	1,793,585 63	-1,129,626 62 S	00	-1,129,626 62 S
827064106	SILICON VY BANCSHARES		COM	28FEB01	05MAR01	1 000000
** JFIW **					00	-139,167 79 S
	739 13,700 000	383,231 02	522,398 81	-139,167 79 S		
** JFIW **				01MAR01	06MAR01	1 000000 00
	747 7,600 000	206,926 66	289,826 38	-82,899 72 S		
** JFIW **				15MAR01	20MAR01	1 000000 00
	810 7,900 000	205,442 92	302,363 02	-96,920 10 S		
** JFIW **				16MAR01	21MAR01	1 000000 00
	008 14,300 000	350,182 45	554,847 49	-204,665 04 S		
** JFIW **				19MAR01	22MAR01	1 000000

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	012 7,600 000	167,874 60	408,020 23	-240,145 63 S	00	-240,145 63 S
** JFIW **				05APR01	10APR01	1 000000 00
	151 10,800 000	209,558 37	436,291 98	-226,733 61 S		
** JFIW **				06APR01	11APR01	1 000000 00
	155 11,100 000	231,642 61	353,854 42	-122,213 81 S		
827064106	TOTAL	1,754,858 63	2,867,604 33	-1,112,745 70 S	00	-1,112,745 70 S
828730200	SIMMONS 1ST MATL CORP		CL A 5 PAR	22OCT01	25OCT01	1 000000
** JFIC **					00	5,039 36 S
	404 600 000	19,139 36	14,100 00	5,039 36 S		
** JFIC **				09NOV01	15NOV01	1 000000 00
	518 300 000	9,599 68	7,050 00	2,549 68 S		
** JFIC **				15NOV01	20NOV01	1 000000 00
	550 300 000	9,569 68	7,050 00	2,519 68 S		
** JFIC **				16NOV01	21NOV01	1 000000 00
	561 100 000	3,189 89	2,350 00	839 89 S		
** JFIC **				27NOV01	30NOV01	1 000000 00
	598 300 000	9,569 68	7,050 00	2,519 68 S		
** JFIC **				04DEC01	07DEC01	1 000000 00
	628 300 000	9,539 68	7,050 00	2,489 68 S		
** JFIC **				04DEC01	07DEC01	1 000000 00
CXL	628 -300 000	-9,539 68	-7,050 00	-2,489 68 S		
** JFIC **				04DEC01	07DEC01	1 000000 00
	629 300 000	9,539 68	7,050 00	2,489 68 S		
** JFIC **				04DEC01	07DEC01	1 000000 00
	631 300 000	9,569 68	7,050 00	2,519 68 S		

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** JF1G **	755 300 000	9,584 68	7,050 00	21DEC01 2,534 68 S	27DEC01	1 000000 00	2,534 68 S
** JF1G **	748 200 000	6,409 78	4,700 00	27DEC01 1,709 78 S	02JAN02	1 000000 00	1,709 78 S
828730200	TOTAL	86,172 11	63,450 00	22,722 11 S		00	22,722 11 S
830879102	SKYWEST INC	COM		17SEP01	20SEP01	1 000000	
** JF1W **	341 26,800 000	497,080 55	761,498 90	-264,418 35 S		00	-264,418 35 S
** JF1W **	357 11,400 000	219,724 53	366,762 71	-147,036 18 S	18SEP01 21SEP01	1 000000 00	-147,036 18 S
830879102	TOTAL	716,807 08	1,128,261 61	-411,454 53 S		00	-411,454 53 S
83170A206	SMARTFORCE PUB LTD CO	SPONSORED ADR		21MAR01	26MAR01	1 000000	
** JF1W **	028 8,400 000	217,971 89	348,820 40	-130,848 51 S		00	-130,848 51 S
** JF1L **	242 16,524 000	608,619 77	432,429 20	174,190 57 L	12JUL01 17JUL01	1 000000 00	174,190 57 L
** JF1L **	245 12,476 000	450,304 83	103,305 02	346,999 81 L	13JUL01 18JUL01	1 000000 00	346,999 81 L
** JF1W **	140 8,500 000	338,331 22	335,474 24	2,856 94 S	02AUG01 07AUG01	1 000000 00	2,856 94 S
83170A206	TOTAL	1,058,924 60	535,734 22	523,190 38 L		00	523,190 38 L

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832248108	SMITHFIELD FOODS INC	COM		15MAR01	20MAR01	1 000000	
** JF1W **	888 5,400 000	174,090 18	101,541 91	72,548 27 L		00	-127,991 55 S
** JF1W **	055 21,000 000	672,334 54	531,173 72	141,160 82 L	22MAR01 27MAR01	1 000000 00	141,160 82 L
** JF1W **	069 10,900 000	372,741 39	343,621 04	29,120 35 L	23MAR01 28MAR01	1 000000 00	29,120 35 L
** JF1W **	079 3,400 000	123,857 18	110,712 50	13,144 68 L	26MAR01 29MAR01	1 000000 00	13,144 68 L
** JF1W **	082 20,800 000	755,160 38	637,493 75	117,666 63 L	26MAR01 29MAR01	1 000000 00	117,666 63 L
** JF1W **	082 CXL -20,800 000	-755,160 38	-637,493 75	-117,666 63 L	26MAR01 29MAR01	1 000000 00	-117,666 63 L
** JF1W **	085 20,800 000	755,368 38	604,630 04	149,861 80 L	26MAR01 29MAR01	1 000000 00	149,861 80 L
** JF1W **				876 54 S		00	876 54 S
** JF1W **	094 5,700 000	210,447 23	157,937 64	52,509 59 S	27MAR01 30MAR01	1 000000 00	52,509 59 S
** JF1W **	105 3,700 000	136,676 39	107,332 25	29,344 14 S	28MAR01 02APR01	1 000000 00	29,344 14 S
** JF1W **	115 7,700 000	290,488 97	237,943 75	52,545 22 L	29MAR01 03APR01	1 000000 00	52,545 22 L
** JF1W **	130 15,400 000	515,148 22	467,396 73	38,660 50 L	30MAR01 04APR01	1 000000 00	38,660 50 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS	GN/LS	NET BAS	SECY GN/LS
** JF1W **				9,090 99 S		00		9,090 99 S
832248108	TOTAL	2,904,028 86	2,397,019 69	497,041 64 L		00		497,041 64 L
		1,617,640 22	1,337,296 66	91,821 26 S		00		91,821 26 S
834182107	SOLECTRON CORP		CON	08MAR01	13MAR01	1 000000		
** JF2I **		598,113 83	240,411 22	357,502 61 L		00		357,502 61 L
	126							
	21,300 000							
835451105	SONIC CORP			25APR01	30APR01	1 000000		
** JF1W **		151,853 19	142,810 56	9,042 63 S		00		9,042 63 S
	314							
	5,400 000							
** JF1W **		84,484 68	78,304 84	24APR01	01MAY01	1 000000		6,179 84 S
	329			6,179 84 S		00		
	3,000 000							
** JF1W **		22,399 25	18,802 58	27APR01	02MAY01	1 000000		3,516 67 S
	340			3,516 67 S		00		
	800 000							
** JF1W **		16,799 44	13,498 84	30APR01	03MAY01	1 000000		3,100 60 S
	351			3,100 60 S		00		
	600 000							
** JF1W **		5,599 81	4,566 28	01MAY01	04MAY01	1 000000		1,033 53 S
	363			1,033 53 S		00		
	200 000							
** JF1W **		61,603 44	50,229 08	02MAY01	07MAY01	1 000000		11,374 36 S
	375			11,374 36 S		00		
	2,200 000							
** JF1W **		136,150 38	100,458 16	24JUL01	31JUL01	1 000000		35,692 22 S
	072			35,692 22 S		00		
	4,400 000							
** JF1W **		143,830 78	111,873 86	27JUL01	01AUG01	1 000000		31,956 92 S
	094			31,956 92 S		00		
	4,900 000							
** JF1W **		80,359 57	57,078 50	18OCT01	23OCT01	1 000000		23,281 07 S
	575			23,281 07 S		00		
	2,500 000							

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS	GN/LS	NET BAS	SECY GN/LS
** JF1W **		47,231 35	47,945 94	19OCT01	24OCT01	1 000000		19,285 41 S
	580			19,285 41 S		00		
	2,100 000							
** JF1W **		48,120 49	34,680 18	22OCT01	25OCT01	1 000000		13,440 31 S
	582			13,440 31 S		00		
	1,500 000							
** JF1W **		58,453 96	36,412 50	22OCT01	25OCT01	1 000000		14,041 46 S
	583			14,041 46 S		00		
	1,500 000							
** JF1W **		97,624 66	64,482 50	23OCT01	26OCT01	1 000000		33,142 16 S
	594			33,142 16 S		00		
	2,900 000							
** JF1W **		12,399 58	8,865 00	06NOV01	09NOV01	1 000000		3,534 58 S
	676			3,534 58 S		00		
	400 000							
** JF1W **		25,899 13	15,537 58	27DEC01	02JAN02	1 000000		10,361 63 L
	287			10,361 63 L		00		
	700 000							
** JF1W **		44,087 34	24,880 00	28DEC01	03JAN02	1 000000		17,207 34 L
	298			17,207 34 L		00		
	1,200 000							
835451105	TOTAL	69,986 47	42,417 50	27,568 97 L		00		27,568 97 L
		978,910 58	770,288 82	208,621 76 S		00		208,621 76 S
83548C104	SONDSITE INC		CON	09FEB01	14FEB01	1 000000		
** JF1G **		13,280 94	12,843 00	437 94 S		00		437 94 S
	285							
	900 000							
** JF1G **		181,762 69	175,769 00	12FEB01	20FEB01	1 000000		5,993 69 S
	223			5,993 69 S		00		
	12,700 000							
** JF1G **		8,855 40	8,250 00	12FEB01	15FEB01	1 000000		605 40 S
	224			605 40 S		00		
	600 000							
** JF1G **		2,945 90	2,750 00	12FEB01	15FEB01	1 000000		195 90 S
	225			195 90 S		00		
	200 000							

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIG **	228	4,418 85	4,125 00	13FEB01 293 85 S	14FEB01	1 000000 00	293 85 S
	300 000						
** JFIG **	230	8,836 88	8,250 00	13FEB01 586 08 S	14FEB01	1 000000 00	586 88 S
	600 000						
** JFIG **	232	217,542 74	209,000 00	13FEB01 8,542 74 S	14FEB01	1 000000 00	8,542 74 S
	15,200 000						
** JFIG **	250	8,787 48	8,250 00	15FEB01 537 48 S	21FEB01	1 000000 00	537 48 S
	600 000						
** JFIG **	254	542,057 34	528,740 20	15FEB01 13,317 14 S	21FEB01	1 000000 00	13,317 14 S
	23,900 000						
83568G104	TOTAL	788,487 42	757,977 20	30,510 22 S		00	30,510 22 S
835699307	SONY CORP			03OCT01	09OCT01	1 000000	
** JFIL **	382	692,557 07	1,303,975 78	-611,418 71 L		00	-611,418 71 L
	20,500 000						
** JFIL **	383	391,421 77	711,192 54	-319,770 77 L	10OCT01	1 000000 00	-319,770 77 L
	11,100 000						
835699307	TOTAL	1,083,978 84	2,015,168 32	-931,189 48 L		00	-931,189 48 L
836066100	SOUND ADVICE INC			01AUG01	06AUG01	1 000000	
** JFIG **	646	306,333 93	88,425 00	217,908 93 S		00	217,908 93 S
	10,800 000						
** JFIG **	646	-306,333 93	-88,425 00	-217,908 93 S	06AUG01	1 000000 00	-217,908 93 S
	-10,800 000						
** JFIG **	651	309,171 45	89,243 75	219,927 70 S	13AUG01	1 000000 00	219,927 70 S
	10,900 000						
** JFIG **	653	492,710 50	492,710 50	02AUG01 00	03AUG01	1 000000 00	00

JFIG MONTHLY

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
58,800 000							
836066100	TOTAL	492,710 50	492,710 50	00		00	00
		309,171 45	89,243 75	219,927 70 S		00	219,927 70 S
844741108	SOUTHWEST AIRLS CO			11JUN01	14JUN01	1 000000	
** JFIY **	211	5,482 14	6,646 72	-1,164 58 S		00	-1,164 58 S
	300 000						
** JFIY **	213	18,270 14	22,155 73	-3,885 59 S	14JUN01	1 000000 00	-3,885 59 S
	1,000 000						
** JFIY **	213	-18,270 14	-22,155 73	3,885 59 S	14JUN01	1 000000 00	3,885 59 S
	-1,000 000						
** JFIY **	220	18,250 14	22,147 38	-3,897 24 S	14JUN01	1 000000 00	-3,897 24 S
	1,000 000						
** JFIY **	231	12,200 94	15,509 01	-3,308 07 S	15JUN01	1 000000 00	-3,308 07 S
	700 000						
** JFIY **	241	3,498 33	4,431 15	-932 82 S	18JUN01	1 000000 00	-932 82 S
	200 000						
** JFIY **	245	45,383 56	57,224 53	-11,840 97 S	18JUN01	1 000000 00	-11,840 97 S
	2,600 000						
** JFIY **	246	10,469 65	12,955 72	-2,486 07 S	19JUN01	1 000000 00	-2,486 07 S
	600 000						
** JFIY **	250	94,226 85	117,841 20	-23,614 35 S	19JUN01	1 000000 00	-23,614 35 S
	5,400 000						
** JFIY **	279	8,599 71	10,867 53	-2,267 82 S	22JUN01	1 000000 00	-2,267 82 S
	500 000						
** JFIY **				20JUN01	25JUN01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
	285 3,100 000	52,330 03	45,749 11	-13,419 08 S		00	-13,419 08 S
** JFIY **	301 800 000	13,872 95	15,354 67	21JUN01 -1,481 72 S	26JUN01	1 000000 00	-1,481 72 S
** JFIY **	313 700 000	12,232 09	13,435 33	22JUN01 -1,203 24 S	27JUN01	1 000000 00	-1,203 24 S
** JFIY **	340 200 000	3,470 91	3,838 67	27JUN01 -367 76 S	02JUL01	1 000000 00	-367 76 S
** JFIY **	344 700 000	12,389 10	13,435 33	28JUN01 -1,044 23 S	03JUL01	1 000000 00	-1,044 23 S
** JFIY **	356 900 000	16,082 62	17,274 00	28JUN01 -1,191 38 S	03JUL01	1 000000 00	-1,191 38 S
** JFIY **	388 450 000	7,907 53	8,637 00	29JUN01 -729 47 S	05JUL01	1 000000 00	-729 47 S
844741108	TOTAL	316,396 55	385,347 35	-68,950 80 S		00	-68,950 80 S
845467109	SOUTHWESTERN ENERGY CO						
** JFIG **	165 9,800 000	128,425 68	55,615 00	30APR01 72,810 68 L	03MAY01	1 000000 00	72,810 68 L
** JFIG **	172 11,300 000	148,621 66	44,127 50	01MAY01 84,494 16 L	04MAY01	1 000000 00	84,494 16 L
** JFIG **	214 2,600 000	34,058 86	14,755 00	07MAY01 19,303 86 L	10MAY01	1 000000 00	19,303 86 L
** JFIG **	261 6,800 000	89,077 01	38,590 00	14MAY01 50,487 01 L	17MAY01	1 000000 00	50,487 01 L
** JFIG **	263 6,400 000	83,837 19	36,320 00	15MAY01 47,517 19 L	18MAY01	1 000000 00	47,517 19 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
845467109	TOTAL	484,020 40	209,407 50	274,612 90 L		00	274,612 90 L
847608106	SPECTRIAM CORP						
** JFIG **	708 5,500 000	84,800 56	98,177 75	05JAN01 -13,377 19 S	10JAN01	1 000000 00	-13,377 19 S
** JFIG **	709 1,800 000	27,638 07	32,130 90	05JAN01 -4,492 83 S	10JAN01	1 000000 00	-4,492 83 S
** JFIG **	732 1,300 000	19,586 44	23,205 65	08JAN01 -3,619 21 S	11JAN01	1 000000 00	-3,619 21 S
** JFIG **	744 400 000	6,033 27	7,140 20	09JAN01 -1,106 93 S	12JAN01	1 000000 00	-1,106 93 S
** JFIG **	755 1,300 000	19,523 78	23,205 65	09JAN01 -3,681 87 S	12JAN01	1 000000 00	-3,681 87 S
** JFIG **	766 400 000	6,033 31	7,140 20	10JAN01 -1,106 89 S	16JAN01	1 000000 00	-1,106 89 S
** JFIG **	771 3,400 000	51,617 41	60,691 70	10JAN01 -9,074 29 S	16JAN01	1 000000 00	-9,074 29 S
** JFIG **	781 400 000	6,266 79	7,140 20	11JAN01 -873 41 S	17JAN01	1 000000 00	-873 41 S
** JFIG **	787 3,700 000	58,550 54	66,046 85	11JAN01 -7,496 31 S	17JAN01	1 000000 00	-7,496 31 S
** JFIG **	788 14,900 000	230,709 86	245,972 45	11JAN01 -35,262 59 S	17JAN01	1 000000 00	-35,262 59 S
** JFIG **	805 6,600 000	105,310 04	117,813 30	12JAN01 -12,503 26 S	18JAN01	1 000000 00	-12,503 26 S
** JFIG **				16JAN01	19JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	808 000	12,891 57	14,288 40		-1,388 83 S		00	-1,388 83 S
** JFIG **	816 1,800 000	28,574 04	31,867 94		16JAN01 -3,293 90 S	19JAN01	1 000000 00	-3,293 90 S
** JFIG **	817 400 000	6,299 79	6,614 28		16JAN01 -314 49 S	19JAN01	1 000000 00	-314 49 S
** JFIG **	818 200 000	3,180 77	3,507 14		16JAN01 -126 37 S	19JAN01	1 000000 00	-126 37 S
** JFIG **	817 1,500 000	22,686 74	24,803 55		17JAN01 -2,116 81 S	22JAN01	1 000000 00	-2,116 81 S
** JFIG **	818 3,700 000	56,978 83	61,310 64		17JAN01 -4,331 81 S	22JAN01	1 000000 00	-4,331 81 S
** JFIG **	832 3,600 000	55,472 71	59,694 48		18JAN01 -4,221 77 S	23JAN01	1 000000 00	-4,221 77 S
847608106	TOTAL	802,154 52	910,543 28		-108,388 74 S		00	-108,388 74 S
852061100	SPRINT CORP	COM			26APR01	01MAY01	1 000000	
** JF2H **	054 4,300 000	92,533 76	112,011 99		-19,478 23 S		00	-19,478 23 S
** JF2H **	092 3,500 000	76,822 43	91,172 55		11MAY01 -14,350 12 S	16MAY01	1 000000 00	-14,350 12 S
** JF2H **	099 5,400 000	116,766 77	140,666 22		14MAY01 -23,899 45 S	17MAY01	1 000000 00	-23,899 45 S
** JF2H **	107 4,500 000	95,467 91	118,445 84		15MAY01 -22,977 93 S	18MAY01	1 000000 00	-22,977 93 S
** JF2H **	109 11,100 000	233,361 93	278,987 87		16MAY01 -45,625 94 S	21MAY01	1 000000 00	-45,625 94 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	021 2,100 000	49,697 14	49,081 39		02AUG01 615 75 S	07AUG01	1 000000 00	615 75 S
** JF1Y **	022 2,200 000	53,168 04	52,308 96		02AUG01 859 08 S	07AUG01	1 000000 00	859 08 S
** JF1Y **	040 300 000	6,772 72	7,133 04		03AUG01 -360 32 S	08AUG01	1 000000 00	-360 32 S
** JF1Y **	263 2,200 000	47,983 69	52,308 96		23AUG01 -4,325 27 S	28AUG01	1 000000 00	-4,325 27 S
** JF1Y **	580 900 000	17,770 08	20,987 73		18DEC01 -3,217 65 S	21DEC01	1 000000 00	-3,217 65 S
** JF1Y **	598 1,500 000	29,390 01	34,979 55		19DEC01 -5,589 54 S	24DEC01	1 000000 00	-5,589 54 S
** JF1Y **	617 1,200 000	23,512 61	27,979 70		20DEC01 -4,467 09 S	26DEC01	1 000000 00	-4,467 09 S
** JF1Y **	629 1,500 000	28,931 63	34,991 80		21DEC01 -6,060 17 S	27DEC01	1 000000 00	-6,060 17 S
** JF1Y **	642 500 000	9,563 53	11,691 80		24DEC01 -2,128 27 S	28DEC01	1 000000 00	-2,128 27 S
** JF1Y **	647 400 000	7,796 45	9,353 44		26DEC01 -1,556 99 S	31DEC01	1 000000 00	-1,556 99 S
852061100	TOTAL	889,538 70	1,042,100 84		-152,562 14 S		00	-152,562 14 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
852041506	SPRINT CORP	PCS COM SER 1		03JAN01	08JAN01	1 000000		
" JFIY "	472	37,601 10	25,875 00	11,724 10 L		00	11,724 10 L	
	1,800 000							
" JFIY "	492	177,956 41	109,250 00	48,706 41 L	04JAN01	09JAN01	1 000000	
	7,600 000					00	48,706 41 L	
" JFIY "	705	103,591 70	107,225 00	-3,633 30 L	05JAN01	10JAN01	1 000000	
	4,300 000					00	-3,633 30 L	
" JFIY "	214	93,847 00	244,755 01	-7,087 47 L	21FEB01	19MAR01	1 000000	
	4,300 000					00	-7,087 47 L	
" JFIY "				-143,819 74 S			00	-143,819 74 S
" JFIY "	218	133,597 12	236,469 95	-102,872 83 S	21FEB01	26FEB01	1 000000	
	6,100 000					00	-102,872 83 S	
" JFIY "	225	54,799 40	87,464 10	-32,664 70 S	22FEB01	27FEB01	1 000000	
	2,600 000					00	-32,664 70 S	
" JFIY "	500	7,543 75	14,526 52	-6,982 77 L	16MAR01	21MAR01	1 000000	
	400 000					00	-6,982 77 L	
" JFIY "	504	13,269 74	26,021 14	-12,751 40 L	16MAR01	21MAR01	1 000000	
	700 000					00	-12,751 40 L	
" JFIY "	517	91,897 25	226,828 42	-63,737 30 L	19MAR01	22MAR01	1 000000	
	4,800 000					00	-63,737 30 L	
" JFIY "				-71,193 87 S			00	-71,193 87 S
" JF2I "	325	90,212 98	127,037 52	-36,824 54 L	24JUL01	31JUL01	1 000000	
	3,600 000					00	-36,824 54 L	
" JF2I "	373	110,194 36	158,794 90	-48,600 54 L	30AUG01	05SEP01	1 000000	
	4,500 000					00	-48,600 54 L	

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
" JFIY "	648	2,891 90	2,515 37	08OCT01	11OCT01	1 000000	376 53 S
	100 000			376 53 S		00	
" JFIY "	651	68,086 68	60,368 88	08OCT01	11OCT01	1 000000	7,717 80 S
	2,400 000			7,717 80 S		00	
" JFIY "	663	16,900 11	15,094 78	08OCT01	11OCT01	1 000000	1,805 33 S
	600 000			1,805 33 S		00	
" JFIY "	677	19,760 34	17,412 07	09OCT01	12OCT01	1 000000	2,148 27 S
	700 000			2,148 27 S		00	
" JFIY "	680	38,998 77	35,291 85	09OCT01	12OCT01	1 000000	3,706 92 S
	1,400 000			3,706 92 S		00	
" JFIY "	798	32,385 59	31,004 64	16OCT01	19OCT01	1 000000	1,380 95 S
	1,200 000			1,380 95 S		00	
" JFIY "	811	2,680 48	2,583 72	16OCT01	19OCT01	1 000000	96 96 S
	100 000			96 96 S		00	
" JFIY "	818	13,242 50	12,948 96	16OCT01	19OCT01	1 000000	293 54 S
	500 000			293 54 S		00	
" JFIY "	830	34,227 46	33,719 92	16OCT01	19OCT01	1 000000	507 54 S
	1,300 000			507 54 S		00	
" JFIY "	841	10,527 64	10,375 36	17OCT01	22OCT01	1 000000	152 28 S
	400 000			152 28 S		00	
" JFIY "	844	13,282 95	12,949 20	17OCT01	22OCT01	1 000000	313 75 S
	500 000			313 75 S		00	
" JF2I "	568	55,801 79	80,747 41	-24,945 62 L	04DEC01	07DEC01	1 000000
	2,200 000					00	-24,945 62 L
" JFI2 "	563	13,769 54	15,920 08	-2,150 54 S	14DEC01	19DEC01	1 000000
						00	-2,150 54 S

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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	COST	SECTY GN/LS			
600 000							
** JF1Z **	569	20,642 52	23,708 23	14DEC01	19DEC01	1 000000	-3,065 71 S
900 000				-3,065 71 S		00	
852061504	TOTAL	781,910 88	1,121,062 92	-124,130 43 L		00	-124,130 43 L
-----		661,538 25	1,069,630 54	-337,267 52 S		00	-337,267 52 S
855030102	STAPLES INC	COM		31JUL01	03AUG01	1 000000	
** JF1Z **	127	17,923 49	16,323 24	1,600 25 S		00	1,600 25 S
1,200 000							
** JF1Z **	164	7,420 54	6,801 35	01AUG01	06AUG01	1 000000	619 19 S
500 000				619 19 S		00	
** JF1Z **	164	-7,420 54	-6,801 35	01AUG01	06AUG01	1 000000	-619 19 S
CXL -500 000				-619 19 S		00	
** JF1Z **	172	7,418 04	6,669 78	01AUG01	06AUG01	1 000000	748 26 S
500 000				748 26 S		00	
** JF1Z **	194	20,247 53	16,016 23	09NOV01	15NOV01	1 000000	4,231 30 S
1,200 000				4,231 30 S		00	
** JF1Z **	281	19,690 50	14,258 08	16NOV01	21NOV01	1 000000	5,432 42 S
1,100 000				5,432 42 S		00	
** JF1Z **	287	3,585 97	2,583 39	16NOV01	21NOV01	1 000000	1,002 58 S
200 000				1,002 58 S		00	
** JF1Z **	323	16,864 61	11,625 27	20NOV01	26NOV01	1 000000	5,239 34 S
900 000				5,239 34 S		00	
** JF1Z **	338	7,082 27	5,166 79	21NOV01	27NOV01	1 000000	1,915 48 S
400 000				1,915 48 S		00	
** JF1Z **				21NOV01	27NOV01	1 000000	

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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	COST	SECTY GN/LS			
343	7,051 28	5,166 78		1,884 50 S		00	1,884 50 S
400 000							
** JF1Z **	568	38,600 58	28,158 02	14DEC01	19DEC01	1 000000	10,442 56 S
2,200 000				10,442 56 S		00	
** JF1Z **	594	9,020 16	7,154 80	17DEC01	20DEC01	1 000000	1,865 36 S
500 000				1,865 36 S		00	
855030102	TOTAL	147,484 43	113,122 38	34,362 05 S		00	34,362 05 S

855244109	STARBUCKS CORP	COM		03AUG01	08AUG01	1 000000	
** JF1Y **	039	30,320 86	36,245 83	-5,924 97 S		00	-5,924 97 S
1,700 000							
** JF1Y **	048	5,366 82	6,396 32	06AUG01	09AUG01	1.000000	-1,029 50 S
300 000				-1,029 50 S		00	
** JF1Y **	063	10,638 36	12,792 65	06AUG01	09AUG01	1 000000	-2,154 29 S
600 000				-2,154 29 S		00	
** JF1Y **	069	3,499 88	4,264 21	07AUG01	10AUG01	1 000000	-764 33 S
200 000				-764 33 S		00	
855244109	TOTAL	49,825 92	59,699 01	-9,873 09 S		00	-9,873 09 S

85590A203	STARWOOD HOTELS + RESORTS	PAIRD 1 CL 8 SH BEN + 1 COM		03DEC01	06DEC01	1 000000	
** JF2H **	470	133,534 75	91,317 87	42,216 88 S		00	42,216 88 S
4,900 000							
857477103	STATE STREET CORPORATION	COM		14MAR01	19MAR01	1 000000	
** JF1Y **	371	26,778 66	31,829 46	-5,050 80 S		00	-5,050 80 S
300 000							
** JF1Y **	378	36,531 70	42,418 04	15MAR01	20MAR01	1 000000	-5,886 34 S
400 000				-5,886 34 S		00	
** JF1Y **	378	-36,531 70	-42,418 04	15MAR01	20MAR01	1 000000	5,886 34 S
CXL 578				5,886 34 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS		
	4,100 000						
** JF1G **	169	20,949 30	16,528 41	05FEB01	08FEB01	1 000000	4,420 89 S
	1,000 000			4,420 89 S		00	
** JF1G **	178	23,156 82	18,920 93	06FEB01	09FEB01	1 000000	4,235 89 S
	1,110 000			4,235 89 S		00	
859158107	TOTAL	456,278 01	330,247 49	126,010 52 S		00	126,010 52 S
861012102	STMICROELECTRONICS N V	SHS N Y REGISTRY		30NOV01	05DEC01	1 000000	
** JF1V **	702	20,261 14	12,572 49	7,688 65 S		00	7,688 65 S
	400 000						
** JF1V **	705	13,226 71	8,389 28	03DEC01	06DEC01	1 000000	4,837 43 S
	400 000			4,837 43 S		00	
** JF1V **	707	19,848 77	12,583 92	03DEC01	06DEC01	1 000000	7,264 85 S
	400 000			7,264 85 S		00	
** JF1V **	721	10,208 17	6,291 96	04DEC01	07DEC01	1 000000	3,916 21 S
	300 000			3,916 21 S		00	
** JF1V **	740	3,550 58	2,097 32	05DEC01	10DEC01	1 000000	1,453 26 S
	100 000			1,453 26 S		00	
861012102	TOTAL	67,095 37	41,934 97	25,160 40 S		00	25,160 40 S
861642106	STONE ENERGY CORP			26JUN01	29JUN01	1 000000	
** JF1W **	677	69,672 07	97,671 84	-27,999 77 S		00	-27,999 77 S
	1,600 000						
** JF1W **	687	120,227 98	170,925 72	-50,697 74 S	27JUN01	02JUL01	1 000000
	2,800 000			-50,697 74 S		00	-50,697 74 S
** JF1W **	700	230,328 71	343,125 40	-112,796 69 S	28JUN01	03JUL01	1 000000
	5,600 000			-112,796 69 S		00	-112,796 69 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS		
** JF1W **	710	226,601 27	315,660 90	29JUN01	05JUL01	1 000000	-89,059 63 S
	5,400 000			-89,059 63 S		00	
** JF1W **	721	185,955 39	225,970 68	02JUL01	06JUL01	1 000000	-40,015 29 S
	4,400 000			-40,015 29 S		00	
861642106	TOTAL	832,785 42	1,153,354 54	-320,569 12 S		00	-320,569 12 S
866810104	SUN MICROSYSTEMS INC	COM		16FEB01	22FEB01	1 000000	
** JF1Y **	196	282,120 19	146,726 84	135,393 35 L		00	135,393 35 L
	12,000 000						
** JF1Y **	197	14,174 16	7,510 37	20FEB01	23FEB01	1 000000	6,663 79 L
	600 000			6,663 79 L		00	
** JF1Z **	352	90,212 08	74,042 12	01MAR01	06MAR01	1 000000	16,169 96 L
	4,700 000			16,169 96 L		00	
** JF1Z **	368	12,037 10	9,475 01	05MAR01	08MAR01	1 000000	2,562 09 L
	600 000			2,562 09 L		00	
** JF1Z **	371	30,240 79	23,705 22	05MAR01	08MAR01	1 000000	6,535 57 L
	1,500 000			6,535 57 L		00	
** JF1Z **	425	5,772 95	4,750 79	09MAR01	14MAR01	1 000000	1,022 16 L
	300 000			1,022 16 L		00	
** JF1Z **	426	11,181 53	9,501 57	09MAR01	14MAR01	1 000000	1,679 96 L
	400 000			1,679 96 L		00	
** JF1Z **	429	39,631 46	35,317 45	09MAR01	14MAR01	1 000000	4,314 01 L
	2,200 000			4,314 01 L		00	
** JF1Y **	367	164,428 67	110,362 24	14MAR01	19MAR01	1 000000	54,066 43 L
	8,800 000			54,066 43 L		00	
** JF1Y **	377	1,900 06	1,256 30	15MAR01	20MAR01	1 000000	643 76 L
				643 76 L		00	

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700 000							
** JF1Z **	563 4,228 04	12,899 94		19SEP01 -4,471 92 L	24SEP01	1 000000 00	-4,471 92 L
700 000							
** JF1Z **	570 6,985 37	14,714 06		19SEP01 -7,728 69 L	24SEP01	1 000000 00	-7,728 69 L
800 000							
** JF1Z **	573 30,423 67	69,870 06		19SEP01 -39,446 39 L	24SEP01	1 000000 00	-39,446 39 L
3,600 000							
** JF1Z **	586 20,814 31	49,206 75		20SEP01 -28,392 44 L	25SEP01	1 000000 00	-28,392 44 L
2,300 000							
** JF1Z **	591 14,168 97	37,229 47		20SEP01 -23,060 50 L	25SEP01	1 000000 00	-23,060 50 L
1,600 000							
** JF1Z **	592 1,717 94	4,601 43		20SEP01 -2,883 49 L	25SEP01	1 000000 00	-2,883 49 L
200 000							
** JF1Z **	593 4,147 51	11,503 58		20SEP01 -7,356 07 L	25SEP01	1 000000 00	-7,356 07 L
500 000							
** JF1Y **	827 40,582 82	66,864 64		16OCT01 -26,281 82 S	19OCT01	1 000000 00	-26,281 82 S
4,200 000							
** JF1Y **	874 49,243 95	81,486 78		17OCT01 -32,242 83 S	22OCT01	1 000000 00	-32,242 83 S
5,100 000							
** JF1Y **	879 7,127 36	12,782 24		17OCT01 -5,654 88 S	22OCT01	1 000000 00	-5,654 88 S
800 000							
** JF1Y **	013 66,981 12	121,435 91		18OCT01 -54,454 79 S	23OCT01	1 000000 00	-54,454 79 S
7,600 000							
** JF1Y **	891 7,019 76	12,782 24		18OCT01 -5,762 48 S	23OCT01	1 000000 00	-5,762 48 S
800 000							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	900 1,758 94	3,195 56		18OCT01 -1,436 62 S	23OCT01	1 000000 00	-1,436 62 S
200 000							
** JF1Y **	028 53,967 95	67,575 04		19OCT01 -13,607 09 S	24OCT01	1 000000 00	-13,607 09 S
6,100 000							
** JF1Y **	042 26,282 12	32,930 40		22OCT01 -6,648 28 S	25OCT01	1 000000 00	-6,648 28 S
3,000 000							
** JF1Y **	057 1,760 94	2,195 36		23OCT01 -434 42 S	26OCT01	1 000000 00	-434 42 S
200 000							
** JF1Y **	062 1,809 29	2,219 00		23OCT01 -409 71 S	26OCT01	1 000000 00	-409 71 S
200 000							
** JF1Y **	070 18,342 18	22,484 81		23OCT01 -4,142 63 S	26OCT01	1 000000 00	-4,142 63 S
2,000 000							
866810104 TOTAL	961,793 92	861,886 74		99,907 18 L		00	99,907 18 L

	274,876 43	425,951 98		-151,075 55 S		00	-151,075 55 S
86736F106 SUNGLASS HUT INTL INC COM							
** JFIG **	307 674,202 52	567,013 32		22FEB01 6,421 29 L	27FEB01	1 000000 00	6,421 29 L
59,600 000							
** JFIG **				100,767 91 S		00	100,767 91 S
** JFIG **	319 678,727 37	443,951 67		22FEB01 234,775 70 S	27FEB01	1 000000 00	234,775 70 S
60,000 000							
86736F106 TOTAL	674,202 52	567,013 32		6,421 29 L		00	6,421 29 L

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	1,352,929 89	1,010,964 99	335,543 61 S	00	335,543 61 S
068607102	SUPREME INDS INC	CL A	08MAR01	13MAR01	1 000000
" JFIC "	438 382,487 18	488,724 83	-103,523 25 L	00	-103,523 25 L
	100,000 000				
" JFIC "			-2,714 40 S	00	-2,714 40 S
068607102	TOTAL				
-----	382,487 18	488,724 83	-103,523 25 L	00	-103,523 25 L
	382,487 18	488,724 83	-2,714 40 S	00	-2,714 40 S
068661204	SURGUTNEFTEGAZ JSC	SPONSORED ADR	04JAN01	09JAN01	1 000000
" JF2M "	820 154,822 37	258,221 66	-104,199 29 S	00	-104,199 29 S
	15,000 000				
071508107	SYMBOL TECHNOLOGIES INC	COM	10APR01	16APR01	1 000000
" JFIZ "	728 7,666 34	8,290 37	-624 03 L	00	-624 03 L
	200 000				
" JFIZ "	732 11,959 46	12,774 95	-815 49 L	1 000000	-815 49 L
	300 000			00	
" JFIZ "	738 7,781 96	8,501 75	-719 79 L	1 000000	-719 79 L
	200 000			00	
" JFIZ "	746 7,757 60	8,406 67	-649 07 L	1 000000	-649 07 L
	200 000			00	
" JFIZ "	754 2,543 87	2,802 22	-258 35 L	1 000000	-258 35 L
	100 000			00	
" JFIZ "	755 10,535 65	10,417 47	118 18 L	1 000000	118 18 L
	400 000			00	
" JFIZ "	758 5,594 91	5,152 20	444 71 L	1 000000	444 71 L
	200 000			00	

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ASSET ID - SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
" JFIZ "	765 22,761 08	20,376 23	2,384 85 L	23APR01	1 000000
	800 000			00	2,384 85 L
" JFIZ "	768 17,508 20	14,634 47	2,873 73 L	24APR01	1 000000
	600 000			00	2,873 73 L
" JFIY "	548 61,567 46	116,615 84	-55,048 38 S	17JUL01	1 000000
	4,700 000			00	-55,048 38 S
" JFIY "	558 11,933 60	22,520 37	-10,586 77 S	18JUL01	1 000000
	900 000			00	-10,586 77 S
" JFIY "	563 2,651 91	5,058 57	-2,406 66 S	18JUL01	1 000000
	200 000			00	-2,406 66 S
" JFIY "	564 2,547 91	5,140 72	-2,592 81 S	18JUL01	1 000000
	200 000			00	-2,592 81 S
" JFIY "	578 1,323 95	2,570 36	-1,246 41 S	19JUL01	1 000000
	100 000			00	-1,246 41 S
" JFIY "	588 4,149 37	7,711 08	-3,561 71 S	19JUL01	1 000000
	300 000			00	-3,561 71 S
" JFIY "	594 1,355 17	2,574 51	-1,219 34 S	19JUL01	1 000000
	100 000			00	-1,219 34 S
" JFIY "	602 5,478 33	10,257 15	-4,778 82 S	19JUL01	1 000000
	400 000			00	-4,778 82 S
" JFIY "	626 5,954 09	7,649 22	-3,715 13 S	20JUL01	1 000000
	300 000			00	-3,715 13 S
" JFIY "	633 1,304 95	2,831 10	-1,526 15 S	23JUL01	1 000000
	100 000			00	-1,526 15 S
" JFIY "	633 -1,304 95	-2,831 10	1,526 15 S	23JUL01	1 000000
	CXL			00	1,526 15 S

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	CM/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	CM/L	CM/L	CM/L	NET BAS SECTY GN/L
	-100 000						
** JFIY **	639	1,304 95	2,831 10	23JUL01 -1,526 15 S	26JUL01	1 000000 00	-1,526 15 S
	100 000						
** JFIY **	661	3,745 31	8,606 86	23JUL01 -4,861 55 S	26JUL01	1 000000 00	-4,861 55 S
	300 000						
** JFIY **	680	1,221 87	2,890 37	24JUL01 -1,668 50 S	27JUL01	1 000000 00	-1,668 50 S
	100 000						
** JFIY **	702	1,172 92	2,893 59	25JUL01 -1,720 67 S	30JUL01	1 000000 00	-1,720 67 S
	100 000						
871508107	TOTAL	94,111 07	91,356 33	2,754 74 L		00	2,754 74 L
		102,386 84	197,319 74	-94,932 90 S		00	-94,932 90 S
871829107	SYSCO CORP						
** JFIY **	743	37,513 02	25,910 63	27APR01 11,403 19 S	02MAY01	1 000000 00	11,403 19 S
	1,300 000						
** JFIY **	769	16,942 81	11,958 75	30APR01 5,004 06 S	03MAY01	1 000000 00	5,004 06 S
	600 000						
** JFIY **	802	33,515 72	23,917 50	01MAY01 9,598 22 S	04MAY01	1 000000 00	9,598 22 S
	1,200 000						
** JFIY **	837	27,936 16	19,931 25	02MAY01 8,004 91 S	07MAY01	1 000000 00	8,004 91 S
	1,000 000						
** JFIY **	878	27,408 08	19,931 25	03MAY01 7,476 83 S	08MAY01	1 000000 00	7,476 83 S
	1,000 000						
** JFIY **	005	30,507 92	21,924 37	04MAY01 8,583 55 S	09MAY01	1 000000 00	8,583 55 S
	1,100 000						
** JFIY **				07MAY01 10MAY01		1 000000	

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	CM/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	CM/L	CM/L	CM/L	NET BAS SECTY GN/L
	022	16,804 47	11,958 75	4,845 72 S		00	4,845 72 S
	600 000						
** JFIY **	036	28,532 44	19,931 25	08MAY01 8,601 19 S	11MAY01	1 000000 00	8,601 19 S
	1,000 000						
** JFIY **	042	2,807 76	1,993 12	10MAY01 814 64 S	15MAY01	1 000000 00	814 64 S
	100 000						
** JFIY **	607	10,389 89	7,972 50	05OCT01 2,417 39 L	11OCT01	1 000000 00	2,417 39 L
	400 000						
** JFIY **	609	33,695 78	25,910 63	05OCT01 7,785 15 L	11OCT01	1 000000 00	7,785 15 L
	1,300 000						
** JFIY **	661	22,777 42	18,047 88	08OCT01 4,729 54 L	11OCT01	1 000000 00	4,729 54 L
	900 000						
** JFIY **	693	2,510 80	2,102 88	09OCT01 407 92 L	12OCT01	1 000000 00	407 92 L
	100 000						
** JFIY **	700	15,123 27	12,617 28	09OCT01 2,505 99 L	12OCT01	1 000000 00	2,505 99 L
	600 000						
** JFIY **	718	7,553 74	6,308 64	10OCT01 1,245 10 L	15OCT01	1 000000 00	1,245 10 L
	300 000						
** JFIY **	735	7,591 87	6,308 64	10OCT01 1,283 23 L	15OCT01	1 000000 00	1,283 23 L
	300 000						
** JFIY **	128	17,104 48	14,720 16	30OCT01 2,384 32 L	02NOV01	1 000000 00	2,384 32 L
	700 000						
** JFIY **	141	36,365 23	31,543 20	30OCT01 4,822 03 L	02NOV01	1 000000 00	4,822 03 L
	1,500 000						
** JFIY **	156	7,330 25	6,308 64	31OCT01 1,021 61 L	05NOV01	1 000000 00	1,021 61 L
	300 000						

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JFIY **	170	104,540 68	90,423 84	31OCT01	05NOV01	1 000000	14,116 84 L
4,300 000				14,116 84 L		00	
** JFIY **	171	2,433 91	2,102 88	31OCT01	05NOV01	1 000000	331 03 L
100 000				331 03 L		00	
** JFIY **	174	19,429 51	16,823 04	31OCT01	05NOV01	1 000000	2,606 47 L
800 000				2,606 47 L		00	
** JFIY **	190	31,393 95	27,337 44	01NOV01	06NOV01	1 000000	4,056 51 L
1,300 000				4,056 51 L		00	
** JFIY **	193	33,549 03	29,440 32	01NOV01	06NOV01	1 000000	4,108 71 L
1,400 000				4,108 71 L		00	
** JFIY **	CXL 193	-33,549 03	-29,440 32	01NOV01	06NOV01	1 000000	-4,108 71 L
-1,400 000				-4,108 71 L		00	
** JFIY **	194	31,202 33	27,337 44	01NOV01	06NOV01	1 000000	3,864 89 L
1,300 000				3,864 89 L		00	
** JFIY **	219	33,675 31	29,440 32	01NOV01	06NOV01	1 000000	4,234 99 L
1,400 000				4,234 99 L		00	
** JFIY **	CXL 219	-33,675 31	-29,440 32	01NOV01	06NOV01	1 000000	-4,234 99 L
-1,400 000				-4,234 99 L		00	
** JFIY **	236	33,549 03	29,440 32	01NOV01	06NOV01	1 000000	4,108 71 L
1,400 000				4,108 71 L		00	
** JFIY **	212	52,820 23	46,263 36	02NOV01	07NOV01	1 000000	6,556 87 L
2,200 000				6,556 87 L		00	
** JFIY **	320	302,844 88	268,372 44	15NOV01	20NOV01	1 000000	38,457 04 L
11,900 000				38,457 04 L		00	
** JFIY **							-3,984 60 S

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
871829107	TOTAL						
	738,657 25	639,941 21	102,700 64 L			00	102,700 64 L
	524,634 06	425,829 31	60,347 71 S			00	60,347 71 S
872443403	T HQ INC	COM		20DEC01	26DEC01	1 000000	
** JFIW **	240	273,466 83	318,773 95	-45,307 12 S		00	-45,307 12 S
5,500 000							
** JFIW **	262	369,478 07	403,492 61	-34,014 54 S	21DEC01	27DEC01	1 000000
7,100 000						00	-34,014 54 S
872443403	TOTAL						
	642,944 90	722,266 56	-79,321 66 S			00	-79,321 66 S
87299C928	TPG PARTNERS II L P			07MAR01	07MAR01	1 000000	
** JFIQ **	114	2,240,000 00	1,097,787 00	1,142,213 00 L		00	1,142,213 00 L
1,097,787 000							
** JFIQ **	ADJC- 274	44,225 00	44,225 00	10JUL01	10JUL01	1 000000	00
000				00		00	00
87299C928	TOTAL						
	2,284,225 00	1,142,012 00	1,142,213 00 L			00	1,142,213 00 L
873168108	TXU CORP	COM		24OCT01	29OCT01	1 000000	
** JF2H **	416	793,771 70	625,738 63	168,033 07 L		00	168,033 07 L
18,000 000							
873994933	T3 PARTNERS LP			09JUL01	09JUL01	1 000000	
** JFIQ **	ADJC- 282	42,052 00	42,052 00	00		00	00
000							
874039100	TAIWAN SEMICNDCR MFG CO LTD	SPONSORED ADR		07MAY01	10MAY01	1 000000	
** JF1L **	155	2,885,805 97	2,667,794 04	218,011 93 S		00	218,011 93 S
126,379 000							
** JF1L **	136	182,950 30	155,753 28	27,197 02 S	07MAY01	10MAY01	1 000000
8,012 000						00	27,197 02 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
** JF2J **	407	419,621 57	337,926 45	20DEC01	24DEC01	1 000000	81,694 92 L
24,771 000				81,694 92 L		00	
874039100	TOTAL	419,621 57	337,926 45			00	81,694 92 L

	3,068,756 27	2,823,547 32		245,208 95 S		00	245,208 95 S
874054109	TAKE TWO INTERACTIVE SOFTWARE	CDT COM		29AUG01	04SEP01	1 000000	
** JF1W **	264	523,284 55	604,424 50	-81,139 95 S		00	-81,139 95 S
30,000 000							
878293109	TECH OPS SEVCOM INC	COM		08MAR01	13MAR01	1 000000	
** JF1G **	437	83,797 20	125,200 00	-41,402 80 L		00	-41,402 80 L
10,000 000							
** JF1G **	474	521,382 60	810,648 74	-289,266 14 L	07NOV01	1 000000	-289,266 14 L
60,000 000						00	
878293109	TOTAL	605,179 80	935,848 74	-330,668 94 L		00	-330,668 94 L

879131100	TEKTRONIX INC	COM		29MAY01	01JUN01	1 000000	
** JF2I **	226	327,210 31	425,207 26	-97,996 95 L		00	-97,996 95 L
12,500 000							
** JF2I **	263	203,713 99	277,099 13	-73,385 14 L	15JUN01	1 000000	-73,385 14 L
8,200 000						00	
** JF2I **	292	398,994 57	531,217 42	-132,223 05 L	02JUL01	1 000000	-132,223 05 L
16,100 000						00	
879131100	TOTAL	929,918 87	1,233,524 01	-303,605 14 L		00	-303,605 14 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
879246106	TELE NORTE LESTE PARTICIPACDES SPONSORED ADR REPSTG PFD	30MAR01		04APR01		1 000000	
** JF2M **	482	139,451 22	205,283 84	-65,832 62 S		00	-65,832 62 S
8,900 000							
** JF1N **	556	354,917 00	354,616 00	301 00 S	14DEC01	1 000000	301 00 S
25,700 000						00	
879246106	TOTAL	494,368 22	559,899 84	-65,531 62 S		00	-65,531 62 S

879287308	TELECOMUNICACOES BRASILEIRAS	SPNSD ADR REPSTG ADR FOR PFD		16MAY01	21MAY01	1 000000	
** JF2J **	246	514,565 63	838,532 71	-323,967 08 L		00	-323,967 08 L
10,749 000							
879300101	TELECORP PCS INC NEW	CL A		02NOV01	07NOV01	1 000000	
** JF1W **	662	144,895 17	217,701 49	-72,806 32 S		00	-72,806 32 S
11,500 800							
** JF1W **	668	51,553 08	87,742 04	-36,188 96 S	08NOV01	1 000000	-36,188 96 S
4,000 000						00	
** JF1W **	682	182,591 37	318,578 27	-135,986 90 S	09NOV01	1 000000	-135,986 90 S
13,800 000						00	
** JF1W **	690	139,645 58	232,409 50	-92,763 92 S	13NOV01	1 000000	-92,763 92 S
10,200 000						00	
** JF1W **	762	247,858 13	317,845 72	-69,987 59 S	19NOV01	1 000000	-69,987 59 S
19,000 000						00	
** JF1W **	774	100,897 43	103,595 91	-2,698 48 S	20NOV01	1 000000	-2,698 48 S
7,700 000						00	
** JF1W **	795	49,398 35	55,891 18	-6,492 83 S	26NOV01	1 000000	-6,492 83 S
3,800 000						00	
** JF1W **	804	98,150 72	117,761 19	-19,610 47 S	27NOV01	1 000000	-19,610 47 S
7,500 000						00	

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AS-OF DATE: 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JFIW **	003	29,899 00	23,191 46	28NOV01	03DEC01	1 000000	6,707 54 S
	2,300 000			6,707 54 S		00	
** JFIW **	034	56,150 47	46,408 00	30NOV01	05DEC01	1 000000	9,742 47 S
	4,500 000			9,742 47 S		00	
879300101	TOTAL	1,101,039 30	1,521,124 76	-420,085 46 S		00	-420,085 46 S
879403780	TELEFONOS DE MEXICO S A	SPONSORED ADR REPSTG SH ORD L	09JAN01	12JAN01	1 000000		
** JFIN **	145	591,238 39	473,759 03	117,479 36 L		00	117,479 36 L
	12,000 000						
** JFIN **	476	292,946 13	326,588 03	-33,641 90 L	05DEC01	1 000000	-33,641 90 L
	8,500 000				10DEC01	00	
** JFIN **	562	431,148 00	399,190 18	29,350 28 L	14DEC01	1 000000	29,350 28 L
	12,400 000				19DEC01	00	
** JFIN **				2,607 54 S		00	2,607 54 S
879403780	TOTAL	1,315,332 52	1,199,537 24	113,187 74 L		00	113,187 74 L
	431,148 00	399,190 18	2,607 54 S			00	2,607 54 S
87952L100	TELESP CELULAR PARTICIPACOES	SPONSORED ADR REPSTG PFD	01FEB01	06FEB01	1 000000		
** JFIL **	785	50,322 46	62,618 80	-12,296 14 S		00	-12,296 14 S
	1,900 000						
88033G100	TENET HEALTHCARE CORP	COM	30APR01	03MAY01	1 000000		
** JFI2 **	834	31,336 86	22,125 51	9,213 35 S		00	9,213 35 S
	700 000						
** JFI2 **	185	18,033 84	13,125 82	4,908 02 S	17MAY01	1 000000	4,908 02 S
	400 000				22MAY01	00	
** JFI2 **	692	33,396 86	20,456 09	12,940 77 S	12JUL01	1 000000	12,940 77 S
	600 000				17JUL01	00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JFI2 **	720	5,361 04	3,498 69	13JUL01	18JUL01	1 000000	1,862 35 S
	100 000			1,862 35 S		00	
** JFI2 **	749	16,733 44	10,496 07	18JUL01	23JUL01	1 000000	6,237 37 S
	300 000			6,237 37 S		00	
** JFI2 **	802	11,035 43	6,997 38	19JUL01	24JUL01	1 000000	4,038 05 S
	200 000			4,038 05 S		00	
** JFI2 **	010	16,449 50	10,326 19	23JUL01	26JUL01	1 000000	6,323 31 S
	300 000			6,323 31 S		00	
** JFI2 **	029	10,874 38	6,827 50	24JUL01	27JUL01	1 000000	4,046 88 S
	200 000			4,046 88 S		00	
** JFI2 **	748	12,093 14	6,910 06	05OCT01	11OCT01	1 000000	5,183 08 L
	200 000			5,183 08 L		00	
** JFI2 **	037	24,551 58	13,980 28	14OCT01	19OCT01	1 000000	10,571 30 L
	400 000			10,571 30 L		00	
** JFI2 **	055	6,125 80	3,493 83	17OCT01	22OCT01	1 000000	2,631 97 L
	100 000			2,631 97 L		00	
88033G100	TOTAL	42,770 52	24,384 17	18,386 35 L		00	18,386 35 L
	143,423 35	93,853 25	49,570 10 S			00	49,570 10 S
880779103	TEREX CORP NEW	COM	14MAR01	21MAR01	1 000000		
** JFIC **	554	14,299 52	10,745 28	3,554 24 S		00	3,554 24 S
	800 000						
** JFIC **	589	13,967 77	10,745 28	3,222 49 S	19MAR01	1 000000	3,222 49 S
	800 000				22MAR01	00	
** JFIC **	598	1,755 20	1,343 16	412 04 S	20MAR01	1 000000	412 04 S
	100 000				23MAR01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** JFIG **	183	10,299 45	6,715 80	02MAY01	07MAY01	1 000000	3,583 85 S
	500 000			3,583 85 S			
** JFIG **	203	134,085 31	87,305 40	04MAY01	09MAY01	1 000000	46,779 91 S
	6,500 000			46,779 91 S			
** JFIG **	213	141,203 81	89,991 72	07MAY01	10MAY01	1 000000	51,212 09 S
	6,700 000			51,212 09 S			
** JFIG **	408	157,097 42	112,704 05	22OCT01	25OCT01	1 000000	44,393 37 S
	8,400 000			44,393 37 S			
** JFIG **	414	447,529 27	319,899 95	23OCT01	24OCT01	1 000000	127,629 32 S
	23,900 000			127,629 32 S			
** JFIW **	168	156,588 01	147,254 88	14DEC01	19DEC01	1 000000	-10,666 87 S
	9,500 000			-10,666 87 S			
** JFIW **	183	77,519 47	82,250 00	17DEC01	20DEC01	1 000000	-4,730 33 S
	4,700 000			-4,730 33 S			
** JFIW **	186	30,002 83	31,500 00	18DEC01	21DEC01	1 000000	-1,497 17 S
	1,800 000			-1,497 17 S			
** JFIW **	224	188,777 88	203,000 00	19DEC01	24DEC01	1 000000	-14,222 12 S
	11,600 000			-14,222 12 S			
880779103	TOTAL	1,373,126 34	1,123,455 52	249,670 82 S		00	249,670 82 S
88162F105	TETRA TECHNOLOGIES INC DEL	COM		13MAR01	16MAR01	1 000000	
** JFIG **	513	173,461 18	170,595 34	2,865 84 L		00	2,865 84 L
	7,300 000						
** JFIG **	524	296,887 58	295,837 34	1,050 24 L	19MAR01	1 000000	1,050 24 L
	12,500 000			1,050 24 L			
** JFIG **	791	460,229 98	310,363 04	149,866 94 L	05APR01	1 000000	149,866 94 L
				149,866 94 L	10APR01	00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
	22,800 000						
** JFIG **	795	246,241 45	117,223 58	06APR01	11APR01	1 000000	129,017 87 L
	12,200 000			129,017 87 L		00	
88162F105	TOTAL	1,176,820.19	894,019 30	282,800 89 L		00	282,800 89 L
881624209	TEVA PHARMACEUTICAL INDS LTD	ADR		05DEC01	10DEC01	1 000000	
** JF2M **	440	120,457 86	102,921 78	17,536 08 L		00	17,536 08 L
	2,100 000						
882508104	TEXAS INSTRS INC	COM		23JAN01	26JAN01	1 000000	
** JFI2 **	722	85,270 86	26,434 51	58,836 35 L		00	58,836 35 L
	1,900 000						
** JFI2 **	414	42,057.16	14,995 11	27,062 05 L	07MAR01	1 000000	27,062 05 L
	1,200 000			27,062 05 L	12MAR01	00	
** JFI2 **	422	34,840 64	11,965 05	22,875 59 L	08MAR01	1 000000	22,875 59 L
	1,000 000			22,875 59 L	13MAR01	00	
** JFI2 **	435	29,627 82	10,765 19	18,862 63 L	09MAR01	1 000000	18,862 63 L
	900 000			18,862 63 L	14MAR01	00	
** JFI2 **	443	59,452 75	22,666 93	36,785 82 L	12MAR01	1 000000	36,785 82 L
	1,900 000			36,785 82 L	15MAR01	00	
** JFI2 **	457	31,783 26	11,762 70	20,020 56 L	14MAR01	1 000000	20,020 56 L
	1,000 000			20,020 56 L	19MAR01	00	
** JFI2 **	458	3,140 14	1,174 27	1,963 87 L	14MAR01	1 000000	1,963 87 L
	100 000			1,963 87 L	19MAR01	00	
** JFI2 **	460	12,435 91	4,729 77	7,706 14 L	14MAR01	1 000000	7,706 14 L
	400 000			7,706 14 L	19MAR01	00	
** JFI2 **	524	26,119 13	9,508 92	16,610 21 L	20MAR01	1 000000	16,610 21 L
	800 000			16,610 21 L	23MAR01	00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/L	GN/L	GN/L	NET BAS SECTY GN/L
** JFIZ **	766	174,694 49	62,217 64	112,476 85 L	18APR01	23APR01	1 000000	112,476 85 L
4,800 000							00	
** JFIY **	274	64,243 15	77,123 13	-12,879 98 S	19JUN01	22JUN01	1 000000	-12,879 98 S
2,100 000							00	
** JFIY **	274	-64,243 15	-77,123 13	12,879 98 S	19JUN01	22JUN01	1 000000	12,879 98 S
CXL -2,100 000							00	
** JFIY **	280	64,239 58	77,123 13	-12,883 55 S	19JUN01	22JUN01	1 000000	-12,883 55 S
2,100 000							00	
** JFIY **	283	14,240 12	18,362 65	-4,122 53 S	20JUN01	25JUN01	1 000000	-4,122 53 S
500 000							00	
** JFIY **	289	70,407 88	88,604 60	-18,196 72 S	20JUN01	25JUN01	1 000000	-18,196 72 S
2,400 000							00	
** JFIY **	293	8,846 52	11,709 12	-2,862 60 S	21JUN01	26JUN01	1 000000	-2,862 60 S
300 000							00	
** JFIY **	362	95,943 39	117,091 20	-21,147 81 S	28JUN01	03JUL01	1 000000	-21,147 81 S
3,000 000							00	
** JFIY **	363	50,934 30	62,448 64	-11,514 34 S	28JUN01	03JUL01	1 000000	-11,514 34 S
1,600 000							00	
** JFIY **	398	199,823 22	238,093 90	-38,270 68 S	02JUL01	06JUL01	1 000000	-38,270 68 S
6,100 000							00	
** JFIY **	413	80,850 30	100,463 50	-19,613 20 S	03JUL01	09JUL01	1 000000	-19,613 20 S
2,500 000							00	
** JFZH **	469	145,102 01	138,780 19	6,321 82 S	03DEC01	06DEC01	1 000000	6,321 82 S
4,700 000							00	
** JFIZ **	550	45,268 49	20,783 36	24,485 13 L	13DEC01	18DEC01	1 000000	24,485 13 L
							00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/L	GN/L	GN/L	NET BAS SECTY GN/L
	1,500 000							
** JFIZ **	565	27,138 86	12,470 02	14,668 84 L	14DEC01	19DEC01	1 000000	14,668 84 L
900 000							00	
** JFIZ **	601	45,373 48	21,058 62	24,314 86 L	17DEC01	20DEC01	1 000000	24,314 86 L
1,500 000							00	
882508104	TOTAL	617,202 99	230,534 09	386,668 90 L			00	386,668 90 L
		730,387 32	852,674 93	-122,289 61 S			00	-122,289 61 S
883203101	TEXTRON INC		COM		19JAN01	24JAN01	1 000000	
** JFIZ **	648	77,897 72	127,014 29	-49,116 57 L			00	-49,116 57 L
1,600 000								
** JFIZ **	700	18,615 14	31,617 16	-13,002 02 L	22JAN01	25JAN01	1 000000	-13,002 02 L
400 000							00	
** JFIZ **	716	13,858 16	23,722 17	-9,864 01 L	23JAN01	26JAN01	1 000000	-9,864 01 L
300 000							00	
** JFIZ **	720	42,028 60	71,780 25	-29,751 65 L	23JAN01	26JAN01	1 000000	-29,751 65 L
900 000							00	
** JFIZ **	877	59,615 45	90,894 83	-31,279 38 L	30JAN01	02FEB01	1 000000	-31,279 38 L
1,200 000							00	
** JFIZ **	883	25,670 79	35,813 97	-10,143 18 L	31JAN01	05FEB01	1 000000	-10,143 18 L
500 000							00	
** JFZH **	029	115,780 05	190,023 65	-74,243 60 L	12APR01	18APR01	1 000000	-74,243 60 L
2,100 000							00	
** JFZH **	030	39,091 10	63,345 28	-24,254 18 L	16APR01	19APR01	1 000000	-24,254 18 L
700 000							00	
** JFZH **					26APR01	01MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
600 000							
888264103	TOTAL	1,614,897.46	1,220,536.74	394,360.70 S		00	394,360.70 S
888314101	TITAN PHARMACEUTICALS INC DEL COM			30OCT01	02NOV01	1 000000	
** JF1W **	448	88,384.47	261,690.95	-173,306.28 L		00	-173,306.28 L
14,500 000							
** JF1W **	444	96,740.97	266,745.42	-118,158.18 L	06NOV01	1 000000	-118,158.18 L
13,800 000						00	
** JF1W **				-51,826.27 S		00	-51,826.27 S
** JF1W **	457	138,679.34	366,506.81	-227,827.47 L	06NOV01	1 000000	-227,827.47 L
19,500 000						00	
** JF1W **	461	75,190.31	357,814.70	-282,624.39 L	07NOV01	1 000000	-282,624.39 L
10,800 000						00	
** JF1W **	670	53,246.39	90,574.42	-37,330.23 S	08NOV01	1 000000	-37,330.23 S
7,400 000						00	
888314101	TOTAL	399,015.29	1,252,757.88	-801,916.32 L		00	-801,916.32 L

		150,007.36	357,322.04	-89,156.50 S		00	-89,156.50 S
892356106	TRACTOR SUPPLY CO COM			31AUG01	06SEP01	1 000000	
** JF1G **	822	40,649.04	29,537.50	11,111.54 L		00	11,111.54 L
1,700 000							
** JF1G **	888	4,781.84	3,475.00	1,306.84 L	07SEP01	1 000000	1,306.84 L
200 000						00	
** JF1G **	818	16,385.05	12,162.50	4,222.55 L	10SEP01	1 000000	4,222.55 L
700 000						00	
** JF1G **	379	159,965.04	100,775.00	59,190.04 L	23OCT01	1 000000	59,190.04 L
5,800 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JF1G **	384	16,331.45	10,425.00	5,906.45 L	24OCT01	1 000000	5,906.45 L
400 000						00	
** JF1G **	CXL 384	-16,331.45	-10,425.00	-5,906.45 L	24OCT01	1 000000	-5,906.45 L
-400 000						00	
** JF1G **	387	16,325.45	10,425.00	5,900.45 L	24OCT01	1 000000	5,900.45 L
400 000						00	
** JF1G **	391	18,759.37	12,162.50	6,596.87 L	24OCT01	1 000000	6,596.87 L
700 000						00	
** JF1G **	482	2,730.40	1,737.50	992.90 L	25OCT01	1 000000	992.90 L
100 000						00	
** JF1G **	483	38,345.84	24,325.00	14,020.84 L	25OCT01	1 000000	14,020.84 L
1,400 000						00	
** JF1G **	622	6,237.79	3,475.00	2,762.79 L	06DEC01	1 000000	2,762.79 L
200 000						00	
** JF1G **	632	6,245.95	3,475.00	2,770.95 L	07DEC01	1 000000	2,770.95 L
200 000						00	
** JF1G **	643	91,663.91	50,387.50	41,276.41 L	10DEC01	1 000000	41,276.41 L
2,900 000						00	
** JF1G **	663	6,280.59	3,475.00	2,805.59 L	12DEC01	1 000000	2,805.59 L
200 000						00	
** JF1G **	721	27,926.06	15,637.50	12,288.56 L	20DEC01	1 000000	12,288.56 L
900 000						00	
** JF1G **	724	103,790.03	56,550.00	47,248.03 L	21DEC01	1 000000	47,248.03 L
3,300 000						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
892356106	TOTAL		540,894 36	327,600 00	212,494 36 L	00 212,494 36 L
89579K109	TRIAD HOSPS INC	COM		07JUN01	12JUN01	1 000000
" JF1W "	569 14,000 000		370,956 81	381,247 15	-10,290 34 S	00 -10,290 34 S
" JF1W "	035 14,400 000		478,890 57	404,285 65	26JUL01 74,604 92 S	27JUL01 1 000000 00 74,604 92 S
" JF1W "	049 4,600 000		150,044 48	128,100 76	25JUL01 21,943 92 S	30JUL01 1 000000 00 21,943 92 S
89579K109	TOTAL		999,892 06	913,633 54	84,258 50 S	00 84,258 50 S
896047107	TRIBUNE CO NEW	COM		17APR01	20APR01	1 000000
" JF2H "	036 7,000 000		279,672 86	235,511 50	44,161 36 L	00 44,161 36 L
" JF2H "	116 1,200 000		52,129 85	40,373 40	29MAY01 11,754 45 L	01JUN01 1 000000 00 11,754 45 L
" JF2H "	117 9,900 000		430,081 24	340,753 25	30MAY01 89,327 99 L	04JUN01 1 000000 00 89,327 99 L
" JF2H "	142 2,200 000		92,622 84	84,075 00	06JUN01 6,547 84 L	11JUN01 1 000000 00 6,547 84 L
896047107	TOTAL		854,506 79	702,713 15	151,793 64 L	00 151,793 64 L
89674K103	TRIQUINT SEMICONDUCTOR INC	COM		08JUN01	13JUN01	1 000000
" JF1W "	563 23,000 000		420,283 39	565,765 19	-145,481 80 S	00 -145,481 80 S
" JF1W "	579 13,400 000		228,302 92	361,624 35	11JUN01 -133,321 43 S	14JUN01 1 000000 00 -133,321 43 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
89674K103	TOTAL		648,586 31	927,389 54	-278,803 23 S	00 -278,803 23 S
896818101	TRIUMPH GROUP INC NEW	COM		20DEC01	26DEC01	1 000000
" JF1C "	739 5,600 000		186,193 78	129,136 00	57,057 78 L	00 57,057 78 L
898349105	TRUSTCO BK CORP N Y	COM		21NOV01	21NOV01	1 000000
" JF1I "	010 -450		-5 49	-2 20	-3 29 L	00 -3 29 L
" JF1I "	017 450		5 49	2 80	21NOV01 2 69 L	21NOV01 1 000000 00 2 69 L
" JF1I "	792 450		5 49	2 20	21NOV01 3 29 L	21NOV01 1 000000 00 3 29 L
898349105	TOTAL		5 49	2 80	2 69 L	00 2 69 L
898647102	TUCKER ANTHONY SUTRO	COM		08JAN01	11JAN01	1 000000
" JF1G "	733 100 000		2,494 91	1,756 24	738 67 L	00 738 67 L
" JF1G "	110 1,000 000		22,353 05	17,562 40	29JAN01 4,790 65 L	01FEB01 1 000000 00 4,790 65 L
" JF1G "	110 -1,000 000		-22,353 05	-17,562 40	29JAN01 -4,790 65 L	01FEB01 1 000000 00 -4,790 65 L
" JF1G "	112 1,000 000		22,295 05	17,562 40	29JAN01 4,732 65 L	01FEB01 1 000000 00 4,732 65 L
" JF1G "	117 100 000		2,265 02	1,756 24	30JAN01 508 78 L	02FEB01 1 000000 00 508 78 L
" JF1G "	129 1,200 000		27,220 49	21,074 88	31JAN01 6,145 61 L	05FEB01 1 000000 00 6,145 61 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIG **	141	29,833 48	22,831 12	01FEB01	06FEB01	1 000000	7,002 36 L
	1,300 000			7,002 36 L		00	7,002 36 L
** JFIG **	234	742,026 22	549,703 12	01OCT01	04OCT01	1 000000	192,323 10 L
	31,300 000			192,323 10 L		00	192,323 10 L
898647102	TOTAL	824,135 17	614,684 00	211,451 17 L		00	211,451 17 L
900423104	TURNSTONE SYS INC	COM		04JAN01	09JAN01	1 000000	
** JF2I **	013	81,445 72	761,208 79	-679,763 07 L		00	-679,763 07 L
	13,900 000			-679,763 07 L		00	-679,763 07 L
** JF2I **	015	81,237 02	353,467 72	-272,230 70 L	11JAN01	1 000000	-272,230 70 L
	14,300 000			-272,230 70 L		00	-272,230 70 L
900423104	TOTAL	162,682 74	1,114,676 51	-951,993 77 L		00	-951,993 77 L
901167106	TWEETER HOME ENTMT GROUP INC	COM		05JUL01	10JUL01	1 000000	
** JFIW **	731	218,781 35	128,804 37	89,976 98 S		00	89,976 98 S
	6,900 000			89,976 98 S		00	89,976 98 S
** JFIW **	735	172,711 08	106,966 81	65,744 27 S	11JUL01	1 000000	65,744 27 S
	5,700 000			65,744 27 S		00	65,744 27 S
** JFIW **	740	144,574 54	126,315 85	18,258 69 S	12JUL01	1 000000	18,258 69 S
	4,800 000			18,258 69 S		00	18,258 69 S
** JFIW **	744	94,111 00	92,307 13	1,803 87 S	13JUL01	1 000000	1,803 87 S
	3,100 000			1,803 87 S		00	1,803 87 S
** JFIG **	662	253,957 76	73,738 99	180,218 77 S	07AUG01	1 000000	180,218 77 S
	8,800 000			180,218 77 S		00	180,218 77 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
901167106	TOTAL	884,135 73	528,133 15	356,002 58 S		00	356,002 58 S
902104108	II VI INC			17SEP01	20SEP01	1 000000	
** JFIG **	052	73,577 54	59,153 25	14,424 29 S		00	14,424 29 S
	5,200 000			14,424 29 S		00	14,424 29 S
** JFIG **	053	2,801 90	2,275 00	524 90 S	20SEP01	1 000000	524 90 S
	200 000			524 90 S		00	524 90 S
** JFIG **	073	55,183 15	43,764 17	11,418 98 S	21SEP01	1 000000	11,418 98 S
	3,900 000			11,418 98 S		00	11,418 98 S
** JFIG **	159	86,338 87	83,413 39	2,925 48 S	27SEP01	1 000000	2,925 48 S
	6,400 000			2,925 48 S		00	2,925 48 S
** JFIG **	170	2,775 90	2,946 00	-170 10 S	28SEP01	1 000000	-170 10 S
	200 000			-170 10 S		00	-170 10 S
** JFIG **	190	9,179 69	11,784 00	-2,604 31 S	01OCT01	1 000000	-2,604 31 S
	800 000			-2,604 31 S		00	-2,604 31 S
** JFIG **	190	-9,179 69	-11,784 00	2,604 31 S	01OCT01	1 000000	2,604 31 S
	-800 000			2,604 31 S		00	2,604 31 S
** JFIG **	193	10,779 64	11,262 00	-482 36 S	01OCT01	1 000000	-482 36 S
	800 000			-482 36 S		00	-482 36 S
** JFIG **	201	186,193 79	207,706 24	-21,512 45 S	02OCT01	1 000000	-21,512 45 S
	14,000 000			-21,512 45 S		00	-21,512 45 S
902104108	TOTAL	417,650 79	410,520 05	7,130 74 S		00	7,130 74 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
902124186	TYCO INTL LTD			04FEB01	09FEB01	1 000000	
** JFIY **		NEW COH					
	082	12,183 09	3,652 00	8,531 09 L		00	8,531 09 L
	200 000						
** JFIY **				07FEB01	12FEB01	1 000000	
	093	113,575 55	34,694 00	78,881 55 L		00	78,881 55 L
	1,900 000						
** JFIY **				08FEB01	13FEB01	1 000000	
	114	23,912 56	7,304 00	16,608 56 L		00	16,608 56 L
	400 000						
** JFIY **				27MAR01	30MAR01	1 000000	
	452	4,467 55	1,826 00	2,641 55 L		00	2,641 55 L
	100 000						
** JFIY **				27MAR01	30MAR01	1 000000	
	457	80,461 27	32,868 00	47,593 27 L		00	47,593 27 L
	1,800 000						
** JFIY **				27MAR01	30MAR01	1 000000	
	458	4,457 85	1,826 00	2,631 85 L		00	2,631 85 L
	100 000						
** JFIY **				27MAR01	30MAR01	1 000000	
	462	379,382 28	157,103 54	222,278 74 L		00	222,278 74 L
	8,500 000						
** JFIY **				28MAR01	02APR01	1 000000	
	492	296,412 03	130,089 79	166,322 24 L		00	166,322 24 L
	6,900 000						
** JFIY **				29MAR01	03APR01	1 000000	
	502	254,164 71	130,940 95	123,223 76 L		00	123,223 76 L
	4,000 000						
** JFIY **				30MAR01	04APR01	1 000000	
	512	4,290 85	2,336 35	1,954 50 L		00	1,954 50 L
	100 000						
** JFIY **				30MAR01	04APR01	1 000000	
	516	222,819 84	123,783 28	99,036 56 L		00	99,036 56 L
	5,200 000						
** JFIY **				30APR01	03MAY01	1 000000	
	753	108,448 98	47,750 37	60,698 61 L		00	60,698 61 L
	2,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
** JFIY **				30APR01	03MAY01	1 000000	
	759	27,029 09	12,016 13	15,012 96 L		00	15,012 96 L
	500 000						
** JFIY **				30APR01	03MAY01	1 000000	
	CXL 759	-27,029 09	-12,016 13	-15,012 96 L		00	-15,012 96 L
	-500 000						
** JFIY **				30APR01	03MAY01	1 000000	
	767	27,257 09	12,059 82	15,197 27 L		00	15,197 27 L
	500 000						
** JFIY **				30APR01	03MAY01	1 000000	
	771	37,750 72	16,975 53	20,775 19 L		00	20,775 19 L
	700 000						
** JFIY **				30APR01	03MAY01	1 000000	
	772	74,823 02	33,907 96	40,915 06 L		00	40,915 06 L
	1,400 000						
** JFIY **				01MAY01	04MAY01	1 000000	
	797	10,574 08	4,806 45	5,767 63 L		00	5,767 63 L
	200 000						
** JFIY **				01MAY01	04MAY01	1 000000	
	808	143,116 01	67,442 04	75,673 97 L		00	75,673 97 L
	2,700 000						
** JFIY **				02MAY01	07MAY01	1 000000	
	826	5,140 82	2,537 50	2,603 32 L		00	2,603 32 L
	100 000						
** JFIY **				02MAY01	07MAY01	1 000000	
	827	67,994 62	32,987 50	35,007 12 L		00	35,007 12 L
	1,300 000						
** JFIY **				02MAY01	07MAY01	1 000000	
	829	10,431 45	5,075 00	5,356 45 L		00	5,356 45 L
	200 000						
** JFIY **				02MAY01	07MAY01	1 000000	
	853	57,374 74	28,135 36	29,239 38 L		00	29,239 38 L
	1,100 000						
** JFIY **				03MAY01	08MAY01	1 000000	
	872	77,585 81	39,733 95	37,851 86 L		00	37,851 86 L
	1,500 000						
** JFIY **				03MAY01	08MAY01	1 000000	
	883	15,511 40	7,946 79	7,564 61 L		00	7,564 61 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	300 000						
** JFIY **	CXL 883	-15,511 40	-7,946 79	03MAY01	08MAY01	1 000000	-7,564 61 L
	-300 000			-7,564 61 L		00	
** JFIY **	884	15,517 40	7,970 99	03MAY01	08MAY01	1 000000	7,546 41 L
	300 000			7,546 41 L		00	
** JFIY **	890	46,513 71	34,516 74	04MAY01	09MAY01	1 000000	31,996 97 L
	1,300 000			31,996 97 L		00	
** JFIG **	208	798,097 77	806,917 59	07MAY01	10MAY01	1 000000	-8,819 82 S
	15,442 000			-8,819 82 S		00	
** JFIY **	246	179,816 30	93,692 02	23AUG01	28AUG01	1 000000	86,124 28 L
	3,500 000			86,124 28 L		00	
902124106	TOTAL	2,278,472 53	1,054,015 14	1,224,457 39 L		00	1,224,457 39 L
		798,097 77	806,917 59	-8,819 82 S		00	-8,819 82 S
90262T308	UCBH HLDGS INC	COM		02JAN01	05JAN01	1 000000	
** JFIG **	674	59,206 91	27,524 90	31,682 01 L		00	31,682 01 L
	1,300 000						
** JFIG **	740	173,133 94	86,164 00	86,969 94 L	08JAN01	11JAN01	1 000000
	4,100 000			86,969 94 L		00	86,969 94 L
** JFIG **	744	29,311 52	14,640 50	14,671 02 L	09JAN01	12JAN01	1 000000
	700 000			14,671 02 L		00	14,671 02 L
** JFIG **	776	30,256 49	14,640 50	15,615 99 L	10JAN01	16JAN01	1 000000
	700 000			15,615 99 L		00	15,615 99 L
** JFIG **	785	139,555 48	64,794 50	74,760 98 L	11JAN01	17JAN01	1 000000
	3,100 000			74,760 98 L		00	74,760 98 L
** JFIG **					12JAN01	18JAN01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	807	75,267 03	35,504 50	39,762 53 L		00	39,762 53 L
	1,700 000						
** JFIG **	826	176,410 91	82,790 80	93,620 11 L	16JAN01	19JAN01	1 000000
	4,000 000			93,620 11 L		00	93,620 11 L
** JFIG **	009	43,041 71	28,266 66	34,775 05 L	17JAN01	22JAN01	1 000000
	1,400 000			34,775 05 L		00	34,775 05 L
90262T308	TOTAL	746,183 99	354,326 34	391,857 63 L		00	391,857 63 L
902925106	USA TRUCK INC	COM		20SEP01	25SEP01	1 000000	
** JFIG **	124	4,795 75	6,993 00	-2,197 25 L		00	-2,197 25 L
	600 000						
** JFIG **	184	3,824 87	5,827 50	-2,002 63 L	26SEP01	01OCT01	1 000000
	500 000			-2,002 63 L		00	-2,002 63 L
** JFIG **	282	67,207 75	109,557 00	-42,349 25 L	09OCT01	12OCT01	1 000000
	9,400 000			-42,349 25 L		00	-42,349 25 L
902925106	TOTAL	75,828 37	122,377 50	-46,549 13 L		00	-46,549 13 L
902939107	U S HOME AND GARDEN INC	COM		08MAR01	13MAR01	1 000000	
** JFIG **	435	100,781 64	233,265 00	-132,483 36 L		00	-132,483 36 L
	75,000 000						
** JFIG **	CXL 435	-100,781 64	-233,265 00	132,483 36 L	08MAR01	13MAR01	1 000000
	-75,000 000			132,483 36 L		00	132,483 36 L
** JFIG **	482	100,031 64	317,356 25	-217,324 61 L	08MAR01	13MAR01	1 000000
	75,000 000			-217,324 61 L		00	-217,324 61 L
** JFIG **	267	267,741 07	849,255 04	-249,742 81 L	16MAY01	21MAY01	1 000000
	350,000 000			-249,742 81 L		00	-249,742 81 L
** JFIG **						00	-331,771 16 S
** JFIG **					16MAY01	21MAY01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	CXL 247	-267,741 07	-449,255 04	249,742 81 L		00	249,742 81 L
	-350,000 000						
** JFIG **				331,771 16 S		00	331,771 16 S
** JFIG **				16MAY01	21MAY01	1 000000	
	276	264,241 07	849,255 04	-250,842 81 L		00	-250,842 81 L
	350,000 000						
** JFIG **				-334,171 16 S		00	-334,171 16 S
902939107	TOTAL	364,272 71	1,166,611 29	-468,167 42 L		00	-468,167 42 L

	264,241 07		849,255 04	-334,171 16 S		00	-334,171 16 S
902973304	US BANCORP DEL		COM NEW	09APR01	09APR01	1 000000	
** JF12 **				- 05 S		00	- 05 S
	730	11 43	11 68				
	500						
** JF1Y **				23AUG01	28AUG01	1 000000	
	264	83,111 92	88,910 39	-5,798 47 S		00	-5,798 47 S
	3,400 000						
** JF1Y **				30AUG01	05SEP01	1 000000	
	329	50,411 12	54,915 24	-4,504 12 S		00	-4,504 12 S
	2,100 000						
** JF1Y **				31AUG01	06SEP01	1 000000	
	336	7,235 75	7,845 03	-609 28 S		00	-609 28 S
	300 000						
** JF1Y **				31AUG01	06SEP01	1 000000	
	337	120,451 47	130,750 57	-10,299 10 S		00	-10,299 10 S
	5,000 000						
** JF1Z **				05OCT01	11OCT01	1 000000	
	751	18,631 68	23,366 69	-4,735 01 S		00	-4,735 01 S
	1,000 000						
** JF1Z **				08OCT01	11OCT01	1 000000	
	756	20,503 83	28,040 02	-7,536 19 S		00	-7,536 19 S
	1,200 000						
** JF1Z **				09OCT01	12OCT01	1 000000	
	778	68,054 20	91,130 07	-23,075 79 S		00	-23,075 79 S
	3,900 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF1Z **				15OCT01	18OCT01	1 000000	
	825	65,389 81	92,880 93	-27,491 12 S		00	-27,491 12 S
	3,904 000						
** JF1Y **				04NOV01	09NOV01	1 000000	
	251	10,931 63	15,690 07	-4,758 44 S		00	-4,758 44 S
	600 000						
** JF1Y **				04NOV01	09NOV01	1 000000	
	CXL 251	-10,931 63	-15,690 07	4,758 44 S		00	4,758 44 S
	-600 000						
** JF1Y **				04NOV01	09NOV01	1 000000	
	253	95,248 85	135,980 60	-40,731 75 S		00	-40,731 75 S
	5,200 000						
** JF1Y **				04NOV01	09NOV01	1 000000	
	272	10,991 63	15,690 07	-4,698 44 S		00	-4,698 44 S
	600 000						
** JF1Y **				07NOV01	13NOV01	1 000000	
	275	14,707 74	20,920 09	-6,212 35 S		00	-6,212 35 S
	800 000						
** JF1Y **				07NOV01	13NOV01	1 000000	
	281	44,226 68	62,760 27	-18,533 59 S		00	-18,533 59 S
	2,400 000						
** JF1Y **				08NOV01	14NOV01	1 000000	
	290	7,319 75	10,460 05	-3,140 30 S		00	-3,140 30 S
	400 000						
** JF1Y **				08NOV01	14NOV01	1 000000	
	298	58,991 30	83,680 37	-24,689 07 S		00	-24,689 07 S
	3,200 000						
** JF1Y **				09NOV01	15NOV01	1 000000	
	300	47,110 42	67,990 29	-20,879 87 S		00	-20,879 87 S
	2,600 000						
** JF1Y **				09NOV01	15NOV01	1 000000	
	306	10,915 55	14,946 49	-4,030 94 S		00	-4,030 94 S
	680 000						
** JF1Y **				12NOV01	15NOV01	1 000000	
	309	5,420 81	6,741 45	-1,320 64 S		00	-1,320 64 S
	300 000						
** JF1Y **				12NOV01	15NOV01	1 000000	
	313	12,620 99	15,785 07	-3,164 08 S		.00	-3,164 08 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
700 000							
** JF1Y **	314	21,527 28	27,060 12	13NOV01	16NOV01	1 000000	-5,532 84 S
1,200 000				-5,532 84 S			
** JF1Y **	316	67,206 38	84,233 59	13NOV01	16NOV01	1 000000	-17,027 21 S
3,700 000				-17,027 21 S			
902973304	TOTAL	830,088 87	1,064,099 08	-234,010 21 S		00	-234,010 21 S
90458E107	UNIBANCO UNIAO DE BANCOS BRAS	GLOBAL DEPOSITORY RCPT REPSTG		14DEC01	14DEC01	1 000000	
** JF1M **	557	317,251 00	313,174 17	4,074 83 S		00	4,074 83 S
15,100 000							
90467L100	UNIFAB INTL INC	COM		14AUG01	17AUG01	1 000000	
** JF1G **	491	278,353 15	715,133 25	-436,780 10 S		00	-436,780 10 S
97,500 000							
** JF1G **	694	7,199 75	18,336 75	-11,137 00 S	17AUG01	1 000000	-11,137 00 S
2,500 000							
90467L100	TOTAL	285,552 90	733,470 00	-447,917 10 S		00	-447,917 10 S
907818108	UNION PAC CORP	COM		04JUN01	05JUN01	1 000000	
** JF2H **	136	84,882 16	92,274 00	-7,391 84 L		00	-7,391 84 L
1,500 000							
** JF2H **	138	57,298 08	61,516 00	-4,217 92 L	07JUN01	1 000000	-4,217 92 L
1,000 000							
** JF2H **	141	57,318 08	61,800 00	-4,481 92 L	07JUN01	1 000000	-4,481 92 L
1,000 000							
** JF2H **	153	199,793 33	204,409 07	-4,615 74 L	12JUN01	1 000000	-4,615 74 L
3,600 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
907818108	TOTAL	399,291 65	419,999 07	-20,707 42 L		00	-20,707 42 L
91018B104	UNITED DEFENSE INDS INC	COM		14DEC01	19DEC01	1 000000	
** JF1Z **	584	5,963 20	5,700 00	263 20 S		00	263 20 S
300 000							
913017109	UNITED TECHNOLOGIES CORP	COM		29JUN01	02JUL01	1 000000	
** JF2H **	189	59,102 02	47,274 96	11,825 06 S		00	11,825 06 S
800 000							
** JF1Y **	172	37,919 41	51,765 21	-13,845 80 S	05NOV01	1 000000	-13,845 80 S
700 000							
** JF1Y **	195	91,159 45	125,715 51	-34,556 06 S	06NOV01	1 000000	-34,556 06 S
1,700 000							
** JF1Y **	232	80,857 20	101,470 90	-20,613 70 S	07NOV01	1 000000	-20,613 70 S
1,500 000							
** JF1Y **	240	16,529 44	16,512 36	17 08 S	08NOV01	1 000000	17 08 S
300 000							
** JF1Y **	CXL 240	-16,529 44	-16,512 36	-17 08 S	08NOV01	1 000000	-17 08 S
-300 000							
** JF1Y **	243	71,311 20	71,553 54	-242 36 S	08NOV01	1 000000	-242 36 S
1,300 000							
** JF1Y **	248	16,538 44	16,512 36	26 08 S	08NOV01	1 000000	26 08 S
300 000							
913017109	TOTAL	356,887 72	414,294 50	-57,406 78 S		00	-57,406 78 S

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	600 000							
** JFLY **	CXL 412	-15,893 10		-22,105 08	05OCT01 6,211 98 S	11OCT01	1 000000 00	6,211 98 S
	-600 000							
** JFLY **	724	15,843 13		22,105 08	05OCT01 -6,261 95 S	11OCT01	1 000000 00	-6,261 95 S
	600 000							
** JFLY **	665	17,696 80		25,668 28	08OCT01 -7,971 48 S	11OCT01	1 000000 00	-7,971 48 S
	700 000							
** JFLY **	711	15,285 24		21,379 20	09OCT01 -6,093 94 S	12OCT01	1 000000 00	-6,093 94 S
	600 000							
** JFLY **	730	7,074 73		10,689 60	10OCT01 -2,814 87 S	15OCT01	1 000000 00	-2,814 87 S
	300 000							
** JFLY **	741	2,610 73		3,563 20	10OCT01 -952 47 S	15OCT01	1 000000 00	-952 47 S
	100 000							
** JFLY **	747	15,708 19		21,379 20	10OCT01 -5,671 01 S	15OCT01	1 000000 00	-5,671 01 S
	600 000							
** JFLY **	754	2,630 91		3,563 20	11OCT01 -932 29 S	16OCT01	1 000000 00	-932 29 S
	100 000							
** JFLY **	764	2,860 30		3,513 62	11OCT01 -653 32 S	16OCT01	1 000000 00	-653 32 S
	100 000							
** JFLY **	767	47,594 84		61,591 18	11OCT01 -13,996 34 S	16OCT01	1 000000 00	-13,996 34 S
	1,700 000							
** JFLY **	785	16,889 79		22,589 94	12OCT01 -5,700 15 S	17OCT01	1 000000 00	-5,700 15 S
	600 000							
** JFLY **	794	13,615 94		18,949 02	15OCT01 -5,333 08 S	18OCT01	1 000000 00	-5,333 08 S
	500 000							

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JFLY **	795	8,306 72		11,667 18	16OCT01 -3,360 46 S	19OCT01	1 000000 00	-3,360 46 S
	300 000							
** JFLY **	806	2,795 80		3,889 06	16OCT01 -1,093 26 S	19OCT01	1 000000 00	-1,093 26 S
	100 000							
** JFLY **	842	2,796 90		3,889 06	17OCT01 -1,092 16 S	22OCT01	1 000000 00	-1,092 16 S
	100 000							
** JFLY **	880	5,632 35		7,803 36	17OCT01 -2,171 01 S	22OCT01	1 000000 00	-2,171 01 S
	200 000							
** JFLY **	918	10,457 65		15,808 34	18OCT01 -5,350 69 S	23OCT01	1 000000 00	-5,350 69 S
	400 000							
** JFLY **	923	5,117 82		8,004 98	19OCT01 -2,887 16 S	24OCT01	1 000000 00	-2,887 16 S
	200 000							
** JFLY **	929	12,769 37		20,012 45	19OCT01 -7,243 88 S	24OCT01	1 000000 00	-7,243 88 S
	500 000							
** JFLY **	945	10,552 96		16,009 96	22OCT01 -5,457 00 S	25OCT01	1 000000 00	-5,457 00 S
	400 000							
** JFLY **	963	8,126 84		12,007 47	23OCT01 -3,880 63 S	26OCT01	1 000000 00	-3,880 63 S
	300 000							
** JFLY **	986	2,712 90		4,002 49	24OCT01 -1,289 59 S	29OCT01	1 000000 00	-1,289 59 S
	100 000							
914906102	TOTAL	381,020 06		449,923 68	-68,903 62 S		00	-68,903 62 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
915289102	UNOCAL CORP	COM		20FEB01	23FEB01	1 000000	
** JF2H **	770 348,780 99		374,810 27	-28,029 28 L		00	-28,029 28 L
	9,400 000						
** JF2H **	775 123,788 84		114,596 88	7,191 96 L	21FEB01	1 000000	7,191 96 L
	3,400 000				24FEB01	00	
** JF2H **	779 115,053 11		109,758 29	5,294 82 L	22FEB01	1 000000	5,294 82 L
	3,200 000				27FEB01	00	
** JF2H **	785 179,944 99		143,030 77	16,914 22 L	22FEB01	1 000000	16,914 22 L
	5,000 000				23FEB01	00	
** JF2H **	792 141,787 17		112,786 47	14,315 01 L	26FEB01	1 000000	14,315 01 L
	3,900 000				01MAR01	00	
** JF2H **	795 94,248 41		78,042 20	16,186 21 S	26FEB01	1 000000	16,186 21 S
	2,600 000				02MAR01	00	
** JF2H **	799 88,291 05		85,199 02	3,092 03 S	01MAR01	1 000000	3,092 03 S
	2,500 000				06MAR01	00	
915289102	TOTAL		878,982 68	15,686 73 L		00	15,686 73 L
	324,326 63		276,047 69	33,963 93 S		00	33,963 93 S
91529Y106	UNUMPROVIDENT CORP	COM		19APR01	24APR01	1 000000	
** JF1Z **	769 8,752 30		7,561 68	1,190 62 S		00	1,190 62 S
	300 000						
** JF1Z **	772 14,672 96		12,722 55	1,950 41 S	20APR01	1 000000	1,950 41 S
	500 000				25APR01	00	
** JF1Z **	779 5,885 26		5,089 02	796 24 S	23APR01	1 000000	796 24 S
	200 000				26APR01	00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	792 2,956 70		2,544 51	412 19 S	24APR01	1 000000	412 19 S
	100 000				27APR01	00	
** JF1Z **	796 2,962 69		2,544 51	418 18 S	24APR01	1 000000	418 18 S
	100 000				27APR01	00	
** JF1Z **	805 14,762 16		13,392 24	1,369 92 S	25APR01	1 000000	1,369 92 S
	500 000				30APR01	00	
** JF1Z **	811 8,949 36		8,199 18	750 18 S	26APR01	1 000000	750 18 S
	300 000				01MAY01	00	
** JF1Z **	813 2,969 48		2,733 06	236 42 S	26APR01	1 000000	236 42 S
	100 000				01MAY01	00	
** JF1Z **	821 2,997 03		2,733 06	263 97 S	27APR01	1 000000	263 97 S
	100 000				02MAY01	00	
** JF1Z **	839 15,005 95		13,460 88	1,545 07 S	30APR01	1 000000	1,545 07 S
	500 000				03MAY01	00	
** JF1Z **	805 11,800 29		10,702 72	1,097 57 S	01MAY01	1 000000	1,097 57 S
	400 000				04MAY01	00	
** JF1Z **	829 32,385 67		31,696 98	688 69 S	02MAY01	1 000000	688 69 S
	1,100 000				07MAY01	00	
** JF1Z **	848 26,915 04		25,809 11	1,105 93 S	03MAY01	1 000000	1,105 93 S
	900 000				08MAY01	00	
** JF1Z **	852 11,968 80		11,154 12	814 68 S	04MAY01	1 000000	814 68 S
	400 000				09MAY01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
91529Y106	TOTAL	162,983 69		150,343 62	12,640 07 S		00	12,640 07 S
922206107	VARIAN INC		COM		06APR01	11APR01	1 000000	
** JF1W **	154 4,400 000	105,985 86		249,131 63	-143,145 77 S		00	-143,145 77 S
** JF1W **	160 2,900 000	69,869 69		161,861 25	-91,991 56 S	09APR01	12APR01	1 000000 00
** JF1W **	173 7,300 000	165,405 18		354,938 75	-189,533 57 S	10APR01	16APR01	1 000000 00
** JF1W **	189 2,600 000	58,735 68		114,607 45	-55,871 77 S	11APR01	17APR01	1 000000 00
922206107	TOTAL	399,996 41		880,539 08	-480,542 67 S		00	-480,542 67 S
922207105	VARIAN SEMICONDUCTOR EQUIP INC COM		COM		14FEB01	20FEB01	1 000000	
** JF1W **	656 3,800 000	111,146 29		117,123 98	-5,977 69 S		00	-5,977 69 S
** JF1W **	666 7,200 000	234,688 41		218,396 46	16,291 95 S	16FEB01	22FEB01	1 000000 00
922207105	TOTAL	345,834 70		335,520 44	10,314 26 S		00	10,314 26 S
92345E102	VERISIGN INC		COM		03APR01	06APR01	1 000000	
** JF1Y **	535 3,200 000	92,811 94		567,513 22	-474,701 28 S		00	-474,701 28 S
** JF1Y **	541 900 000	24,392 96		161,010 70	-136,617 74 S	04APR01	09APR01	1 000000 00
** JF1Y **	542 200 000	5,424 19		36,513 24	-31,089 05 S	04APR01	09APR01	1 000000 00
** JF1Y **					04APR01	09APR01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	554 1,800 000	53,065 47		327,555 40	-274,489 93 S		00	-274,489 93 S
** JF1Y **	561 1,700 000	55,916 74		222,618 18	-166,701 44 S	05APR01	10APR01	1 000000 00
** JF1Y **	576 800 000	25,712 18		70,828 25	-45,116 07 S	04APR01	11APR01	1 000000 00
** JF1Z **	399 1,100 000	45,153 38		33,059 14	12,094 24 L	29AUG01	04SEP01	1 000000 00
** JF1Z **	401 200 000	7,935 42		7,166 53	768 89 L	29AUG01	04SEP01	1 000000 00
** JF1Z **	413 200 000	7,953 36		7,123 43	829 93 L	30AUG01	05SEP01	1 000000 00
** JF1Z **	424 100 000	4,109 85		3,528 67	581 18 L	31AUG01	06SEP01	1 000000 00
** JF1Z **	054 300 000	14,253 27		53,547 90	-39,294 63 L	26OCT01	31OCT01	1 000000 00
** JF1Z **	055 300 000	13,523 92		52,924 45	-39,400 53 L	26OCT01	31OCT01	1 000000 00
** JF1Z **	061 100 000	4,502 85		18,859 41	-14,356 56 L	26OCT01	31OCT01	1 000000 00
** JF1Z **	076 400 000	17,175 54		56,339 51	-12,637 36 L	26OCT01	31OCT01	1 000000 00
** JF1Z **					-26,526 61 S		00	-26,526 61 S
** JF1Z **	077 400 000	17,639 55		44,090 44	-26,450 89 S	26OCT01	31OCT01	1 000000 00
** JF1Z **					29OCT01	01NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
	882 200 000	8,410 87	6,514 46	1,896 41 S	00	1,896 41 S
" JF1Z "	087 100 000	4,229 80	3,257 23	29OCT01 972 57 S	01NOV01 1 000000 00	972 57 S
" JF1Z "	103 300 000	12,201 31	9,771 70	30OCT01 2,429 61 S	02NOV01 1 000000 00	2,429 61 S
" JF1Z "	104 100 000	4,084 86	3,257 23	30OCT01 827 63 S	02NOV01 1 000000 00	827 63 S
" JF1Z "	107 200 000	8,090 73	6,515 94	30OCT01 1,574 77 S	02NOV01 1 000000 00	1,574 77 S
" JF1Z "	110 100 000	4,099 70	3,238 94	30OCT01 860 74 S	02NOV01 1 000000 00	860 74 S
" JF1Z "	111 100 000	4,075 86	6,296 40	30OCT01 -2,220 62 S	02NOV01 1 000000 00	-2,220 62 S
" JF1Z "	124 200 000	8,153 61	12,592 95	31OCT01 -4,439 34 S	05NOV01 1 000000 00	-4,439 34 S
" JF1Z "	146 100 000	3,808 56	6,296 40	01NOV01 -2,487 92 S	06NOV01 1 000000 00	-2,487 92 S
" JF1Z "	154 100 000	3,753 64	6,296 47	02NOV01 -2,542 83 S	07NOV01 1 000000 00	-2,542 83 S
92343E102	TOTAL	114,607 59	232,549 04	-91,414 84 L	00	-91,414 84 L
		353,047 51	1,550,506 86	-1,184,821 99 S	00	-1,184,821 99 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT BASE CURR CM/LS	SELL RATE CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
92343P107	VERITAS DCC INC	COM	01AUG01	06AUG01	1 000000	
" JF1M "	132 21,100 000	317,303 84	693,959 94	-376,656 10 S	00	-376,656 10 S
923432108	VERILINK CORP	COM	16AUG01	21AUG01	1 000000	
" JF1G "	709 1,200 000	4,107 58	5,149 54	-1,041 98 L	00	-1,041 98 L
" JF1G "	727 5,000 000	15,400 48	21,456 50	-6,056 02 L	00	-6,056 02 L
" JF1G "	764 4,200 000	12,599 58	18,023 46	-5,423 88 L	00	-5,423 88 L
" JF1G "	773 900 000	2,699 91	3,862 17	-1,162 26 L	00	-1,162 26 L
" JF1G "	661 61,700 000	56,145 12	264,773 21	-208,628 09 L	00	-208,628 09 L
923432108	TOTAL	90,952 67	313,264 90	-222,312 23 L	00	-222,312 23 L
923436109	VERITAS SOFTWARE CORP	COM	22JAN01	25JAN01	1 000000	
" JF1Z "	680 400 000	40,331 54	9,576 12	30,755 42 L	00	30,755 42 L
" JF1Z "	684 200 000	20,040 97	5,013 88	15,027 09 L	00	15,027 09 L
" JF1Z "	711 100 000	10,090 93	2,619 45	7,471 48 L	00	7,471 48 L
" JF1Z "	735 100 000	10,343 92	2,619 44	7,724 48 L	00	7,724 48 L
" JF1Z "	378 600 000	35,808 32	15,849 06	19,959 26 L	00	19,959 26 L

ROBERT WOOD JOHNSON FOUNDATION
 - COMPOSITE -
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/L	GN/L	GN/L	GN/L
** JF1Y **	291	70,057 54	103,267 89	-33,210 35 L	20JUN01	25JUN01	1 000000 00	-33,210 35 L
	1,100 000							
** JF1Y **	295	111,204 72	157,359 44	-46,152 72 L	21JUN01	24JUN01	1 000000 00	-46,152 72 L
	1,700 000							
** JF1Y **	299	13,034 88	18,574 13	-5,539 25 L	21JUN01	24JUN01	1 000000 00	-5,539 25 L
	200 000							
** JF1Y **	384	6,348 35	9,063 47	-2,715 12 L	22JUN01	27JUN01	1 000000 00	-2,715 12 L
	100 000							
** JF1Z **	445	5,115 80	2,678 28	2,437 52 L	10JUL01	13JUL01	1 000000 00	2,437 52 L
	100 000							
** JF1Z **	453	39,923 37	21,438 74	18,284 63 L	10JUL01	13JUL01	1 000000 00	18,284 63 L
	800 000							
** JF1Y **	824	70,730 44	138,487 87	-67,757 43 L	02AUG01	07AUG01	1 000000 00	-67,757 43 L
	1,400 000							
** JF1Y **	841	13,259 55	26,603 91	-13,344 36 L	03AUG01	08AUG01	1 000000 00	-13,344 36 L
	300 000							
** JF1Y **	861	62,040 77	153,882 48	-91,821 91 L	06AUG01	09AUG01	1 000000 00	-91,821 91 L
	1,400 000							
** JF1Y **	137	3,316 90	13,835 89	-10,518 99 L	17AUG01	22AUG01	1 000000 00	-10,518 99 L
	100 000							
** JF1Y **	137	-3,316 90	-13,835 89	10,518 99 L	17AUG01	22AUG01	1 000000 00	10,518 99 L
	CXL -100 000							
** JF1Y **	139	13,177 40	50,094 67	-36,917 27 L	17AUG01	22AUG01	1 000000 00	-36,917 27 L
	400 000							
** JF1Y **	139	-13,177 40	-50,094 67	36,917 27 L	17AUG01	22AUG01	1 000000 00	36,917 27 L
	CXL							

ROBERT WOOD JOHNSON FOUNDATION
 - COMPOSITE -
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR	GN/L	GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/L	GN/L	GN/L	GN/L
		-400 000						
** JF1Y **	145	13,165 40	40,935 41	-27,770 01 L	17AUG01	22AUG01	1 000000 00	-27,770 01 L
	400 000							
** JF1Y **	146	3,319 90	10,219 17	-6,899 27 L	17AUG01	22AUG01	1 000000 00	-6,899 27 L
	100 000							
** JF1Y **	146	-3,319 90	-10,219 17	6,899 27 L	17AUG01	22AUG01	1 000000 00	6,899 27 L
	CXL -100 000							
** JF1Y **	148	26,526 63	86,727 56	-60,200 93 L	17AUG01	22AUG01	1 000000 00	-60,200 93 L
	800 000							
** JF1Y **	172	3,316 90	10,219 17	-6,902 27 L	17AUG01	22AUG01	1 000000 00	-6,902 27 L
	100 000							
** JF1Y **	153	16,254 60	63,930 56	-47,675 96 L	20AUG01	23AUG01	1 000000 00	-47,675 96 L
	500 000							
** JF1Y **	153	-16,254 60	-63,930 56	47,675 96 L	20AUG01	23AUG01	1 000000 00	47,675 96 L
	CXL -500 000							
** JF1Y **	154	38,755 58	135,525 01	-96,769 43 L	20AUG01	23AUG01	1 000000 00	-96,769 43 L
	1,200 000							
** JF1Y **	154	-38,755 58	-135,525 01	96,769 43 L	20AUG01	23AUG01	1 000000 00	96,769 43 L
	CXL -1,200 000							
** JF1Y **	159	38,755 58	135,525 01	-96,769 43 L	20AUG01	23AUG01	1 000000 00	-96,769 43 L
	1,200 000							
** JF1Y **	160	16,254 60	63,930 56	-47,675 96 L	20AUG01	23AUG01	1 000000 00	-47,675 96 L
	500 000							
** JF1Y **	190	10,180 52	33,817 11	-23,636 59 L	21AUG01	24AUG01	1 000000 00	-23,636 59 L
	300 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JFIY **	271 600 000	18,508 24	68,064 44	23AUG01 -49,556 20 L	28AUG01	1 000000 00	-49,556 20 L
** JFIY **	496 500 000	12,563 58	57,512 70	09OCT01 -44,949 12 L	12OCT01	1 000000 00	-44,949 12 L
** JFIY **	751 900 000	22,630 10	92,374 64	10OCT01 -31,458 30 L	15OCT01	1 000000 00	-31,458 30 L
** JFIY **				-38,286 24 S		00	-38,286 24 S
** JFIY **	769 2,000 000	54,136 99	140,522 85	11OCT01 -86,385 86 S	16OCT01	1 000000 00	-86,385 86 S
** JFIY **	788 1,800 000	48,969 16	108,234 44	12OCT01 -59,265 28 S	17OCT01	1 000000 00	-59,265 28 S
923436109	TOTAL	470,256 65	1,256,342 96	-547,800 07 L		00	-547,800 07 L
		125,736 25	341,131 93	-183,937 38 S		00	-183,937 38 S
92532F100	VERTEX PHARMACEUTICALS INC	COM		24SEP01	27SEP01	1 000000	
** JFIZ **	683 300 000	5,402 31	21,899 37	-16,497 06 S		00	-16,497 06 S
** JFIZ **	684 100 000	1,779 26	6,709 60	-4,930 34 S	27SEP01	1 000000 00	-4,930 34 S
** JFIZ **	CXL 684 -100 000	-1,779 26	-6,709 60	4,930 34 S	27SEP01	1 000000 00	4,930 34 S
** JFIZ **	692 100 000	1,779 20	6,709 60	-4,930 40 S	27SEP01	1 000000 00	-4,930 40 S
** JFIZ **	CXL 692 -100 000	-1,779 20	-6,709 60	4,930 40 S	27SEP01	1 000000 00	4,930 40 S
** JFIZ **				24SEP01	27SEP01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	694 100 000	1,779 26	6,949 22	-5,169 96 S		00	-5,169 96 S
** JFIZ **	688 100 000	1,752 51	6,709 60	-4,957 09 S	28SEP01	1 000000 00	-4,957 09 S
** JFIZ **	781 100 000	1,787 96	6,709 60	-5,001 64 S	01OCT01	1 000000 00	-5,001 64 S
92532F100	TOTAL	10,642 84	42,267 79	-31,625 75 S		00	-31,625 75 S
925391104	VESTA INS GROUP INC	COM		10JUL01	13JUL01	1 000000	
** JFIG **	503 200 000	2,219 92	1,230 00	989 92 S		00	989 92 S
** JFIG **	532 2,500 000	26,546 11	15,375 00	11,171 11 S	18JUL01	1 000000 00	11,171 11 S
** JFIG **	537 6,600 000	68,972 30	40,590 00	28,382 30 S	19JUL01	1 000000 00	28,382 30 S
** JFIG **	547 14,000 000	146,295 10	86,100 00	60,195 10 S	20JUL01	1 000000 00	60,195 10 S
** JFIG **	555 6,700 000	70,036 77	41,205 00	28,831 77 S	23JUL01	1 000000 00	28,831 77 S
925391104	TOTAL	314,070 20	184,500 00	129,570 20 S		00	129,570 20 S
925524308	VIACOM INC	CL B FORMERLY COM NOM VTC		27APR01	02MAY01	1 000000	
** JFIY **	744 2,200 000	112,784 95	73,346 65	39,438 30 L		00	39,438 30 L
** JFIY **	758 1,300 000	68,126 30	41,056 08	27,070 22 L	03MAY01	1 000000 00	27,070 22 L
** JFIY **	215 600 000	26,889 48	18,940 96	7,940 52 L	28AUG01	1 000000 00	7,940 52 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
** JF2H **	314 19,600 000	827,876 36	1,145,367 90	30AUG01 -231,223 35 L	05SEP01	1 000000 00	-231,223 35 L
** JF2H **				-86,268 19 S		00	-86,268 19 S
** JF1Y **	382 300 000	9,948 47	9,474 48	17SEP01 473 99 L	20SEP01	1 000000 00	473 99 L
** JF1Y **	404 100 000	3,242 11	3,158 16	17SEP01 83 95 L	20SEP01	1 000000 00	83 95 L
** JF2I **	398 4,500 000	133,825 53	242,145 51	19SEP01 -108,319 98 L	24SEP01	1 000000 00	-108,319 98 L
** JF2I **	401 5,800 000	179,244 17	301,367 00	19SEP01 -122,122 83 L	24SEP01	1 000000 00	-122,122 83 L
** JF1Y **	448 200 000	6,151 83	6,316 32	19SEP01 -164 49 L	24SEP01	1 000000 00	-164 49 L
** JF1Y **	491 300 000	8,666 38	9,474 48	21SEP01 -808 10 L	26SEP01	1 000000 00	-808 10 L
** JF1Y **	586 2,500 000	90,411 48	78,994 89	04OCT01 11,416 59 L	10OCT01	1 000000 00	11,416 59 L
** JF1Y **	593 500 000	17,809 40	15,803 58	05OCT01 2,005 82 L	11OCT01	1 000000 00	2,005 82 L
** JF1Y **	624 3,800 000	130,747 17	109,150 83	05OCT01 21,596 34 L	11OCT01	1 000000 00	21,596 34 L
** JF1Y **	633 200 000	6,893 77	5,637 86	08OCT01 1,255 91 L	11OCT01	1 000000 00	1,255 91 L
** JF1Y **	660 2,659 000	91,075 15	75,372 36	08OCT01 15,702 79 L	11OCT01	1 000000 00	15,702 79 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
** JF1Z **	497 2,600 000	108,926 48	116,542 96	10DEC01 -7,616 48 L	13DEC01	1 000000 00	-7,616 48 L
925524308	TOTAL	1,822,419 03	2,252,158 02	-343,270 80 L		00	-343,270 80 L
92553H100	VIA SYSTEMS GROUP INC	827,876 36	1,145,367 90	-86,268 19 S		00	-86,268 19 S
** JF1W **	331 17,300 000	147,261 31	219,099 31	04JAN01 -71,838 00 S	09JAN01	1 000000 00	-71,838 00 S
** JF1W **	354 5,500 000	44,874 09	69,455 85	05JAN01 -24,781 76 S	10JAN01	1 000000 00	-24,781 76 S
** JF1W **	361 6,000 000	49,949 32	76,936 35	08JAN01 -26,967 03 S	11JAN01	1 000000 00	-26,967 03 S
** JF1W **	453 6,000 000	56,158 11	82,309 20	16JAN01 -26,151 09 S	19JAN01	1 000000 00	-26,151 09 S
** JF1W **	462 7,800 000	66,945 93	107,001 96	18JAN01 -40,056 03 S	23JAN01	1 000000 00	-40,056 03 S
** JF1W **	477 15,700 000	145,157 33	203,508 36	19JAN01 -58,351 03 S	24JAN01	1 000000 00	-58,351 03 S
** JF1W **	479 6,700 000	66,420 90	87,023 80	22JAN01 -20,602 90 S	25JAN01	1 000000 00	-20,602 90 S
** JF1W **	487 1,300 000	13,259 55	17,410 25	22JAN01 -4,150 70 S	25JAN01	1 000000 00	-4,150 70 S
** JF1W **	508 11,800 000	115,055 58	164,898 00	23JAN01 -49,842 42 S	26JAN01	1 000000 00	-49,842 42 S
** JF1W **	517 7,300 000	74,176 46	108,968 44	24JAN01 -34,791 98 S	29JAN01	1 000000 00	-34,791 98 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
92553H100	TOTAL		779,278 58	1,136,811 52	-357,532 94 S	00	-357,532 94 S
92553Q209	VIASYS HEALTHCARE INC	COM NEW			26NOV01	29NOV01	1 000000
** JF1G **	588		162,534 56	137,587 50	24,947 06 S	00	24,947 06 S
	9,000 000						
924734104	VIGNETTE CORP	COM			18JAN01	23JAN01	1 000000
** JF1Z **	607		15,142 85	95,404 17	-80,261 32 L	00	-80,261 32 L
	2,100 000						
** JF1Z **	609		2,205 87	13,987 50	-11,781 63 L	00	-11,781 63 L
	300 000						
** JF1Z **	610		737 48	4,662 50	-3,925 02 L	00	-3,925 02 L
	100 000						
** JF1Z **	615		6,623 40	41,962 50	-35,338 90 L	00	-35,338 90 L
	900 000						
** JF1Z **	617		746 86	4,662 50	-3,915 44 L	00	-3,915 44 L
	100 000						
** JF1Z **	621		2,328 15	14,093 42	-11,765 27 L	00	-11,765 27 L
	300 000						
** JF1Z **	630		848 73	4,768 42	-3,919 69 L	00	-3,919 69 L
	100 000						
** JF1Z **	654		2,348 05	14,305 26	-11,957 21 L	00	-11,957 21 L
	300 000						
** JF1Z **	674		16,400 67	102,487 70	-85,887 03 L	00	-85,887 03 L
	2,200 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
924734104	TOTAL		47,582 26	296,333 97	-248,751 71 L	00	-248,751 71 L
92829S104	VISIBLE GENETICS INC	COM			23APR01	26APR01	1 000000
** JF2Q **	331		3,464 88	32,250 00	-28,785 12 L	00	-28,785 12 L
	500 000						
** JF2Q **	CXL 331		-3,464 88	-32,250 00	28,785 12 L	00	28,785 12 L
	-500 000						
** JF2Q **	334		7,800 38	32,250 00	-24,449 62 L	00	-24,449 62 L
	500 000						
** JF2Q **	423		257,491 41	677,250 00	-319,629 73 L	00	-319,629 73 L
	10,000 000						
** JF2Q **					-100,128 86 S	00	-100,128 86 S
** JF2Q **	434		265,108 16	480,000 00	-214,891 84 S	00	-214,891 84 S
	10,000 000						
92829S104	TOTAL		265,291 79	709,500 00	-344,079 35 L	00	-344,079 35 L
			522,599 57	1,157,250 00	-315,020 70 S	00	-315,020 70 S
92839U187	VISTEON CORP	COM			31OCT01	05NOV01	1 000000
** JF2H **	431		402,772 28	568,667 15	-165,894 87 S	00	-165,894 87 S
	33,700 000						
928497186	VITESSE SEMICONDUCTOR CORP	COM			31JAN01	05FEB01	1 000000
** JF2I **	644		174,340 26	185,952 96	-11,612 70 L	00	-11,612 70 L
	2,400 000						
** JF2I **	877		679,276 35	847,258 80	-167,982 45 L	00	-167,982 45 L
	10,000 000						
** JF2I **	416		80,798 14	722,229 90	-641,431 76 L	00	-641,431 76 L
	9,200 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** JF2I **	419	16,799 44	191,298 84	27SEP01	02OCT01	1 000000	-174,499 40 L
	2,400 000					00	
** JF2I **	420	20,789 38	228,759 00	27SEP01	02OCT01	1 000000	-207,969 70 L
	3,000 000					00	
** JF2I **	423	74,909 54	741,934 08	27SEP01	02OCT01	1 000000	-687,024 54 L
	10,800 000					00	
** JF2I **	427	50,318 32	306,931 25	28SEP01	03OCT01	1 000000	-256,612 93 L
	7,400 000					00	
** JF2Q **	461	224,392 52	203,700 07	06DEC01	11DEC01	1 000000	20,692 45 S
	15,000 000					00	
928497106	TOTAL	1,097,231 35	3,244,364 83			00	-2,147,133 48 L
		224,392 52	203,700 07			00	20,692 45 S
92857W100	VODAFONE GROUP PLC NEW	SPONSORED ADR		17JAN01	22JAN01	1 000000	
** JF1Z **	590	47,219 44	62,711 88			00	-15,492 44 L
	1,400 000						
** JF1Z **	226	18,634 78	34,986 83	21FEB01	26FEB01	1 000000	-16,352 05 L
	700 000					00	
** JF1Z **	230	42,254 59	81,775 24	21FEB01	24FEB01	1 000000	-39,520 65 L
	1,600 000					00	
** JF1Z **	231	33,799 13	72,848 12	21FEB01	26FEB01	1 000000	-39,048 99 S
	1,300 000					00	
** JF1L **	017	792,357 92	1,181,728 90	26FEB01	01MAR01	1 000000	-389,370 98 S
	29,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
92857W100	TOTAL	108,108 81	179,473 95			00	-71,365 14 L
		824,157 05	1,254,577 02			00	-428,419 97 S
929236107	WD 40 CO	COM		18SEP01	21SEP01	1 000000	
** JF1G **	080	79,318 69	75,017 50			00	4,301 19 S
	3,700 000						
929798106	WACKENHUT CORRECTIONS CORP	COM		25JUL01	30JUL01	1 000000	
** JF1G **	616	2,922 30	1,506 50			00	1,415 80 L
	200 000						
** JF1G **	623	25,515 76	13,558 50	26JUL01	31JUL01	1 000000	11,957 26 L
	1,800 000					00	
** JF1G **	644	59,982 99	32,389 75	02AUG01	07AUG01	1 000000	27,593 24 L
	4,300 000					00	
** JF1G **	480	45,796 60	30,130 00	02NOV01	07NOV01	1 000000	35,666 60 L
	4,000 000					00	
** JF1G **	492	51,838 26	24,104 00	05NOV01	08NOV01	1 000000	27,734 26 L
	3,200 000					00	
929798106	TOTAL	206,855 91	101,688 75			00	104,367 16 L
931142103	WAL MART STORES INC	COM		24AUG01	29AUG01	1 000000	
** JF1Y **	288	400,163 52	145,248 61			00	254,914 91 L
	7,900 000						
** JF1Y **	386	17,863 52	7,354 36	17SEP01	20SEP01	1 000000	10,509 16 L
	400 000					00	
** JF1Y **	408	8,829 40	3,677 18	17SEP01	20SEP01	1 000000	5,152 22 L
	200 000					00	
** JF1Y **				19SEP01	24SEP01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	445 200 000	9,070 11		3,677 18	5,392 93 L		00	5,392 93 L
** JF1Y **	488 200 000	8,857 46		3,575 30	21SEP01 5,282 16 L	26SEP01	1 000000 00	5,282 16 L
** JF1Y **	575 2,200 000	114,156 17		39,320 30	04OCT01 74,827 87 L	10OCT01	1 000000 00	74,827 87 L
** JF1Y **	620 4,800 000	247,303 58		85,807 20	05OCT01 161,496 38 L	11OCT01	1 000000 00	161,496 38 L
** JF1Y **	630 400 000	20,947 30		7,150 60	08OCT01 13,796 70 L	11OCT01	1 000000 00	13,796 70 L
** JF1Y **	643 800 000	41,412 61		14,301 20	08OCT01 27,111 41 L	11OCT01	1 000000 00	27,111 41 L
931142103	TOTAL	868,603 47		310,119 93	558,483 74 L		00	558,483 74 L
931422109	WALGREEN CO	COM			08JAN01	11JAN01	1 000000	
** JF1Z **	414 700 000	26,763 94		12,424 06	14,339 88 L		00	14,339 88 L
** JF1Z **	443 600 000	22,877 96		10,668 94	08JAN01 12,209 02 L	11JAN01	1 000000 00	12,209 02 L
** JF1Z **	459 100 000	3,782 07		1,784 74	09JAN01 1,997 33 L	12JAN01	1 000000 00	1,997 33 L
** JF1Z **	493 900 000	34,429 77		16,189 12	10JAN01 18,240 65 L	16JAN01	1 000000 00	18,240 65 L
** JF1Y **	216 2,600 000	112,658 40		100,025 50	21FEB01 12,632 90 S	26FEB01	1 000000 00	12,632 90 S
** JF1Z **	610 800 000	31,540 55		14,504 45	26MAR01 17,036 10 L	29MAR01	1 000000 00	17,036 10 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	613 100 000	3,889 13		1,777 70	26MAR01 2,111 43 L	29MAR01	1 000000 00	2,111 43 L
** JF1Z **	621 1,200 000	47,976 92		21,271 28	27MAR01 26,705 64 L	30MAR01	1 000000 00	26,705 64 L
** JF1Z **	623 200 000	7,999 75		3,530 95	27MAR01 4,468 80 L	30MAR01	1 000000 00	4,468 80 L
** JF1Z **	632 500 000	19,997 43		9,001 81	28MAR01 10,995 62 L	02APR01	1 000000 00	10,995 62 L
** JF1Z **	634 200 000	7,973 33		3,618 17	28MAR01 4,355 16 L	02APR01	1 000000 00	4,355 16 L
** JF1Z **	644 700 000	28,128 63		12,774 42	29MAR01 15,354 21 L	03APR01	1 000000 00	15,354 21 L
** JF1Z **	648 100 000	3,995 22		1,846 02	29MAR01 2,149 20 L	03APR01	1 000000 00	2,149 20 L
** JF1Z **	662 200 000	8,152 17		3,692 05	30MAR01 4,460 12 L	04APR01	1 000000 00	4,460 12 L
** JF1Z **	673 700 000	28,437 46		12,482 43	02APR01 15,955 03 L	05APR01	1 000000 00	15,955 03 L
** JF1Z **	678 400 000	16,030 98		7,028 92	03APR01 9,002 06 L	06APR01	1 000000 00	9,002 06 L
** JF1Z **	678 -400 000	-16,030 98		-7,028 92	03APR01 -9,002 06 L	06APR01	1 000000 00	-9,002 06 L
** JF1Z **	680 300 000	12,023 24		5,219 19	03APR01 6,804 05 L	06APR01	1 000000 00	6,804 05 L
** JF1Z **	683	3,986 81		1,763 06	03APR01 2,223 75 L	06APR01	1 000000 00	2,223 75 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
100 000							
** JFIY **	660 72,366 94	71,338 05	18APR01	23APR01	1 000000	00	1,028 89 S
1,800 000			1,028 89 S				
** JFIY **	676 53,049 01	51,505 48	19APR01	24APR01	1 000000	00	1,543 53 S
1,300 000			1,543 53 S				
** JFIY **	688 57,032 55	55,156 92	20APR01	25APR01	1 000000	00	1,875 63 S
1,400 000			1,875 63 S				
** JFIY **	462 174,963 58	213,322 32	10JUL01	13JUL01	1 000000	00	-38,358 74 S
5,300 000			-38,358 74 S				
** JFIY **	466 6,591 78	7,928 70	11JUL01	16JUL01	1 000000	00	-1,336 92 S
200 000			-1,336 92 S				
** JFIY **	475 58,697 84	72,274 05	11JUL01	16JUL01	1 000000	00	-13,576 21 S
1,800 000			-13,576 21 S				
** JFIY **	482 3,193 81	4,153 71	12JUL01	17JUL01	1 000000	00	-959 90 S
100 000			-959 90 S				
** JFIY **	486 201,278 28	269,220 15	12JUL01	17JUL01	1 000000	00	-67,941 87 S
6,300 000			-67,941 87 S				
** JFIY **	505 3,194 89	4,465 38	13JUL01	18JUL01	1 000000	00	-1,270 49 S
100 000			-1,270 49 S				
** JFIY **	527 18,828 21	26,792 28	16JUL01	19JUL01	1 000000	00	-7,964 07 S
600 000			-7,964 07 S				
** JFIY **	537 3,139 89	4,465 38	17JUL01	20JUL01	1 000000	00	-1,325 49 S
100 000			-1,325 49 S				
** JFIY **	552 78,218 38	109,468 13	17JUL01	20JUL01	1 000000	00	-31,249 75 S
2,500 000			-31,249 75 S				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
931422109	TOTAL	291,954 38	132,548 39	159,405 99 L		00	159,405 99 L
		843,213 56	990,116 05	-146,902 49 S		00	-146,902 49 S
939322103	WASHINGTON MUT INC	COM		22MAR01	27MAR01	1 000000	
** JFIW **	053 546,311 04	246,632 41	299,678 63 S			00	299,678 63 S
11,200 000							
** JFIY **	455 10,404 13	6,748 64	27MAR01	30MAR01	1 000000	00	3,655 49 S
200 000			3,655 49 S				
** JFIY **	463 125,518 93	81,541 66	27MAR01	30MAR01	1 000000	00	43,977 27 S
2,400 000			43,977 27 S				
** JFIY **	475 10,416 85	6,970 96	28MAR01	02APR01	1 000000	00	3,445 89 S
200 000			3,445 89 S				
** JFIY **	663 142,886 52	94,506 36	18APR01	23APR01	1 000000	00	48,380 16 S
2,700 000			48,380 16 S				
** JFIW **	319 533,293 47	235,401 83	25APR01	30APR01	1 000000	00	297,891 64 S
10,690 000			297,891 64 S				
** JFIW **	464 596,611 83	242,228 26	18MAY01	23MAY01	1 000000	00	354,383 57 S
16,500 000			354,383 57 S				
** JFIY **	159 80,637 86	52,094 24	23MAY01	29MAY01	1 000000	00	28,543 62 S
2,200 000			28,543 62 S				
** JFIY **	164 21,905 26	14,207 52	24MAY01	30MAY01	1 000000	00	7,697 74 S
600 000			7,697 74 S				
** JFIY **	167 7,109 50	4,735 84	24MAY01	30MAY01	1 000000	00	2,373 66 S
200 000			2,373 66 S				
** JFIY **	171 64,675 26	42,596 26	24MAY01	30MAY01	1 000000	00	22,079 00 S
			22,079 00 S				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	CN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR CN/LS	NET BAS SECTY GN/LS
	1,800 000						
** JFIY **	174 70,144 25	47,207 75	22,854 50 S	25MAY01	31MAY01	1 000000 00	22,854 50 S
	2,000 000						
** JFIY **	178 24,744 17	16,504 51	8,159 66 S	29MAY01	01JUN01	1 000000 00	8,159 66 S
	700 000						
** JFIY **	179 21,169 75	14,232 44	6,937 31 S	29MAY01	01JUN01	1 000000 00	6,937 31 S
	600 000						
** JFIY **	CXL 179 -21,169 75	-14,232 44	-6,937 31 S	29MAY01	01JUN01	1 000000 00	-6,937 31 S
	-600 000						
** JFIY **	182 10,645 68	7,116 22	3,529 46 S	29MAY01	01JUN01	1 000000 00	3,529 46 S
	300 000						
** JFIY **	183 74,533 86	50,095 64	24,438 22 S	29MAY01	01JUN01	1 000000 00	24,438 22 S
	2,100 000						
** JFIY **							
** JFIY **	186 33,204 57	29,184 32	4,020 25 L	01NOV01	06NOV01	1 000000 00	4,020 25 L
	1,200 000						
** JFIY **	189 25,312 37	21,889 27	3,423 10 L	01NOV01	06NOV01	1 000000 00	3,423 10 L
	900 000						
** JFIY **	191 251,435 40	228,542 20	22,893 20 L	01NOV01	06NOV01	1 000000 00	22,893 20 L
	9,000 000						
** JFIY **	265 97,841 21	89,258 25	6,654 46 L	06NOV01	09NOV01	1 000000 00	6,654 46 L
	3,200 000						
** JFIY **							
** JFIY **	266 9,203 90	8,594 06	609 84 S	06NOV01	09NOV01	1 000000 00	609 84 S
	300 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT	DT	CN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR CN/LS	NET BAS SECTY GN/LS
** JFIY **	271 12,187 59	11,458 75	728 84 S	07NOV01	13NOV01	1 000000 00	728 84 S
	400 000						
** JFIY **	274 15,229 49	14,323 43	906 86 S	07NOV01	13NOV01	1 000000 00	906 86 S
	500 000						
** JFIY **	339 92,985 73	88,728 88	9,809 00 L	26NOV01	29NOV01	1 000000 00	9,809 00 L
	2,800 000						
** JFIY **							
** JFIY **	343 23,400 21	29,114 61	-5,714 40 S	26NOV01	29NOV01	1 000000 00	-5,714 40 S
	700 000						
** JFIY **	353 37,813 72	47,831 15	-18,017 43 S	27NOV01	30NOV01	1 000000 00	-18,017 43 S
	1,150 000						
939322103	TOTAL						
-----	515,706 78	469,577 89	49,752 54 L			00	49,752 54 L
	2,608,500 46	1,438,057 23	1,153,979 77 S			00	1,153,979 77 S
941053100	WASTE CONNECTIONS INC	COM					
** JFIG **	396 228,085 33	84,210 00	136,675 33 S	02MAR01	07MAR01	1 000000 00	136,675 33 S
	7,000 000						
** JFIG **	534 54,204 90	20,451 00	33,753 90 S	15MAR01	20MAR01	1 000000 00	33,753 90 S
	1,700 000						
** JFIG **	544 264,553 68	99,849 00	164,704 68 S	15MAR01	20MAR01	1 000000 00	164,704 68 S
	8,300 000						
** JFIG **	564 130,930 63	50,526 00	80,404 63 S	16MAR01	21MAR01	1 000000 00	80,404 63 S
	4,200 000						
** JFIG **	575 211,416 51	81,804 00	129,612 51 S	19MAR01	22MAR01	1 000000 00	129,612 51 S
	6,800 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
941053100	TOTAL		881,991 05	336,840 00	545,151 05 S	00	545,151 05 S
941105108	WATCHGUARD TECHNOLOGIES INC	COM			04JAN01	09JAN01	1 000000
** JF1W **	352	314,638 39	1,123,874 96	-809,236 57 S		00	-809,236 57 S
	27,300 000						
** JF1W **	390	106,159 34	351,743 30	-245,583 96 S	10JAN01	16JAN01	1 000000
	7,400 000					00	-245,583 96 S
** JF1W **	407	78,114 40	165,591 18	-87,476 58 S	11JAN01	17JAN01	1 000000
	5,100 000					00	-87,476 58 S
941105108	TOTAL		498,912 33	1,641,209 44	-1,142,297 11 S	00	-1,142,297 11 S
942683103	WATSON PHARMACEUTICALS INC	COM			16MAY01	21MAY01	1 000000
** JF1Z **	168	36,240 03	38,187 62	-1,947 59 S		00	-1,947 59 S
	700 000						
** JF1Z **	183	16,043 10	16,544 41	-501 31 S	17MAY01	22MAY01	1 000000
	300 000					00	-501 31 S
** JF1Z **	183	-16,043 10	-14,544 41	501 31 S	17MAY01	22MAY01	1 000000
	-300 000					00	501 31 S
** JF1Z **	198	15,743 11	16,544 41	-801 30 S	17MAY01	22MAY01	1 000000
	300 000					00	-801 30 S
** JF2H **	179	149,491 01	149,237 36	253 65 S	28JUN01	29JUN01	1 000000
	2,400 800					00	253 65 S
** JF1Z **	569	55,491 43	58,002 14	5,489 27 S	29JUN01	05JUL01	1 000000
	900 000					00	5,489 27 S
** JF1Z **	574	36,557 02	34,892 32	1,664 70 S	02JUL01	06JUL01	1 000000
	600 000					00	1,664 70 S
** JF2H **					06JUL01	11JUL01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	205	185,144 88	194,492 48	-9,327 60 S		00	-9,327 60 S
	3,100 000						
** JF1Z **	729	6,257 19	5,987 61	269 58 S	16JUL01	19JUL01	1 000000
	100 000					00	269 58 S
** JF1Z **	739	31,383 20	32,420 30	-1,037 10 S	17JUL01	20JUL01	1 000000
	500 000					00	-1,037 10 S
** JF1Z **	763	6,225 32	6,494 50	-269 18 S	18JUL01	23JUL01	1 000000
	100 000					00	-269 18 S
** JF1Z **	825	6,148 99	6,494 50	-325 51 S	20JUL01	25JUL01	1 000000
	100 000					00	-325 51 S
** JF1Z **	006	24,604 10	26,073 24	-1,469 14 S	23JUL01	26JUL01	1 000000
	400 000					00	-1,469 14 S
** JF1Z **	030	24,302 19	26,383 32	-2,081 13 S	24JUL01	27JUL01	1 000000
	400 000					00	-2,081 13 S
** JF2H **	423	687,821 82	847,794 64	-56,232 67 L	15OCT01	30OCT01	1 000000
	13,400 000					00	-56,232 67 L
** JF2H **						00	-103,740 15 S
942683103	TOTAL		687,821 82	847,794 64	-56,232 67 L	00	-56,232 67 L
			1,265,450 29	1,435,004 46	-113,321 50 S	00	-113,321 50 S
948626106	WEIGHT WATCHERS INTL INC NEW	COM			15NOV01	20NOV01	1 000000
** JF1Z **	274	2,946 39	2,400 00	546 39 S		00	546 39 S
	100 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
950991950	WELSH CARSON ANDERSON VII	LTD PARTN	30MAR01	30MAR01	1 000000	
** JFIG **	157 1,833,416 45	64,272 12	969,144 33 L		00	969,144 33 L
	64,272 120					
** JFIG **	196 1,339,536 00	64,044 36	1,275,491 64 L	08MAY01	1 000000	1,275,491 64 L
	64,044 360			08MAY01	00	
** JFIG **	302 249,912 00	83,432 16	166,479 84 L	19JUL01	1 000000	166,479 84 L
	83,432 160			19JUL01	00	
** JFIG **	290 218,096 61	218,096 61		26JUL01	1 000000	00
	218,096 610			26JUL01	00	
** JFIG **	300 149,186 80	50,723 24	90,462 76 L	11SEP01	1 000000	90,462 76 L
	50,723 240			11SEP01	00	
** JFIG **	494 502,283 00	43,099 00	459,184 00 L	03DEC01	1 000000	459,184 00 L
	43,099 000			03DEC01	00	
** JFIG **	485 144,809 00	50,683 15	94,125 85 L	04DEC01	1 000000	94,125 85 L
	50,683 150			04DEC01	00	
** JFIG **	491 523,389 00	192,460 32	330,928 68 L	05DEC01	1 000000	330,928 68 L
	192,460 320			05DEC01	00	
** JFIG **	533 213,528 00	202,851 60	10,676 40 L	21DEC01	1 000000	10,676 40 L
	202,851 600			21DEC01	00	
950991950	TOTAL		00		00	00
-----		218,096 61	218,096 61		00	00
	4,156,059 45	751,565 95	3,404,493 50 L		00	3,404,493 50 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
954235107	WEST MARINE INC	COM	18OCT01	23OCT01	1 000000	
** JFIG **	383 28,139 06	44,415 00	-16,275 94 L		00	-16,275 94 L
	2,100 000					
** JFIG **	390 84,464 68	137,475 00	-53,010 32 L	19OCT01	1 000000	-53,010 32 L
	6,500 000			24OCT01	00	
** JFIG **	393 32,498 91	52,675 00	-20,376 09 L	19OCT01	1 000000	-20,376 09 L
	2,500 000			24OCT01	00	
** JFIG **	394 41,710 60	67,680 00	-25,969 40 L	19OCT01	1 000000	-25,969 40 L
	3,200 000			24OCT01	00	
** JFIG **	CXL 394 -41,710 60	-67,680 00	25,969 40 L	19OCT01	1 000000	25,969 40 L
	-3,200 000			24OCT01	00	
** JFIG **	399 41,646 60	67,680 00	-26,033 40 L	19OCT01	1 000000	-26,033 40 L
	3,200 000			24OCT01	00	
** JFIG **	413 141,927 05	156,103 55	-14,176 50 L	23OCT01	1 000000	-14,176 50 L
	9,100 000			24OCT01	00	
** JFIG **	419 12,483 58	8,550 40	3,933 18 L	24OCT01	1 000000	3,933 18 L
	800 000			29OCT01	00	
** JFIG **	423 69,523 13	47,132 80	22,390 33 L	24OCT01	1 000000	22,390 33 L
	4,500 000			29OCT01	00	
** JFIG **	431 24,695 17	16,000 00	8,695 17 L	25OCT01	1 000000	8,695 17 L
	1,600 000			30OCT01	00	
954235107	TOTAL		-94,853 57 L		00	-94,853 57 L
-----		435,378 18	530,231 75		00	-94,853 57 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
95988E204	WESTERN WIRELESS CORP	CL A		05APR01	10APR01	1 000000	
** JF21 **	147	152,140 16	195,896 52	-43,756 36 L		00	-43,756 36 L
	3,900 000						
** JF21 **	155	112,032 66	150,577 84	-38,545 18 L	11APR01	17APR01	1 000000
	2,800 000					00	-38,545 18 L
** JF21 **	186	165,384 48	193,157 54	-27,773 06 L	04MAY01	09MAY01	1 000000
	3,700 000					00	-27,773 06 L
** JF21 **	189	99,258 71	110,308 22	-11,049 51 L	08MAY01	11MAY01	1 000000
	2,200 000					00	-11,049 51 L
** JF21 **	231	79,497 35	87,844 63	-8,347 28 L	30MAY01	04JUN01	1 000000
	2,000 000					00	-8,347 28 L
** JF21 **	270	54,192 19	45,325 00	8,867 19 L	18JUN01	21JUN01	1 000000
	1,400 000					00	8,867 19 L
** JF21 **	275	85,775 14	71,225 00	14,550 14 L	20JUN01	25JUN01	1 000000
	2,200 000					00	14,550 14 L
** JF21 **	282	186,828 64	153,872 71	32,955 93 L	21JUN01	26JUN01	1 000000
	4,700 000					00	32,955 93 L
** JF21 **	323	185,006 47	182,763 36	2,243 11 L	26JUL01	31JUL01	1 000000
	4,800 000					00	2,243 11 L
95988E204	TOTAL		1,120,115 80	1,190,970 82	-70,855 02 L	00	-70,855 02 L
961815107	WESTWOOD ONE INC	COM		17JUL01	20JUL01	1 000000	
** JF1W **	795	667,997 00	425,774 34	242,222 66 S		00	242,222 66 S
	21,700 000						
** JF1W **	801	250,598 50	182,713 23	67,885 27 S	18JUL01	23JUL01	1 000000
	8,300 000					00	67,885 27 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1W **	008	212,366 26	165,785 10	46,581 16 S	19JUL01	24JUL01	1 000000
	7,200 000					00	46,581 16 S
** JF1W **	020	42,323 93	38,571 23	3,752 70 S	23JUL01	26JUL01	1 000000
	1,500 000					00	3,752 70 S
** JF1W **	029	48,503 16	46,652 40	1,850 76 S	24JUL01	27JUL01	1 000000
	1,800 000					00	1,850 76 S
** JF1W **	045	58,357 45	57,019 60	1,337 85 S	25JUL01	30JUL01	1 000000
	2,200 000					00	1,337 85 S
** JF1W **	084	75,255 66	68,628 87	6,626 79 S	26JUL01	31JUL01	1 000000
	2,700 000					00	6,626 79 S
** JF1W **	088	25,211 57	22,876 29	2,335 28 S	27JUL01	01AUG01	1 000000
	900 000					00	2,335 28 S
961815107	TOTAL		1,380,613 53	1,008,021 06	372,592 47 S	00	372,592 47 S
96399W999	WHITEHALL ST REAL ESTATE XI			20FEB01	20FEB01	1 000000	
** JF1Q **	080	696,748 51	508,626 41	188,122 10 L		00	188,122 10 L
	508,626 410						
** JF1Q **	142	541,915 51	292,634 38	249,281 13 L	28MAR01	28MAR01	1 000000
	292,634 380					00	249,281 13 L
** JF1Q **	213	81,484 56	62,242 87	19,241 69 L	22MAY01	22MAY01	1 000000
	62,242 870					00	19,241 69 L
** JF1Q **	351	696,640 91	675,856 05	20,784 86 L	28AUG01	28AUG01	1 000000
	675,856 050					00	20,784 86 L
** JF1Q **	351	-696,640 91	-675,856 05	-20,784 86 L	28AUG01	28AUG01	1 000000
	-675,856 050					00	-20,784 86 L
** JF1Q **	358	696,640 91	675,846 05	20,794 86 L	28AUG01	28AUG01	1 000000
						00	20,794 86 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
675,846	050						
** JF1Q **	474	1,625,746	51	28NOV01	28NOV01	1 000000	938,442 82 L
487,303	690			938,442	82 L	00	
9639W999	TOTAL	3,642,536	00			00	1,415,882 60 L
966990970	WHITHALL STREET REAL ESTATE	LIMITED PARTNERSHIP IX		23JAN01	23JAN01	1 000000	
** JF1Q **	036	236,704	01			00	67,350 16 L
169,353	850			67,350	16 L		
** JF1Q **	082	759,186	88	21FEB01	21FEB01	1 000000	497,748 42 L
261,458	460			497,748	42 L	00	
** JF1Q **	082	-759,186	88	21FEB01	21FEB01	1 000000	-497,748 42 L
-261,438	460			-497,748	42 L	00	
** JF1Q **	120	759,186	88	21FEB01	21FEB01	1 000000	497,648 42 L
261,538	460			497,648	42 L	00	
966990970	TOTAL	995,890	89			00	564,998 58 L
969904101	WILLIAMS SONOMA INC	COM		17SEP01	20SEP01	1 000000	
** JFIW **	340	519,527	12			00	-90,206 16 S
20,800	000			-90,206	16 S		
** JFIW **	353	119,097	94	18SEP01	21SEP01	1 000000	-14,489 30 S
4,800	000			-14,489	30 S	00	
** JFIW **	398	147,314	34	24SEP01	27SEP01	1 000000	-42,805 05 S
6,100	000			-42,805	05 S	00	
** JFIW **	399	408,690	87	24SEP01	27SEP01	1 000000	-164,043 89 S
16,900	000			-164,043	89 S	00	
** JFIW **	410	67,757	17	25SEP01	28SEP01	1 000000	-13,497 71 S
2,800	000			-13,497	71 S	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
969904101	TOTAL	1,242,387	44			00	-325,042 11 S
972991947	WILLIS STEIN + PARTNERS III			23JAN01	23JAN01	1 000000	
** JF1Q **	037	974,987	00			00	7,714 00 S
967,273	000			7,714	00 S		
974637100	WINNEBAGO IND INC	COM		25JUL01	30JUL01	1 000000	
** JF1G **	610	281,723	59			00	108,526 29 L
10,000	000			108,526	29 L		
** JF1G **	654	10,925	63	06DEC01	11DEC01	1 000000	5,463 62 L
300	000			5,463	62 L	00	
** JF1G **	655	3,647	04	06DEC01	11DEC01	1 000000	1,822 61 L
100	000			1,822	61 L	00	
** JF1G **	668	110,342	36	07DEC01	12DEC01	1 000000	53,661 86 L
3,100	000			53,661	86 L	00	
** JF1G **	669	3,565	83	07DEC01	12DEC01	1 000000	1,740 65 L
100	000			1,740	65 L	00	
** JF1G **	674	24,550	21	10DEC01	13DEC01	1 000000	11,773 95 L
700	000			11,773	95 L	00	
** JF1G **	675	3,530	60	10DEC01	13DEC01	1 000000	1,705 42 L
100	000			1,705	42 L	00	
** JF1G **	684	51,409	13	11DEC01	14DEC01	1 000000	24,078 73 L
1,500	000			24,078	73 L	00	
** JF1G **	685	3,425	59	11DEC01	14DEC01	1 000000	1,605 14 L
100	000			1,605	14 L	00	
** JF1G **	698	6,867	77	12DEC01	17DEC01	1 000000	3,226 87 L
200	000			3,226	87 L	00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
98235T107	TOTAL		137,408 31	97,500 00	39,908 31 S	00	39,908 31 S
982526105	WRIGLEY WM JR CO	COM			15NOV01	20NOV01	1 000000
" JF1Z "	249 200 000		10,296 70	8,960 74	1,335 96 S	00	1,335 96 S
" JF1Z "	286 100 000		5,131 74	4,402 22	16NOV01 529 52 S	21NOV01	1 000000 00
" JF1Z "	315 200 000		10,208 04	9,238 61	19NOV01 969 43 S	23NOV01	1 000000 00
" JF1Z "	CXL 315 -200 000		-10,208 04	-9,238 61	19NOV01 -969 43 S	23NOV01	1 000000 00
" JF1Z "	316 200 000		10,207 22	9,441 03	19NOV01 766 19 S	23NOV01	1 000000 00
" JF1Z "	331 100 000		5,062 23	4,402 21	20NOV01 460 02 S	26NOV01	1 000000 00
" JF1Z "	351 200 000		10,074 30	9,441 03	21NOV01 633 27 S	27NOV01	1 000000 00
" JF1Z "	434 200 000		10,086 02	9,609 26	30NOV01 476 76 S	05DEC01	1 000000 00
" JF1Z "	457 300 000		15,110 32	14,375 09	03DEC01 735 23 S	06DEC01	1 000000 00
" JF1Z "	465 100 000		5,052 83	4,765 84	04DEC01 286 99 S	07DEC01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
982526105	TOTAL		71,021 36	65,797 42	5,223 94 S	00	5,223 94 S
983764101	XO COMMUNICATIONS INC	CL A			07FEB01	12FEB01	1 000000
" JF2I "	096 8,400 000		175,344 15	159,600 00	15,744 15 L	00	15,744 15 L
" JF2I "	152 7,600 000		30,398 98	144,400 00	10APR01 -114,001 02 L	16APR01	1.000000 00
" JF2I "	157 7,000 000		27,077 89	131,621 87	11APR01 -104,543 98 L	17APR01	1 000000 00
" JF2I "	158 4,300 000		15,436 48	80,490 63	12APR01 -65,054 15 L	18APR01	1 000000 00
" JF2I "	161 46,000 000		137,020 23	1,476,500 65	17APR01 -1,339,480 42 L	20APR01	1 000000 00
983764101	TOTAL		385,277 73	1,992,613 15	-1,607,335 42 L	00	-1,607,335 42 L
984138107	XTRA CORP	COM			14SEP01	20SEP01	1 000000
" JF1I "	761 90,000 000		4,950,000 00	3,759,500 00	1,190,500 00 L	00	1,190,500 00 L
984903104	XICOR INC	COM			12OCT01	17OCT01	1 000000
" JF1G "	341 600 000		5,924 80	3,596 40	2,328 40 S	00	2,328 40 S
" JF1G "	433 3,100 000		30,440 98	18,581 40	25OCT01 11,859 58 S	30OCT01	1 000000 00
" JF1G "	434 600 000		5,888 08	3,596 40	25OCT01 2,291 68 S	30OCT01	1 000000 00
" JF1G "	463 6,300 000		61,737 94	37,762 20	31OCT01 23,975 74 S	05NOV01	1 000000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** JFIG **	473	12,827 32	7,792 20	01NOV01	06NOV01	1 000000	5,035 12 S
	1,300 000			5,035 12 S		00	
** JFIG **	481	35,148 82	22,177 80	02NOV01	07NOV01	1 000000	12,971 02 S
	3,700 000			12,971 02 S		00	
984903104	TOTAL	151,947 94	93,506 40	58,461 54 S		00	58,461 54 S
985021104	YARDVILLE NATIONAL BANCORP	COM		04JAN01	09JAN01	1 000000	
** JFIG **	697	27,436 57	24,400 00	1,236 57 L		00	1,236 57 L
	2,200 000						
** JFIG **	809	27,749 07	24,000 00	3,749 07 L	11APR01	1 000000	3,749 07 L
	2,000 000					00	
** JFIG **	829	41,848 60	36,000 00	5,848 60 L	16APR01	1 000000	5,848 60 L
	3,800 000					00	
** JFIG **	853	27,999 06	24,000 00	3,999 06 L	17APR01	1 000000	3,999 06 L
	2,000 000					00	
** JFIG **	809	27,999 06	24,000 00	3,999 06 L	18APR01	1 000000	3,999 06 L
	2,000 000					00	
** JFIG **	824	27,999 06	24,000 00	3,999 06 L	19APR01	1 000000	3,999 06 L
	2,000 000					00	
** JFIG **	838	7,049 76	6,000 00	1,049 76 L	20APR01	1 000000	1,049 76 L
	500 000					00	
** JFIG **	848	7,074 76	6,000 00	1,074 76 L	23APR01	1 000000	1,074 76 L
	500 000					00	
** JFIG **	871	5,639 81	4,800 00	839 81 L	25APR01	1 000000	839 81 L
	400 000					00	
** JFIG **	104	28,239 05	23,750 00	4,489 05 L	26APR01	1 000000	4,489 05 L
						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
	2,000 000						
** JFIG **	148	27,599 08	23,900 00	3,699 08 L	02MAY01	1 000000	3,699 08 L
	2,000 000					00	
** JFIG **	170	27,599 08	24,010 00	3,589 08 L	04MAY01	1 000000	3,589 08 L
	2,000 000					00	
** JFIG **	191	86,007 13	73,352 50	12,654 63 L	08MAY01	1 000000	12,654 63 L
	6,100 000					00	
** JFIG **	205	5,659 81	4,810 00	849 81 L	09MAY01	1 000000	849 81 L
	400 000					00	
** JFIG **	293	13,699 54	12,025 00	1,674 54 L	24MAY01	1 000000	1,674 54 L
	1,000 000					00	
** JFIG **	302	27,499 08	24,050 00	3,449 08 L	25MAY01	1 000000	3,449 08 L
	2,000 000					00	
** JFIG **	313	6,849 77	6,012 50	837 27 L	29MAY01	1 000000	837 27 L
	500 000					00	
** JFIG **	317	13,749 54	12,025 00	1,724 54 L	30MAY01	1 000000	1,724 54 L
	1,000 000					00	
** JFIG **	350	13,799 54	12,025 00	1,774 54 L	01JUN01	1 000000	1,774 54 L
	1,000 000					00	
** JFIG **	355	15,179 49	13,227 50	1,951 99 L	04JUN01	1 000000	1,951 99 L
	1,100 000					00	
** JFIG **	339	13,799 54	12,025 00	1,774 54 L	05JUN01	1 000000	1,774 54 L
	1,000 000					00	
** JFIG **	351	27,599 08	23,945 00	3,654 08 L	06JUN01	1 000000	3,654 08 L
	2,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** JF1G **	358	37,392 94	30,399 50	04JUN01	07JUN01	1 000000	6,993 44 L
	2,700 000					00	
** JF1G **	369	40,165 66	30,297 75	06JUN01	11JUN01	1 000000	9,865 91 L
	2,900 000					00	
** JF1G **	377	53,118 89	25,074 00	07JUN01	12JUN01	1 000000	8,044 89 L
	2,400 000					00	
** JF1G **	402	15,179 49	11,492 25	11JUN01	14JUN01	1 000000	3,687 24 L
	1,100 000					00	
** JF1G **	406	5,527 81	4,179 00	12JUN01	15JUN01	1 000000	1,348 81 L
	400 000					00	
** JF1G **	411	5,527 81	4,179 00	13JUN01	18JUN01	1 000000	1,348 81 L
	400 000					00	
** JF1G **	419	27,699 07	20,895 00	14JUN01	19JUN01	1 000000	6,804 07 L
	2,000 000					00	
** JF1G **	484	27,999 06	20,895 00	02JUL01	06JUL01	1 000000	7,104 06 L
	2,000 000					00	
** JF1G **	504	13,639 54	10,447 50	10JUL01	13JUL01	1 000000	3,192 04 L
	1,000 000					00	
** JF1G **	530	20,594 31	15,671 25	13JUL01	18JUL01	1 000000	4,923 06 L
	1,500 000					00	
** JF1G **	552	6,849 77	5,223 75	17JUL01	20JUL01	1 000000	1,626 02 L
	500 000					00	
** JF1G **	565	38,945 70	30,297 75	18JUL01	23JUL01	1 000000	8,647 95 L
	2,900 000					00	
** JF1G **	584	21,599 28	16,716 00	19JUL01	24JUL01	1 000000	4,883 28 L
						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	1,600 000						
** JF1G **	588	41,383 62	32,387 25	20JUL01	25JUL01	1 000000	8,996 37 L
	3,100 000					00	
985021104	TOTAL	843,896 43	698,512 50			00	145,383 93 L
98956P102	ZIMMER HOLDINGS INC	COM		13AUG01	16AUG01	1 000000	
** JF2H **	292	46,493 44	43,794 74	2,698 70 S		00	2,698 70 S
	1,700 000						
98975F101	ZORAN CORP	COM		14NOV01	19NOV01	1 000000	
** JF1W **	721	265,896 57	170,709 70	95,186 87 S		00	95,186 87 S
	8,300 000						
989922109	ZOLL MED CORP	COM		25JAN01	30JAN01	1 000000	
** JF1W **	527	128,233 80	102,670 96	25,562 84 S		00	25,562 84 S
	3,200 000						
** JF1W **	528	187,033 08	152,340 16	34,692 92 S	30JAN01	1 000000	34,692 92 S
	4,700 000					00	
989922109	TOTAL	315,266 88	255,011 12	60,255 74 S		00	60,255 74 S
99KUNP905	CREDIT AGR INDOS WIDGIT TAIWAN WTS EXP 11JAN01			05JAN01	11JAN01	1 000000	
** JF1L **	720	1,361,696 06	2,508,849 30	-1,147,153 24 S		00	-1,147,153 24 S
	520,500 000						
** JF1L **	721	77,175 86	00	77,175 86 S	11JAN01	1 000000	77,175 86 S
	29,500 000					00	
99KUNP905	TOTAL	1,438,871 92	2,508,849 30	-1,069,977 38 S		00	-1,069,977 38 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
USD TOTAL					
	11,275,933 81	11,275,933 81	00	00	00
	553,799,872 05	551,500,271 47	9,902,081 78 L	00	9,902,081 78 L
	328,986,051 76	393,246,823 10	-49,612,620 38 S	00	-49,612,620 38 S
** SOUTH AFRICAN RAND **					
610800906	STANDARD BANK INV	ZAR0 10	27NOV01	04DEC01	9 975050
** JF2N **	370 400,786 81	394,021 95	6,764 86 L		6,764 86 L
	13,300 000 40,178 93	53,732 71	478 18 L	-14,231 96	-13,553 78 L
** JF2N **	382 1,599,066 04	1,619,038 00	28NOV01	04DEC01	9 855101
	55,500 000 162,257 70	221,245 92	-19,971 94 L		-19,971 96 L
			-2,026 56 L	-56,961 66	-58,988 22 L
610600906	TOTAL	2,013,059 95	-13,207 10 L		-13,207 10 L
	202,436 63	274,978 63	-1,348 38 L	-71,193 62	-72,542 00 L
624463905	DIMENSION DATA HLD	COM STK USD0 01	14MAR01	20MAR01	7 859200
** JF2N **	391 1,979,049 98	2,710,842 93	-730,992 95 S		-730,992 95 S
	50,000 000 251,813 16	397,688 74	-93,011 12 S	-52,864 46	-145,875 58 S
634283907	ASTRAL FOODS	ORD ZAR0 01	31OCT01	07NOV01	9 437050
** JF1L **	427 65,152 15	38,719 66	26,432 49 L		26,432 49 L
	5,000 000 6,903 87	5,094 85	2,800 93 L	-991 91	1,809 02 L
ZAR TOTAL	2,065,005 00	2,051,779 61	13,225 39 L		13,225 39 L
	209,340 50	280,073 48	1,452 55 L	-72,185 53	-70,732 98 L
	1,979,049 98	2,710,842 93	-730,992 95 S		-730,992 95 S
	251,813 16	397,688 74	-93,011 12 S	-52,864 46	-145,875 58 S
EQUITY TOTAL	11,275,933 81	11,275,933 81	00	00	00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
(30,559,486)	539,445,037 36	570,004,523 29	-14,743,911 34 L	-6,773,200 34	-21,517,111 68 L
(88,144,538)	444,595,424 69	532,739,962 83	-68,320,094 77 S	-1,087,747 74	-69,407,842 51 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
FIXED INCOME					
** DANISH KRONE **					
539711114	DENMARK KINGDOM OF 6PCT BDS	2009/11/15 4 000	30MAY01	01JUN01 8 692600	
** JF2F **	798 31,290,000 00	30,945,000 00	345,000 00 S		345,000 00 S
	30,000,000 000 3,599,613 47	3,621,373 64	39,688 93 S	-61,449 10	-21,760 17 S
** JF2F **	798 -31,290,000 00	-30,945,000 00	-345,000 00 S	01JUN01 8 692600	-345,000 00 S
	-30,000,000 000 -3,599,613 47	-3,621,373 64	-39,688 93 S	41,449 10	21,760 17 S
** JF2F **	799 31,290,000 00	30,945,000 00	345,000 00 S	06JUN01 8 692600	345,000 00 S
	30,000,000 000 3,599,613 47	3,621,373 64	39,688 93 S	-61,449 10	-21,760 17 S
539711114	TOTAL	31,290,000 00	345,000 00 S		345,000 00 S
-----	3,599,613 47	3,621,373 64	39,688 93 S	-61,449 10	-21,760 17 S
571393110	DENMARK KINGDOM OF 4PCT BND	2002/03/15 4 000	26JAN01	31JAN01 8 102600	
** JF2F **	663 19,784,000 00	19,586,000 00	198,000 00 S		198,000 00 S
	20,000,000 000 2,441,685 39	2,292,873 82	24,436 40 S	125,174 97	149,611 57 S
DKK TOTAL	51,074,000 00	50,531,000 00	543,000 00 S		543,000 00 S
-----	6,041,298 86	5,913,447 46	64,125 53 S	63,725 87	127,851 40 S
** EURO CURRENCY **					
577186112	BELGIUM (KINGDOM 4 75PCT B	2005/09/28 4 750	04JAN01	09JAN01 1 058313	
** JF2F **	639 4,006,000 00	3,904,800 00	101,200 00 S		101,200 00 S
	4,000,000 000 3,785,269 57	3,403,228 75	95,623 88 S	286,416 94	382,040 82 S
** JF2F **	210 4,067,200 00	3,904,800 00	162,400 00 L	21DEC01 1 108525	162,400 00 L
	4,000,000 000 3,669,019 64	3,403,228 74	146,500 98 L	119,289 92	265,790 90 L
577186112	TOTAL	4,067,200 00	162,400 00 L		162,400 00 L
-----	3,669,019 64	3,403,228 74	146,500 98 L	119,289 92	265,790 90 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	4,006,000 00	3,904,800 00	101,200 00 S		101,200 00 S
	3,785,269 57	3,403,228 75	95,623 88 S	286,416 94	382,040 82 S
BELGIUM TOTAL	00	00	00	00	00
-----	00	00	00	00	00
	4,067,200 00	3,904,800 00	162,400 00 L		162,400 00 L
	3,669,019 64	3,403,228 74	146,500 98 L	119,289 92	265,790 90 L
	4,006,000 00	3,904,800 00	101,200 00 S		101,200 00 S
	3,785,269 57	3,403,228 75	95,623 88 S	286,416 94	382,040 82 S
** GERMANY **					
439074118	GERMANY (FED REP) 6 25 PCT	2024/01/04 6 250	25OCT01	01NOV01 1 115387	
** JF2E **	656 135,888 00	129,116 66	6,771 34 L		6,771 34 L
	120,000 000 121,830 36	115,501 36	6,070 84 L	258 16	6,329 00 L
464042113	GERMANY (FEDERAL REP 5 25PCT B	2011/01/04 5 250	18JAN01	12FEB01 1 058705	
** JF2E **	063 515,145 00	501,740 00	13,405 00 S		13,405 00 S
	500,000 000 486,580 30	421,235 92	12,661 70 S	52,682 48	65,344 38 S
** JF2E **	064 413,320 00	401,392 00	11,928 00 S	12FEB01 1 058705	11,928 00 S
	400,000 000 390,401 48	336,988 73	11,264 59 S	42,146 16	53,412 75 S
** JF2E **	166 2,280,630 00	2,205,782 00	74,848 00 S	20FEB01 1 078807	74,848 00 S
	2,200,000 000 2,114,029 66	1,854,410 25	69,380 35 S	190,239 06	259,619 41 S
** JF2E **	409 3,461,336 00	3,412,852 00	48,484 00 S	11MAY01 1 107236	48,484 00 S
	3,400,000 000 3,126,105 00	2,867,138 13	43,788 32 S	215,178 55	258,966 87 S
** JF2F **	097 517,000 00	524,550 00	-7,550 00 S	23AUG01 1 096852	-7,550 00 S
	500,000 000 471,348 91	465,800 45	-6,883 34 S	12,431.80	5,548 44 S
** JF2F **	149 6,777,875 00	6,819,150 00	-41,275 00 S	17OCT01 1 100776	-41,275 00 S
	4,500,000 000 6,157,360 80	6,055,405 88	-37,496 28 S	139,451 20	101,954 92 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
444042113	TOTAL	13,965,306 00	13,865,466 00	99,840 00 S			99,840 00 S
		12,745,826 15	12,000,979 36	92,717 34 S		652,129 45	744,846 79 S
524467110	GERMANY(FEDERAL REPU 6PCT 04JU 2007/07/04	6 000		29NOV01	05DEC01	1 126443	
** JF2E **							
050	3,909,420 00	3,829,908 00	79,512 00 S				79,512 00 S
3,600,000 000	3,470,588 39	3,458,980 74	70,586 79 S		-58,979 14		11,607 65 S
539363114	GERMANY FED REPUBLIC 5 25PCT 0 2006/01/04	5 250		14MAY01	13JUN01	1 143184	
** JF2E **							
523	3,671,808 80	3,686,848 00	-15,039 20 S				-15,039 20 S
3,600,000 000	3,211,914 09	3,329,776 13	-13,155 54 S		-104,706 50		-117,862 04 S
** JF2E **							
CXL 523	-3,671,808 80	-3,686,848 00	15,039 20 S	14MAY01	13JUN01	1 143184	15,039 20 S
-3,600,000 000	-3,211,914 09	-3,329,776 13	13,155 54 S		104,706 50		117,862 04 S
** JF2E **							
539	3,671,808 80	3,686,848 00	-15,039 20 S	14MAY01	13JUN01	1 143184	-15,039 20 S
3,600,000 000	3,211,914 09	3,329,776 13	-13,155 54 S		-104,706 50		-117,862 04 S
539363114	TOTAL	3,671,808 80	3,686,848 00	-15,039 20 S			-15,039 20 S
-----		3,211,914 09	3,329,776 13	-13,155 54 S		-104,706 50	-117,862 04 S
572601115	GERMANY FED REP	4 5PCT 04 2009/07/04	4 500	20APR01	10MAY01	1 107236	
** JF2E **							
405	194,400 00	189,480 00	4,920 00 S				4,920 00 S
200,000 000	175,572 33	166,893 91	4,443 50 S		4,234 92		8,678 42 S
577210110	GERMANY(FED REP)	4 125 27A 2004/08/27	4 125	04JAN01	09JAN01	1 058313	
** JF2F **							
640	1,982,000 00	1,973,600 00	8,400 00 L				8,400 00 L
2,000,000 000	1,872,791 88	2,045,340 31	7,937 16 L		-180,485 59		-172,548 43 L
580934110	GERMANY(FED REP)	5 375 4JA 2010/01/04	5 375	20APR01	11MAY01	1 107236	
** JF2E **							
407	618,180 00	628,830 00	-10,650 00 S				-10,650 00 S
600,000 000	558,309 16	587,830 58	-9,618 55 S		-19,902 87		-29,521 42 S
** JF2E **							
049	210,600 00	212,900 00	-2,300 00 S	29NOV01	05DEC01	1 126443	-2,300 00 S
200,000 000	186,960 20	190,875 45	-2,041 83 S		-1,873 42		-3,915 25 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
580934110	TOTAL	828,780 00	841,730 00	-12,950 00 S			-12,950 00 S
		745,269 36	778,706 03	-11,660 38 S		-21,776 29	-35,436 67 S
596788112	GERMANY(FED REPUBLIC 5 25PCT 0 2010/07/04	5 250		07FEB01	13FEB01	1 071754	
** JF2E **							
154	933,750 00	899,820 00	33,930 00 S				33,930 00 S
900,000 000	871,235 38	792,561 12	31,658 38 S		47,015 88		78,674 26 S
** JF2E **							
251	623,940 00	599,880 00	24,060 00 S	02MAR01	09MAR01	1 069747	24,060 00 S
600,000 000	583,259 40	528,374 08	22,491 30 S		32,394 02		54,885 32 S
** JF2F **							
728	6,294,000 00	6,073,800 00	220,200 00 S	22MAR01	27MAR01	1 126126	220,200 00 S
6,000,000 000	5,589,072 62	5,752,799 54	195,537 62 S		-359,264 54		-163,726 92 S
** JF2E **							
414	2,649,894 00	2,660,595 02	-10,701 02 S	20APR01	11MAY01	1 107236	-10,701 02 S
2,600,000 000	2,393,251 31	2,451,337 88	-9,644 63 S		-48,421 94		-58,086 57 S
596788112	TOTAL	10,501,584 00	10,234,095 02	267,488 98 S			267,488 98 S
-----		9,436,818 71	9,525,072 62	240,022 47 S		-328,276 58	-88,253 91 S
99LXHJ110	INT RT SWAP 6 25 6HL P009376	2024/01/04	6 250	15MAY01	22MAY01	1 137980	
** JF2E **							
Y 612	13,431 58	00	-13,431 58 S				-13,431 58 S
120,000 000	11,803 00	00	-11,803 00 S		00		-11,803 00 S
GERMANY TOTAL		2,117,888 00	2,102,716 66	15,171 34 L			15,171 34 L
-----		1,994,622 24	2,160,841 67	14,008 00 L		-180,227 43	-166,219 43 L
		33,084,730 38	32,647,527 02	410,340 20 S			410,340 20 S
		29,797,792 03	29,260,408 79	371,151 38 S		142,625 86	513,777 24 S
** FRANCE **							
590034117	FRANCE REPUBLIC OF 5 5PCT 0A 2010/04/25	5 500		18DEC01	21DEC01	1 108525	
** JF2F **							
212	6,270,000 00	6,078,600 00	191,400 00 L				191,400 00 L
6,000,000 000	5,656,164 72	5,659,175 84	172,661 87 L		-175,672 99		-3,011 12 L
FRANCE TOTAL		6,270,000 00	6,078,600 00	191,400 00 L			191,400 00 L
-----		5,656,164 72	5,659,175 84	172,661 87 L		-175,672 99	-3,011 12 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** ITALY **							
557437113	ITALY (REPUBLIC OF) 5 25PCT D	2029/11/01	5 250	30NOV01	10DEC01	1 114321	
** JF2E **	054	451,628 00	426,972 00	24,656 00 L			24,656 00 L
	460,000 000	404,568 22	383,911 69	22,086 84 L		-1,430 31	20,656 53 L
ITALY TOTAL		451,628 00	426,972 00	24,656 00 L			24,656 00 L
-----		404,568 22	383,911 69	22,086 84 L		-1,430 31	20,656 53 L
** LUXEMBOURG **							
408637119	LEVEL 3 COMMUNICATION EURO SR M	2010/03/15	11 250	06NOV01	13NOV01	1 114579	
** JF2A **	313	117,500 00	250,000 00	-152,500 00 L			-132,500 00 L
	250,000 000	105,420 97	248,349 96	-118,878 97 L		-24,050 02	-142,928 99 L
LUXEMBOURG TOTAL		117,500 00	250,000 00	-152,500 00 L			-132,500 00 L
-----		105,420 97	248,349 96	-118,878 97 L		-24,050 02	-142,928 99 L
** INTERNATIONAL **							
560034118	NETHERLANDS KINGDOM 3 75PCT 1	2009/07/15	3 750	30MAY01	05JUN01	1 165841	
** JF2F **	001	5,439,600 00	5,586,000 00	-146,400 00 L			-146,400 00 L
	6,000,000 000	4,665,816 35	5,877,850 13	-125,574 58 L		-1,086,459 20	-1,212,033 78 L
707743113	NETHERLANDS (KINGDOM) SPCT 15JU	2011/07/15	5 000	12NOV01	15NOV01	1 115022	
** JF2F **	172	6,222,600 00	5,864,400 00	358,200 00 S			358,200 00 S
	6,000,000 000	5,576,495 93	5,030,188 51	321,018 94 S		225,488 48	546,507 42 S
INTERNATIONAL TOTAL		5,439,600 00	5,586,000 00	-146,400 00 L			-146,400 00 L
-----		4,665,816 35	5,877,850 13	-125,574 58 L		-1,086,459 20	-1,212,033 78 L
		6,222,600 00	5,864,400 00	358,200 00 S			358,200 00 S
		5,576,495 93	5,030,188 51	321,018 94 S		225,488 48	546,507 42 S
EUR TOTAL		18,463,816 00	18,349,000 66	114,727 34 L			114,727 34 L
-----		16,495,612 14	17,733,358 03	110,804 14 L		-1,348,550 03	-1,237,745 89 L
		43,313,330 38	42,416,727 02	869,740 20 S			869,740 20 S
		39,159,757 53	37,693,826 05	787,794 20 S		654,531 28	1,442,325 48 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** POUND STERLING **							
99LZSQ117	INT RT SWAP 4HLB CSC P012057	2002/06/16	5 200	26SEP01	03OCT01	0 678150	
** JF2E **	515	18,571 44	00	-18,571 44 S			-18,571 44 S
Y	5,200,000 000	27,385 45	00	-27,385 45 S		00	-27,385 45 S
99MCBC116	INT RATE SWAP 5 5PCT 15	2004/03/15	5 500	26SEP01	03OCT01	0 678150	
** JF2E **	520	23,670 21	00	23,670 21 S			23,670 21 S
Y	2,500,000 000	34,904 09	00	34,904 09 S		00	34,904 09 S
99MCJV116	6MO LIBOR GBP MSC V12422	2004/03/15	1 000	26SEP01	03OCT01	0 678150	
** JF2E **	521	00	8,916 64	8,916 64 S			8,916 64 S
Y	2,500,000 000	00	12,745 96	13,148 48 S		-382 52	12,745 96 S
99MCTP118	6 MO LIBOR GBP V12497	2006/03/15	1 000	27SEP01	02OCT01	0 678771	
** JF2E **	508	8,236 97	36,572 19	28,335 22 S			28,335 22 S
Y	4,300,000 000	12,135 12	52,557 88	41,744 89 S		-1,322 13	40,422 76 S
** JF2E **	508	-8,236 97	-36,572 19	-28,335 22 S			-28,335 22 S
Y	-4,300,000 000	-12,135 12	-52,557 88	-41,744 89 S		1,322 13	-40,422 76 S
** JF2E **	552	8,236 97	36,572 19	28,335 22 S			28,335 22 S
Y	4,300,000 000	12,135 12	52,557 88	41,744 89 S		-1,322 13	40,422 76 S
99MCTP118	TOTAL		8,236 97	36,572 19	28,335 22 S		28,335 22 S
-----			12,135 12	52,557 88	41,744 89 S		40,422 76 S
99MCTV115	IRS GBP R 6 ML P012537	2006/03/15	5 250	26SEP01	03OCT01	0 678150	
** JF2E **	522	4,980 00	00	4,980 00 S			4,980 00 S
Y	1,100,000 000	7,343 51	00	7,343 51 S		00	7,343 51 S
** JF2E **	522	-4,980 00	00	-4,980 00 S			-4,980 00 S
Y	-1,100,000 000	-7,343 51	00	-7,343 51 S		00	-7,343 51 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
99NCTVII5	TOTAL		00	00 S		00	00 S
			00	00 S			00 S
99NCTZ114	6MO LIBOR (GBP) V12539	2006/03/15	1 000	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	523 4,980 00		9,914 49	4,934 49 S			4,934 49 S
	1,100,000 000		14,182 68	7,276 40 S		-437 23	6,839 17 S
** JF2E **				26SEP01	03OCT01	0 678150	
Y	523 -4,980 00		-9,914 49	-4,934 49 S		437 23	-4,934 49 S
	-1,100,000 000		-14,182 68	-7,276 40 S			-6,839 17 S
** JF2E **				26SEP01	03OCT01	0 678150	
Y	566 4,980 00		9,914 49	4,934 49 S			4,934 49 S
	1,100,000 000		14,182 68	7,276 40 S		-437 23	6,839 17 S
99NCTZ114	TOTAL		4,980 00	4,934 49 S		-437 23	4,934 49 S
			7,343 51	7,276 40 S			6,839 17 S
99MDPTI12	6MO LIBOR GBP V12653 V12653	2004/03/15	1 000	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	525 00		2,919 69	2,919 69 S			2,919 69 S
	800,000 000		4,183 04	4,305 37 S		-122 33	4,183 04 S
99MDPYI11	IRS GBP P12651/V1265 P012651	2004/03/15	5 500	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	524 7,448 28		00	7,448 28 S			7,448 28 S
	800,000 000		10,983 23	10,983 23 S		00	10,983 23 S
99MDQAI12	IRS GBP P12685/V1268 P012685	2004/03/15	5 250	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	526 17,462 37		2,567 60	15,094 77 S		107 58	15,094 77 S
	5,200,000 000		26,044 93	22,258 75 S			22,366 33 S
99MEFH117	IRS GBP P012909/V129 P012909	2006/06/15	5 500	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	528 14,860 81		00	14,860 81 S			14,860 81 S
	3,320,000 000		21,913 75	21,913 75 S		00	21,913 75 S
99MEFPI19	6MLB V12901/P012909 V12901	2006/06/15	1 000	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	529 00		17,899 74	17,899 74 S			17,899 74 S
	3,320,000 000		25,363 62	26,394 96 S		-1,011 34	25,363 62 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
99MKVVI14	IRS GBP P013998 / V1 P013998	2006/03/19	5 500	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	518 92,478 87		00	-92,478 87 S			-92,478 87 S
	13,400,000 000		136,369 34	-136,369 34 S		00	-136,369 34 S
99MKVMI12	IRS GBP V13990 / P01 V13990	2006/03/19	1 000	26SEP01	03OCT01	0 678150	
** JF2E **							
Y	519 00		22,381 34	-22,381 34 S			-22,381 34 S
	13,400,000 000		31,977 36	-33,003 52 S		1,026 16	-31,977 36 S
GBP TOTAL			101,171 69	-9,351 80 S			-9,351 80 S
-----			144,729 14	-13,828 39 S		-2,141 81	-15,978 20 S
**	SWEDISH KRONA	**					
562289111	SWEDEN KINGDOM OF 3 5PCT 20	2006/04/20	3 500	19SEP01	24SEP01	10 473700	
** JF2F **							
Y	124 23,879,250 00		23,907,750 00	-28,500 00 S			-28,500 00 S
	25,000,000 000		2,324,978 12	-2,721 10 S		-42,332 06	-45,053 16 S
SEK TOTAL			23,879,250 00	-28,500 00 S			-28,500 00 S
-----			2,324,978 12	-2,721 10 S		-42,332 06	-45,053 16 S
**	US DOLLAR	**					
00138QAA5	AIG SUMERICA GLOBA SR NT 144	2011/05/10	6 300	13DEC01	18DEC01	1 000000	
** JF2D **							
Y	712 776,902 40		758,882 80	18,019 60 S		00	18,019 60 S
	760,000 000						
001957AW9	AT+T CORP NT	2029/05/15	6 500	27FEB01	02MAR01	1 000000	
** JF2D **							
Y	797 205,515 80		242,393 20	-36,877 40 L		00	-36,877 40 L
	245,000 000						
** JF2D **				15MAY01	18MAY01	1 000000	
Y	200 67,250 40		79,632 00	-12,381 60 L		00	-12,381 60 L
	80,000 000						
** JF2D **				18OCT01	23OCT01	1 000000	
Y	557 67,455 00		74,218 90	-6,763 90 L		00	-6,763 90 L
	75,000 000						
** JF2D **				15NOV01	20NOV01	1 000000	
Y	644 141,611 70		160,898 90	-19,287 20 L		00	-19,287 20 L
	170,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
001957AW9	TOTAL		481,832 90	557,143 00	-75,310 10 L	00	-75,310 10 L
002920AC0	ABBEY MATL PLC DEB	2029/10/26	7 950	31JAN01	05FEB01	1 000000	
" JF2D "	736 85,000 000	95,996 45	83,671 45	12,325 00 S		00	12,325 00 S
" JF2D "	015 60,000 000	67,039 00	59,062 20	06MAR01 7,977 60 L	09MAR01	1 000000 00	7,977 60 L
" JF2D "	019 135,000 000	152,228 70	132,889 95	07MAR01 19,338 75 L	12MAR01	1 000000 00	19,338 75 L
" JF2D "	267 70,000 000	77,721 70	68,905 90	07JUN01 8,815 80 L	12JUN01	1 000000 00	8,815 80 L
002920AC0	TOTAL		296,990 20	260,858 05	36,132 15 L	00	36,132 15 L
			95,996 45	83,671 45	12,325 00 S	00	12,325 00 S
008685AB5	AHOLD FIN USA INC NT	2029/05/01	6 875	05APR01	10APR01	1 000000	
" JF2D "	089 80,000 000	72,132 80	79,878 75	-7,745 95 L		00	-7,745 95 L
" JF2D "	205 155,000 000	138,215 05	154,783 40	16MAY01 -14,568 35 L	21MAY01	1 000000 00	-14,568 35 L
008685AB5	TOTAL		210,347 85	234,662 15	-24,314 30 L	00	-24,314 30 L
008685AC3	AHOLD FIN USA GTD NT	2010/07/15	8 250	09JAN01	12JAN01	1 000000	
" JF2G "	147 540,000 000	591,397 20	589,582 80	1,814 40 S		00	1,814 40 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00915BAJ5	AIR PRODS + CHEMS INC	2021/04/15	8 750	22AUG01	27AUG01	1 000000	
" JF2G "	058 635,000 000	780,808 70	792,010 10	-11,201 40 L		00	-11,201 40 L
01F0524A7	FMMA TBA OCT 15 SINGLE FAM	2099/12/31	5 500	24SEP01	18OCT01	1 000000	
" JF2E "	447 2,000,000 000	1,991,562 50	1,988,125 00	3,437 50 S		00	3,437 50 S
01F0524B5	FMMA TBA NOV 15 SINGLE FAM	2099/12/01	5 500	29OCT01	19NOV01	1 000000	
" JF2E "	689 2,000,000 000	2,009,687 50	1,985,625 00	24,062 50 S		00	24,062 50 S
01F052417	FMMA TBA JAN 15 SINGLE FAM	2099/12/31	5 500	10DEC01	17JAN02	1 000000	
" JF2E "	093 4,000,000 000	3,913,750 00	4,026,250 00	-112,500 00 S		00	-112,500 00 S
" JF2E "	095 2,000,000 000	1,955,937 50	2,013,750 00	10DEC01 -57,812 50 S	17JAN02	1 000000 00	-57,812 50 S
" JF2E "	CXL 095 -2,000,000 000	-1,955,937 50	-2,013,750 00	10DEC01 57,812 50 S	17JAN02	1 000000 00	57,812 50 S
" JF2E "	311 2,000,000 000	1,955,937 50	2,013,750 00	10DEC01 -57,812 50 S	17JAN02	1 000000 00	-57,812 50 S
" JF2E "	367 4,000,000 000	3,913,750 00	4,027,500 00	10DEC01 -113,750 00 S	17JAN02	1 000000 00	-113,750 00 S
" JF2E "	CXL 367 -4,000,000 000	-3,913,750 00	-4,027,500 00	10DEC01 113,750 00 S	17JAN02	1 000000 .00	113,750 00 S
" JF2E "	397 2,000,000 000	1,955,937 50	2,013,750 00	10DEC01 -57,812 50 S	17JAN02	1 000000 00	-57,812 50 S
" JF2E "	140 2,000,000 000	1,960,625 80	2,013,437 50	11DEC01 -52,812 50 S	17JAN02	1 000000 00	-52,812 50 S
" JF2E "				11DEC01	17JAN02	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
CXL 140 -2,000,000 000	-1,960,625 00	-2,013,437 50	52,812 50 S			00	52,812 50 S
** JF2E ** 310 2,000,000 000	1,960,625 00	2,013,750 00	11DEC01 -53,125 00 S	17JAN02	1 000000 00		-53,125 00 S
** JF2E ** CXL 310 -2,000,000 000	-1,960,625 00	-2,013,750 00	11DEC01 53,125 00 S	17JAN02	1 000000 00		53,125 00 S
01F052417 TOTAL	7,825,625 00	8,053,750 00	-228,125 00 S		00		-228,125 00 S
01F052466 FNMA ** JF2E **	TBA JUN 15 SINGLE FAM 694 2,000,000 000	2099/12/31 1,947,456 25	5 500 1,938,593 75	07JUN01 9,062 50 S	18JUN01	1 000000 00	9,062 50 S
01F052474 FNMA ** JF2E **	TBA JUL 15 SINGLE FAM 073 2,000,000 000	2099/12/31 1,948,281 25	5 500 1,944,375 00	16JUL01 3,906 25 S	19JUL01	1 000000 00	3,906 25 S
** JF2E ** 179 2,000,000 000	1,956,171 88	1,945,425 00	07AUG01 10,546 88 S	16AUG01	1 000000 00		10,546 88 S
** JF2E ** CXL 179 -2,000,000 000	-1,956,171 88	-1,945,425 00	07AUG01 -10,546 88 S	16AUG01	1 000000 00		-10,546 88 S
** JF2E ** 628 2,000,000 000	1,956,171 88	1,945,425 00	07AUG01 10,546 88 S	16AUG01	1 000000 00		10,546 88 S
01F052474 TOTAL	3,904,453 13	3,890,000 00	14,453 13 S		00		14,453 13 S
01F052490 FNMA ** JF2E **	TBA SEP 15 SINGLE FAM 394 2,000,000 000	2099/12/31 1,991,953 13	5 500 1,952,500 00	17SEP01 39,453 13 S	20SEP01	1 000000 00	39,453 13 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01F0604A0 FNMA ** JF2G **	TBA OCT 15 SINGLE FAM 583 1,220,000 000	2099/12/01 1,239,825 00	6 000 1,229,625 00	15OCT01 10,200 00 S	18OCT01	1 000000 00	10,200 00 S
** JF2G ** 584 1,210,000 000	1,232,309 38	1,230,796 88	15OCT01 1,512 50 S	18OCT01	1 000000 00		1,512 50 S
01F0604A0 TOTAL	2,472,134 38	2,460,421 88	11,712 50 S		00		11,712 50 S
01F0604B8 FNMA ** JF2G **	TBA NOV 15 SINGLE FAM 084 1,210,000 000	2016/11/01 1,236,421 48	6 000 1,226,259 37	14NOV01 10,162 11 S	19NOV01	1 000000 00	10,162 11 S
** JF2G ** 085 1,220,000 000	1,247,021 09	1,239,040 63	14NOV01 7,980 46 S	19NOV01	1 000000 00		7,980 46 S
01F0604B8 TOTAL	2,483,442 57	2,465,300 00	18,142 57 S		00		18,142 57 S
01F0604C6 FNMA ** JF2E **	TBA DEC 15 SINGLE FAM 735 7,000,000 000	2099/12/01 7,169,531 25	6 000 7,100,625 00	08NOV01 68,906 25 S	18DEC01	1 000000 00	68,906 25 S
** JF2E ** CXL 735 -7,000,000 000	-7,169,531 25	-7,100,625 00	08NOV01 -68,906 25 S	18DEC01	1 000000 00		-68,906 25 S
** JF2E ** 736 7,000,000 000	7,172,812 50	7,040,468 75	08NOV01 132,343 75 S	18DEC01	1 000000 00		132,343 75 S
** JF2E ** 153 7,000,000 000	7,025,703 12	7,100,625 00	11DEC01 -74,921 88 S	18DEC01	1 000000 00		-74,921 88 S
** JF2G ** 355 1,210,000 000	1,213,970 31	1,233,065 63	11DEC01 -19,095 32 S	18DEC01	1 000000 00		-19,095 32 S
** JF2G ** 356 1,220,000 000	1,224,765 63	1,243,637 50	11DEC01 -18,871 87 S	18DEC01	1 000000 00		-18,871 87 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F0604C6	TOTAL	14,437,251 56		16,617,796 88	19,454 68 S		00	19,454 68 S
01F060410	FNMA TBA JAN 15 SINGLE FAM		2099/12/01	6 000	14DEC01	17JAN02	1 000000	
** JF2E **	223	1,995,312 50		1,993,750 00	1,562 50 S		00	1,562 50 S
	2,000,000 000							
** JF2E **	255	1,993,125 00		1,994,140 62	-1,015 62 S	18DEC01	17JAN02	1 000000
	2,000,000 000						00	-1,015 62 S
** JF2E **	254	4,982,812 50		4,989,023 44	-6,210 94 S	18DEC01	17JAN02	1 000000
	5,000,000 000						00	-6,210 94 S
** JF2E **	257	6,975,937 50		7,002,187 50	-26,250 00 S	18DEC01	17JAN02	1 000000
	7,000,000 000						00	-26,250 00 S
** JF2C **	510	942,056 25		940,000 00	2,056 25 S	31DEC01	17JAN02	1 000000
	940,000 000						00	2,056 25 S
01F060410	TOTAL	14,889,243 75		16,919,101 56	-29,857 81 S		00	-29,857 81 S
01F060469	FNMA TBA JUN 15 SINGLE FAM		2099/12/31	6 000	13JUN01	18JUN01	1 000000	
** JF2C **	214	809,587 89		806,850 00	2,737 89 S		00	2,737 89 S
	815,000 000							
01F060477	FNMA TBA JUL 15 SINGLE FAM		2099/12/31	6 000	17JUL01	19JUL01	1 000000	
** JF2C **	542	809,906 25		808,123 44	1,782 81 S		00	1,782 81 S
	815,000 000							
** JF2C **	543	392,531 25		390,185 94	2,345 31 S	17JUL01	19JUL01	1 000000
	395,000 000						00	2,345 31 S
01F060477	TOTAL	1,202,437 50		1,198,309 38	4,128 12 S		00	4,128 12 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060485	FNMA TBA AUG 15 SINGLE FAM		2099/12/31	6 000	14AUG01	16AUG01	1 000000	
** JF2C **	814	1,211,465 23		1,200,546 88	10,918 35 S		00	10,918 35 S
	1,210,000 000							
01F060493	FNMA TBA SEP 15 SINGLE FAM		2099/12/31	6 000	18SEP01	20SEP01	1 000000	
** JF2C **	321	1,222,147 27		1,208,865 63	13,281 64 S		00	13,281 64 S
	1,210,000 000							
01F0606AB	FNMA TBA OCT 30 SINGLE FAM		2099/10/01	6 000	20SEP01	15OCT01	1 000000	
** JF2E **	419	3,962,500 00		3,927,500 00	35,000 00 S		00	35,000 00 S
	4,000,000 000							
** JF2E **	CXL 419	-3,962,500 00		-3,927,500 00	-35,000 00 S	20SEP01	15OCT01	1 000000
	-4,000,000 000						00	-35,000 00 S
** JF2E **	505	3,962,500 00		3,927,500 00	35,000 00 S	20SEP01	15OCT01	1 000000
	4,000,000 000						00	35,000 00 S
** JF2E **	556	3,497,402 34		3,436,562 50	60,839 84 S	09OCT01	15OCT01	1 000000
	3,500,000 000						00	60,839 84 S
01F0606AB	TOTAL	7,459,902 34		7,364,062 50	95,839 84 S		00	95,839 84 S
01F060686	FNMA TBA NOV 30 SINGLE FAM		2099/12/01	6 000	31OCT01	14NOV01	1 000000	
** JF2E **	690	3,525,703 13		3,486,875 00	38,828 13 S		00	38,828 13 S
	3,500,000 000							
01F0606C4	FNMA TBA DEC 30 SINGLE FAM		2099/12/01	6 000	24NOV01	13DEC01	1 000000	
** JF2E **	027	3,443,125 00		3,513,125 00	-70,000 00 S		00	-70,000 00 S
	3,500,000 000							
** JF2E **	CXL 027	-3,443,125 00		-3,513,125 00	70,000 00 S	24NOV01	13DEC01	1 000000
	-3,500,000 000						00	70,000 00 S
** JF2C **	217	1,703,946 29		1,726,790 63	-22,844 34 S	04DEC01	13DEC01	1 000000
	1,715,000 000						00	-22,844 34 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET BAS SECTY GN/LS
01F0606C4	TOTAL	1,783,946 29	1,726,790 43		-22,844 34 S		00	-22,844 34 S
01F060618	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	6 000	26NOV01	14JAN02	1 000000	
** JF2E **	028	979,687 50	983,125 00		-3,437 50 S		00	-3,437 50 S
	1,000,000 000							
** JF2E **	270	3,897,500 00	3,961,563 11		11DEC01	14JAN02	1 000000	-64,063 11 S
	4,000,000 000				-64,063 11 S		00	
** JF2E **	315	1,947,187 50	1,980,781 25		31DEC01	14JAN02	1 000000	-33,593 75 S
	2,000,000 000				-33,593 75 S		00	
01F060618	TOTAL	6,824,375 00	6,925,469 36		-101,094 36 S		00	-101,094 36 S
01F060642	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6 000	09APR01	16APR01	1 000000	
** JF2G **	326	2,875,802 34	2,846,287 50		29,514 84 S		00	29,514 84 S
	2,940,000 000							
01F060659	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6 000	04MAY01	14MAY01	1 000000	
** JF2E **	494	1,464,023 44	1,462,500 00		1,523 44 S		00	1,523 44 S
	1,500,000 000							
** JF2E **	495	4,390,664 06	4,389,843 75		04MAY01	14MAY01	1 000000	820 31 S
	4,500,000 000				820 31 S		00	
** JF2E **	496	1,463,554 69	1,465,546 88		04MAY01	14MAY01	1 000000	-1,992 19 S
	1,500,000 000				-1,992 19 S		00	
01F060659	TOTAL	7,318,242 19	7,317,890 63		351 56 S		00	351 56 S
01F060667	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 000	07JUN01	13JUN01	1 000000	
** JF2E **	685	1,452,949 22	1,461,562 50		-8,613 28 S		00	-8,613 28 S
	1,500,000 000							
** JF2E **	686	4,358,847 66	4,383,281 25		07JUN01	13JUN01	1 000000	-24,433 59 S
	4,500,000 000				-24,433 59 S		00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET BAS SECTY GN/LS
** JF2E **	687	1,451,953 13	1,461,093 75		07JUN01	13JUN01	1 000000	-9,140 62 S
	1,500,000 000				-9,140 62 S		00	
01F060667	TOTAL	7,263,750 01	7,305,937 50		-42,187 49 S		00	-42,187 49 S
01F060675	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	6 000	05JUL01	16JUL01	1 000000	
** JF2E **	028	1,441,816 41	1,449,843 75		-8,027 34 S		00	-8,027 34 S
	1,500,000 000							
** JF2E **	029	4,325,449 22	4,349,531 25		05JUL01	16JUL01	1 000000	-24,082 03 S
	4,500,000 000				-24,082 03 S		00	
** JF2E **	030	1,441,816 41	1,448,906 25		05JUL01	16JUL01	1 000000	-7,089 84 S
	1,500,000 000				-7,089 84 S		00	
** JF2E **	031	7,689,687 50	7,765,625 00		05JUL01	16JUL01	1 000000	-75,937 50 S
	8,000,000 000				-75,937 50 S		00	
01F060675	TOTAL	14,898,769 54	15,013,906 25		-115,136 71 S		00	-115,136 71 S
01F060683	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	6 000	07AUG01	13AUG01	1 000000	
** JF2E **	166	1,461,796 88	1,439,062 50		22,734 38 S		00	22,734 38 S
	1,500,000 000							
** JF2E **	167	4,385,390 63	4,317,187 50		07AUG01	13AUG01	1 000000	68,203 13 S
	4,500,000 000				68,203 13 S		00	
** JF2E **	168	9,258,046 88	9,114,062 50		07AUG01	13AUG01	1 000000	143,984 38 S
	9,500,000 000				143,984 38 S		00	
** JF2E **	169	9,745,507 81	9,626,562 50		07AUG01	13AUG01	1 000000	118,945 31 S
	10,000,000 000				118,945 31 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
01F060683	TOTAL	24,050,742 20	24,496,875 00	353,867 20 S		00	353,867 20 S
01F060491	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	6 000	15AUG01	17SEP01	1 000000	
** JF2E **	224	9,789,062 50	9,721,875 00	67,187 50 S		00	67,187 50 S
10,000,000 000							
** JF2E **	288	7,866,250 00	7,777,500 00	88,750 00 S	17SEP01	1 000000	88,750 00 S
8,000,000 000						00	
** JF2E **	288	-7,866,250 00	-7,777,500 00	-88,750 00 S	17SEP01	1 000000	-88,750 00 S
-8,000,000 000						00	
** JF2E **	313	7,866,250 00	7,777,500 00	88,750 00 S	17SEP01	1 000000	88,750 00 S
8,000,000 000						00	
** JF2E **	313	-7,866,250 00	-7,777,500 00	-88,750 00 S	17SEP01	1 000000	-88,750 00 S
-8,000,000 000						00	
** JF2E **	301	7,380,175 78	7,291,406 25	88,769 53 S	17SEP01	1 000000	88,769 53 S
7,500,000 000						00	
** JF2E **	301	-7,380,175 78	-7,291,406 25	-88,769 53 S	17SEP01	1 000000	-88,769 53 S
-7,500,000 000						00	
** JF2E **	312	7,380,175 75	7,291,406 25	88,769 50 S	17SEP01	1 000000	88,769 50 S
7,500,000 000						00	
01F060691	TOTAL	17,169,238 25	17,013,281 25	155,957 00 S		00	155,957 00 S
01F0624A6	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	6 500	16OCT01	18OCT01	1 000000	
** JF2G **	591	1,596,660 94	1,581,693 75	14,967 19 S		00	14,967 19 S
1,545,000 000							
** JF2G **	592	961,714 45	952,959 38	8,755 07 S	18OCT01	1 000000	8,755 07 S
930,000 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
01F0624A6	TOTAL	2,558,375 39	2,554,653 13	23,722 26 S		00	23,722 26 S
01F0624B4	FNMA TBA NOV 15 SINGLE FAM	2099/12/01	6 500	14NOV01	19NOV01	1 000000	
** JF2G **	886	2,441,493.75	2,432,784 38	8,709 37 S		00	8,709 37 S
2,360,000 000							
** JF2G **	887	1,595,816 02	1,600,878 12	-5,062 10 S	19NOV01	1 000000	-5,062 10 S
1,545,000 000						00	
** JF2G **	888	960,370 31	964,003 13	-3,632 82 S	19NOV01	1 000000	-3,632 82 S
930,000 000						00	
01F0624B4	TOTAL	4,997,688 08	4,997,665 63	14 45 S		00	14 45 S
01F0624C2	FNMA TBA DEC 15 SINGLE FAM	2099/12/01	6 500	11DEC01	18DEC01	1 000000	
** JF2G **	357	2,409,843 75	2,435,962 50	-26,918 75 S		00	-26,918 75 S
2,360,000 000							
** JF2G **	358	1,577,107 03	1,592,825 01	-14,917 98 S	18DEC01	1 000000	-14,917 98 S
1,545,000 000						00	
** JF2G **	359	949,326 56	958,481 25	-9,154 69 S	18DEC01	1 000000	-9,154 69 S
930,000 000						00	
01F0624C2	TOTAL	4,935,477 34	4,986,468 76	-50,991 42 S		00	-50,991 42 S
01F062416	FNMA TBA JAN 15 SINGLE FAM	2099/12/01	6 500	31DEC01	17JAN02	1 000000	
** JF2G **	470	1,829,217 19	1,826,973 44	2,243 75 S		00	2,243 75 S
1,795,000 000							
01F062457	FNMA TBA MAY 15 SINGLE FAM	2099/12/31	6 500	03MAY01	17MAY01	1 000000	
** JF2G **	560	1,209,083 91	1,208,817 19	186 72 S		00	186 72 S
1,195,000 000							

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
01F062465	FNMA TBA JUN 15 SINGLE FAM		2099/12/31	6 500	13JUN01	18JUN01	1 000000	
.. JF2G ..	215	1,206,856 64		1,206,950 00			00	-93 36 S
	1,195,000 000							
01F062473	FNMA TBA JUL 15 SINGLE FAM		2099/12/31	6 500	17JUL01	19JUL01	1 000000	
.. JF2G ..	544	1,208,023 63		1,204,335 94	3,687 69 S		00	3,687 69 S
	1,195,000 000							
.. JF2G ..	545	940,353 52		932,615 63	7,737 89 S	19JUL01	1 000000	7,737 89 S
	930,000 000						00	
01F062473	TOTAL	2,148,377 15		2,136,951 57	11,425 58 S		00	11,425 58 S
01F062481	FNMA TBA AUG 15 SINGLE FAM		2099/12/31	6 500	09AUG01	16AUG01	1 000000	
.. JF2G ..	797	1,216,285 94		1,205,829 69	10,456 25 S		00	10,456 25 S
	1,195,000 000							
.. JF2G ..	798	356,234 38		353,281 25	2,953 13 S	16AUG01	1 000000	2,953 13 S
	350,000 000						00	
.. JF2G ..	815	947,946 09		941,125 00	6,821 09 S	16AUG01	1 000000	6,821 09 S
	930,000 000						00	
01F062481	TOTAL	2,520,466 41		2,500,235 94	20,230 47 S		00	20,230 47 S
01F062499	FNMA TBA SEP 15 SINGLE FAM		2099/12/31	6 500	18SEP01	20SEP01	1 000000	
.. JF2G ..	322	1,585,556 25		1,568,657 81	16,898 44 S		00	16,898 44 S
	1,545,000 000							
.. JF2G ..	323	955,284 38		945,403 13	9,881 25 S	20SEP01	1 000000	9,881 25 S
	930,000 000						00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
01F062499	TOTAL	2,540,840 63		2,514,060 94	26,779 69 S		00	26,779 69 S
01F0626A4	FNMA TBA OCT 30 SINGLE FAM		2099/12/01	6 500	20SEP01	15OCT01	1 000000	
.. JF2E ..	420	5,053,906 25		5,007,812 50	46,093 75 S		00	46,093 75 S
	5,000,000 000							
.. JF2G ..	427	1,332,935 16		1,314,787 50	18,147 66 S	15OCT01	1 000000	18,147 66 S
	1,305,000 000						00	
.. JF2G ..	428	1,322,721 09		1,309,164 06	13,557 03 S	15OCT01	1 000000	13,557 03 S
	1,295,000 000						00	
.. JF2G ..	538	1,338,628 91		1,322,396 88	16,232 03 S	15OCT01	1 000000	16,232 03 S
	1,315,000 000						00	
.. JF2G ..	568	1,740,726 56		1,728,703 13	12,023 43 S	15OCT01	1 000000	12,023 43 S
	1,710,000 000						00	
01F0626A4	TOTAL	10,788,917 97		10,682,864 07	106,053 90 S		00	106,053 90 S
01F0626B2	FNMA TBA NOV 30 SINGLE FAM		2099/12/01	6 500	01NOV01	15NOV01	1 000000	
.. JF2G ..	735	1,753,952 34		1,740,993 75	12,958 59 S		00	12,958 59 S
	1,710,000 000							
.. JF2G ..	747	1,346,488 09		1,337,373 44	9,114 65 S	14NOV01	1 000000	9,114 65 S
	1,315,000 000						00	
.. JF2G ..	773	2,464,593 75		2,438,187 50	26,406 25 S	14NOV01	1 000000	26,406 25 S
	2,600,000 000						00	
01F0626B2	TOTAL	5,745,034 18		5,716,554 69	48,479 49 S		00	48,479 49 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET SECTY	GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS			NET BAS	SECTY GN/LS
	225,000 000								
** JF2G **	273	2,246,679 30	2,260,778 13		26JAN01	12FEB01	1 000000		-14,098 83 S
	2,270,000 000						00		
** JF2G **	273	-2,246,679 30	-2,260,778 13		26JAN01	12FEB01	1 000000		14,098 83 S
	-2,270,000 000				14,098 83 S		00		
** JF2G **	554	2,246,679 30	2,258,703 91		26JAN01	12FEB01	1 000000		-12,024 61 S
	2,270,000 000						00		
** JF2G **	390	2,187,946 88	2,181,103 13		01FEB01	12FEB01	1 000000		6,843 75 S
	2,190,000 000				6,843 75 S		00		
01F062622	TOTAL	4,454,637 90	4,463,892 98				00		-7,255 08 S
01F062630	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	6 500	02MAR01	13MAR01	1 000000		
** JF2G **	702	2,257,053 91	2,243,043 75				00		14,010 16 S
	2,270,000 000				14,010 16 S				
01F062648	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6 500	03APR01	23APR01	1 000000		
** JF2G **	284	2,261,487 50	2,254,393 75				00		7,093 75 S
	2,270,000 000				7,093 75 S				
** JF2G **	285	254,043 75	254,123 44		03APR01	16APR01	1 000000		-79 69 S
	255,000 000				-79 69 S		00		
01F062648	TOTAL	2,515,531 25	2,508,517 19				00		7,014 06 S
01F062655	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6 500	04APR01	14MAY01	1 000000		
** JF2G **	321	427,588 28	424,453 13				00		935 15 S
	430,000 000				935 15 S				
** JF2G **	533	1,877,382 42	1,884,932 81		19APR01	20JUN01	1 000000		-7,550 39 S
	1,895,000 000				-7,550 39 S		00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET SECTY	GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS			NET BAS	SECTY GN/LS
01F062655	TOTAL	2,504,970 70	2,511,585 94				00		-6,615 24 S
01F062663	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 500	11JUN01	13JUN01	1 000000		
** JF2G **	193	491,055 47	489,276 56				00		1,778 91 S
	495,000 000				1,778 91 S				
** JF2G **	194	1,880,565 43	1,872,547 66		11JUN01	13JUN01	1 000000		8,017 77 S
	1,895,000 000				8,017 77 S		00		
01F062663	TOTAL	2,371,620 90	2,361,824 22				00		9,796 68 S
01F062671	FNMA	TBA JUL 30 SINGLE FAM	2099/12/01	6 500	10JUL01	16JUL01	1 000000		
** JF2G **	479	1,879,899 22	1,876,050 00				00		3,849 22 S
	1,895,000 000				3,849 22 S				
** JF2G **	509	491,036 13	489,895 31		12JUL01	16JUL01	1 000000		1,140 82 S
	495,000 000				1,140 82 S		00		
01F062671	TOTAL	2,370,935 35	2,365,945 31				00		4,990 04 S
01F062689	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	6 500	02AUG01	13AUG01	1 000000		
** JF2G **	665	493,646 48	490,050 00				00		3,596 48 S
	495,000 000				3,596 48 S				
** JF2G **	666	1,889,522 27	1,876,050 00		02AUG01	13AUG01	1 000000		13,472 27 S
	1,895,000 000				13,472 27 S		00		
01F062689	TOTAL	2,383,168 75	2,366,100 00				00		17,068 75 S
01F062697	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	6 500	15AUG01	17SEP01	1 000000		
** JF2G **	041	79,825 00	79,562 50				00		262 50 S
	80,000 000				262 50 S				
** JF2G **	041	-79,825 00	-79,562 50		15AUG01	17SEP01	1 000000		-262 50 S
	-80,000 000				-262 50 S		00		
** JF2E **					15AUG01	17SEP01	1 000000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
01F0706C3	TOTAL						
	4,277,417 97		4,294,145 32	-16,727 35 S		00	-16,727 35 S
01F070674	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7 000	11JUL01	16JUL01	1 000000	
** JF2G **	487	207,522 46	206,537 50	984 96 S		00	984 96 S
	205,000 000						
01F070682	FNMA TBA AUG 30 SINGLE FAM	2099/12/31	7 000	06AUG01	13AUG01	1 000000	
** JF2G **	686	208,010 94	207,050 00	960 94 S		00	960 94 S
	205,000 000						
** JF2E **	170	3,046,992 19	3,037,968 75	9,023 44 S	13AUG01	1 000000	9,023 44 S
	3,000,000 000					00	
01F070682	TOTAL						
	3,255,003 13		3,245,018 75	9,984 38 S		00	9,984 38 S
01F070690	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	7 000	08AUG01	17SEP01	1 000000	
** JF2E **	199	2,028,437 50	2,025,000 00	3,437 50 S		00	3,437 50 S
	2,000,000 000						
** JF2E **	190	-2,028,437 50	-2,025,000 00	-3,437 50 S	17SEP01	1 000000	-3,437 50 S
	-2,000,000 000					00	
** JF2E **	285	2,028,437 50	2,025,000 00	3,437 50 S	17SEP01	1 000000	3,437 50 S
	2,000,000 000					00	
** JF2E **	253	1,019,062 50	1,012,500 00	6,562 50 S	17SEP01	1 000000	6,562 50 S
	1,000,000 000					00	
** JF2E **	253	-1,019,062 50	-1,012,500 00	-6,562 50 S	17SEP01	1 000000	-6,562 50 S
	-1,000,000 000					00	
** JF2E **	286	1,019,062 50	1,014,218 75	4,843 75 S	17SEP01	1 000000	4,843 75 S
	1,000,000 000					00	
** JF2E **	286	-1,019,062 50	-1,014,218 75	-4,843 75 S	17SEP01	1 000000	-4,843 75 S
	-1,000,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
** JF2E **	273	2,028,437 50	2,026,718 75	1,718 75 S	17SEP01	1 000000	1,718 75 S
	2,000,000 000					00	
** JF2E **	273	-2,028,437 50	-2,026,718 75	-1,718 75 S	17SEP01	1 000000	-1,718 75 S
	-2,000,000 000					00	
** JF2G **	119	209,612 50	207,370 31	2,242 19 S	17SEP01	1 000000	2,242 19 S
	205,000 000					00	
01F070690	TOTAL						
	2,238,050 00		2,232,370 31	5,679 69 S		00	5,679 69 S
01F0724A5	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	7 500	27SEP01	18OCT01	1 000000	
** JF2G **	390	2,231,408 59	2,220,733 59	10,675 00 S		00	10,675 00 S
	2,135,000 000						
01F0726A3	FNMA TBA OCT 30 SINGLE FAM	2099/12/01	7 500	01OCT01	15OCT01	1 000000	
** JF2E **	489	1,039,140 63	1,030,000 00	9,140 63 S		00	9,140 63 S
	1,000,000 000						
** JF2E **	490	1,039,140 63	1,030,000 00	9,140 63 S	15OCT01	1 000000	9,140 63 S
	1,000,000 000					00	
** JF2G **	566	4,255,676 95	4,203,753 13	51,923 82 S	15OCT01	1 000000	51,923 82 S
	4,090,000 000					00	
01F0726A3	TOTAL						
	6,333,958 21		6,263,753 13	70,205 08 S		00	70,205 08 S
01F0726B1	FNMA TBA NOV 30 SINGLE FAM	2099/12/01	7 500	24OCT01	14NOV01	1 000000	
** JF2E **	647	1,564,453 13	1,556,250 00	8,203 13 S		00	8,203 13 S
	1,500,000 000						
** JF2E **	647	-1,564,453 13	-1,556,250 00	-8,203 13 S	14NOV01	1 000000	-8,203 13 S
	-1,500,000 000					00	
** JF2G **	719	377,100 00	374,175 00	2,925 00 S	14NOV01	1 000000	2,925 00 S
	360,000 000					00	
** JF2G **					14NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	CXL 719 -360,000 000	-377,100 00		-374,175 00	-2,925 00 S		00		-2,925 00 S
** JF2G **	768 360,000 000	377,100 00		374,175 00	31OCT01 2,925 00 S	14NOV01	1 000000 00		2,925 00 S
** JF2G **	CXL 768 -360,000 000	-377,100 00		-374,175 00	-2,925 00 S	31OCT01 14NOV01	1 000000 00		-2,925 00 S
** JF2G **	074 2,720,000 000	2,842,400 00		2,827,100 00	02NOV01 15,300 00 S	15NOV01	1 000000 00		15,300 00 S
** JF2G **	769 2,720,000 000	2,842,400 00		2,827,100 00	02NOV01 15,300 00 S	14NOV01	1 000000 00		15,300 00 S
** JF2G **	CXL 769 -2,720,000 000	-2,842,400 00		-2,827,100 00	-15,300 00 S	02NOV01 14NOV01	1 000000 00		-15,300 00 S
** JF2E **	720 500,000 000	522,695 31		518,750 00	05NOV01 3,945 31 S	14NOV01	1 000000 00		3,945 31 S
** JF2G **	077 1,010,000 000	1,051,189 06		1,049,768 75	09NOV01 1,420 31 S	15NOV01	1 000000 00		1,420 31 S
01F072601	TOTAL	4,416,284 37		4,395,618 75	20,665 62 S		00		20,665 62 S
01F072609	FNMA TBA DEC 30 SINGLE FAM		2099/12/01	7 500	07NOV01	13DEC01	1 000000		
** JF2E **	729 500,000 000	523,046 88		522,187 50	859 38 S		00		859 38 S
** JF2E **	CXL 729 -500,000 000	-523,046 88		-522,187 50	-859 38 S	07NOV01 13DEC01	1 000000 00		-859 38 S
** JF2G **	352 805,000 000	831,351 17		837,525 78	11DEC01 -5,974 61 S	13DEC01	1 000000 00		-5,974 61 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
01F072609	TOTAL	831,351 17		837,525 78	-5,974 61 S		00		-5,974 61 S
01F072613	FNMA TBA JAN 30 SINGLE FAM		2099/12/01	7 500	05JAN01	16JAN01	1 000000		
** JF2G **	037 930,000 000	950,561 72		933,778 13	16,783 59 S		00		16,783 59 S
** JF2G **	040 1,875,000 000	1,917,626 95		1,891,170 31	05JAN01 26,456 64 S	16JAN01	1 000000 00		26,456 64 S
** JF2G **	187 1,195,000 000	1,222,167 58		1,206,203 13	05JAN01 15,964 45 S	16JAN01	1 000000 00		15,964 45 S
** JF2G **	149 520,000 000	530,846 88		524,875 00	09JAN01 5,971 88 S	16JAN01	1 000000 00		5,971 88 S
01F072613	TOTAL	4,621,203 13		4,556,024 57	65,176 56 S		00		65,176 56 S
01F072621	FNMA TBA FEB 30 SINGLE FAM		2099/12/31	7 500	01FEB01	12FEB01	1 000000		
** JF2G **	310 520,000 000	532,268 75		531,050 00	1,218 75 S		00		1,218 75 S
** JF2G **	313 930,000 000	951,578 91		950,087.50	01FEB01 1,491 41 S	12FEB01	1 000000 00		1,491 41 S
** JF2G **	CXL 313 -930,000 000	-951,578 91		-950,087 50	-1,491 41 S	01FEB01 12FEB01	1 000000 00		-1,491 41 S
** JF2G **	382 930,000 000	951,578 91		950,087 50	01FEB01 1,491 41 S	12FEB01	1 000000 00		1,491 41 S
** JF2G **	383 1,560,000 000	1,596,196 88		1,594,125 00	01FEB01 2,071 88 S	12FEB01	1 000000 00		2,071 88 S
** JF2G **	489 1,510,000 000	1,542,618 36		1,542,056 25	05FEB01 562 11 S	12FEB01	1 000000 00		562 11 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
01F072621	TOTAL						
	4,622,662 90		4,617,318 75	5,344 15 S		00	5,344 15 S
01F072639	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7 500	28FEB01	13MAR01	1 000000	
** JF2G **							
	655 949,762 50		950,053 13	-290 63 S		00	-290 63 S
930,000 000							
** JF2G **				28FEB01	13MAR01	1 000000	
CXL	655 -949,762 50		-950,053 13	290 63 S		00	290 63 S
-930,000 000							
** JF2G **				28FEB01	13MAR01	1 000000	
656 1,510,000 000	1,542,087 50		1,542,559 37	-471 87 S		00	-471 87 S
** JF2G **				28FEB01	13MAR01	1 000000	
657 1,560,000 000	1,593,150 80		1,591,278 13	1,871 87 S		00	1,871 87 S
** JF2G **				08MAR01	13MAR01	1 000000	
083 4,000,000 000	4,082,812 50		4,078,750 00	4,062 50 S		00	4,062 50 S
01F072639	TOTAL						
	7,218,050 00		7,212,587 50	5,462 50 S		00	5,462 50 S
01F072662	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	7 500	04JUN01	13JUN01	1 000000	
** JF2G **							
	046 2,150,367 19		2,151,187 50	-820 31 S		00	-820 31 S
2,100,000 000							
** JF2G **				04JUN01	26JUL01	1 000000	
047 290,000 000	296,955 47		296,343 75	611 72 S		00	611 72 S
** JF2E **				07JUN01	13JUN01	1 000000	
688 1,000,000 000	1,025,593 75		1,023,593 75	2,000 00 S		00	2,000 00 S
01F072662	TOTAL						
	3,472,916 41		3,471,125 00	1,791 41 S		00	1,791 41 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
01F072670	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7 500	05JUL01	16JUL01	1 000000	
** JF2E **							
	032 1,022,187 50		1,023,437 50	-1,250 00 S		00	-1,250 00 S
1,000,000 000							
** JF2G **				05JUL01	16JUL01	1 000000	
350 2,390,000 000	2,442,094 53		2,442,281 25	-186 72 S		00	-186 72 S
** JF2G **				05JUL01	27JUL01	1 000000	
351 1,700,000 000	1,737,054 69		1,736,125 00	929 69 S		00	929 69 S
01F072670	TOTAL						
	5,201,336 72		5,201,843 75	-507 03 S		00	-507 03 S
01F072688	FNMA TBA AUG 30 SINGLE FAM	2099/12/31	7.500	06AUG01	13AUG01	1 000000	
** JF2G **							
	685 4,202,475 00		4,171,800 00	30,675 00 S		00	30,675 00 S
4,090,000 000							
** JF2E **				07AUG01	13AUG01	1 000000	
171 1,000,000 000	1,027,851 56		1,020,312 50	7,539 06 S		00	7,539 06 S
01F072688	TOTAL						
	5,230,326 56		5,192,112 50	38,214 06 S		00	38,214 06 S
01F072696	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	7 500	05SEP01	17SEP01	1 000000	
** JF2G **							
	148 4,210,463 28		4,193,528 13	16,935 15 S		00	16,935 15 S
4,090,000 000							
** JF2E **				10SEP01	17SEP01	1 000000	
305 1,000,000 000	1,031,562 50		1,025,625 00	5,937 50 S		00	5,937 50 S
** JF2E **				10SEP01	17SEP01	1 000000	
306 1,000,000 000	1,031,562 50		1,029,375 00	2,187 50 S		00	2,187 50 S
01F072696	TOTAL						
	6,273,588 28		6,248,528 13	25,060 15 S		00	25,060 15 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
01F0806A6	FNMA TBA OCT 30 SINGLE FAM	2099/12/01	8 000	19SEP01	15OCT01	1 000000	
** JF2G **							
2,135,000 000	355 228,739 84	2,221,734 30		-1,992,994 46 S		00	-1,992,994 46 S
** JF2G **							
-2,135,000 000	CXL 355 -228,739 84	-2,221,734 30		1,992,994 46 S		00	1,992,994 46 S
** JF2G **							
2,135,000 000	634 2,228,739 84	2,221,734 30		7,005 54 S		00	7,005 54 S
** JF2G **							
-2,135,000 000	CXL 634 -2,228,739 84	-2,221,734 30		-7,005 54 S		00	-7,005 54 S
** JF2G **							
2,135,000 000	635 228,739 84	2,221,734 30		-1,992,994 46 S		00	-1,992,994 46 S
** JF2G **							
-2,135,000 000	CXL 635 -228,739 84	-2,221,734 30		1,992,994 46 S		00	1,992,994 46 S
** JF2G **							
2,135,000 000	637 2,228,739 84	2,221,734 30		7,005 54 S		00	7,005 54 S
** JF2G **							
4,980,000 000	613 5,221,218 75	5,182,312 50		38,906 25 S		00	38,906 25 S
01F0806A6	TOTAL						
	7,449,958 59	7,404,046 80		45,911 79 S		00	45,911 79 S
01F0806B4	FNMA TBA NOV 50 SINGLE FAM	2099/12/01	8 000	09NOV01	15NOV01	1 000000	
** JF2G **							
715,000 000	071 755,107 03	749,185 94		5,921 09 S		00	5,921 09 S
01F080624	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	8 000	31JAN01	12FEB01	1 000000	
** JF2G **							
90,000 000	297 92,728 13	92,573 44		154 69 S		00	154 69 S
** JF2G **							
-90,000 000	CXL 297 -92,728 13	-92,573 44		-154 69 S		00	-154 69 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
** JF2G **							
90,000 000	389 92,728 13	92,573 44		31JAN01 154 69 S	12FEB01	1 000000 00	154 69 S
** JF2G **							
1,600,000 000	410 1,647,500 00	1,645,904 69		05FEB01 1,595 31 S	12FEB01	1 000000 00	1,595 31 S
** JF2G **							
2,220,000 000	391 2,285,992 97	2,283,478 13		06FEB01 2,514 84 S	12FEB01	1 000000 00	2,514 84 S
01F080624	TOTAL						
	4,026,221 10	4,021,956 26		4,264 84 S		00	4,264 84 S
01F080699	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	8 000	05SEP01	17SEP01	1 000000	
** JF2G **							
2,290,000 000	174 2,379,095 31	2,379,989 84		-894 53 S		00	-894 53 S
** JF2G **							
130,000 000	240 135,240 63	135,108 59		10SEP01 132 04 S	17SEP01	1 000000 00	132 04 S
** JF2G **							
-130,000 000	CXL 240 -135,240 63	-135,108 59		-132 04 S	17SEP01	1 000000 00	-132 04 S
** JF2G **							
130,000 000	392 135,240 63	135,108 59		10SEP01 132 04 S	17SEP01	1 000000 00	132 04 S
** JF2G **							
7,115,000 000	303 7,409,605 47	7,394,597 27		13SEP01 15,008 20 S	17SEP01	1 000000 00	15,008 20 S
** JF2G **							
-7,115,000 000	CXL 303 -7,409,605 47	-7,394,597 27		-15,008 20 S	17SEP01	1 000000 00	-15,008 20 S
** JF2G **							
7,115,000 000	393 7,409,605 47	7,394,597 26		13SEP01 15,008 21 S	17SEP01	1 000000 00	15,008 21 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
01F080699	TOTAL	9,923,941 41	9,909,695 69	14,245 72 S		00	14,245 72 S
01H0626A2	GNMA II TBA OCT 30 SINGLE FAM	2099/12/20	6 500	17OCT01	22OCT01	1 000000	
** JF2G **							
	639	2,218,500 00	2,200,828 13	17,671 87 S		00	17,671 87 S
	2,175,000 000						
01H0626B0	GNMA II TBA NOV 30 SINGLE FAM	2099/12/20	6 500	16NOV01	20NOV01	1 000000	
** JF2G **							
	111	2,191,992 19	2,212,382 81	-20,390 62 S		00	-20,390 62 S
	2,175,000 000						
** JF2G **							
	CXL 111	-2,191,992 19	-2,212,382 81	16NOV01	20NOV01	1 000000	
	-2,175,000 000			20,390 62 S		00	20,390 62 S
** JF2G **							
	149	2,200,148 44	2,212,382 81	-12,234 37 S		1 000000	
	2,175,000 000					00	-12,234 37 S
01H0626B0	TOTAL	2,200,148 44	2,212,382 81	-12,234 37 S		00	-12,234 37 S
01H0626C8	GNMA II TBA DEC 30 SINGLE FAM	2099/12/20	6 500	17DEC01	20DEC01	1 000000	
** JF2G **							
	420	1,861,503 13	1,880,153 13	-18,650 00 S		00	-18,650 00 S
	1,865,000 000						
01H062695	GNMA II TBA SEP 30 SINGLE FAM	2099/12/31	6 500	20SEP01	24SEP01	1 000000	
** JF2G **							
	335	2,206,605 47	2,177,548 83	29,056 64 S		00	29,056 64 S
	2,175,000 000						
01H0726A1	GNMA II TBA OCT 30 SINGLE FAM	2099/12/20	7 500	18OCT01	22OCT01	1 000000	
** JF2G **							
	644	1,273,041 41	1,265,750 00	7,291 41 S		00	7,291 41 S
	1,220,000 000						
01H072678	GNMA II TBA JUL 30 SINGLE FAM	2099/12/31	7 500	20JUL01	24JUL01	1 000000	
** JF2G **							
	587	1,254,789 06	1,246,306 25	8,482 81 S		00	8,482 81 S
	1,220,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
01H072686	GNMA II TBA AUG 30 SINGLE FAM	2099/12/31	7 500	17AUG01	21AUG01	1 000000	
** JF2G **							
	031	1,261,032 03	1,252,787 50	8,244 53 S		00	8,244 53 S
	1,220,000 000						
01H072694	GNMA II TBA SEP 30 SINGLE FAM	2099/12/31	7 500	20SEP01	24SEP01	1 000000	
** JF2G **							
	337	1,267,465 63	1,258,506 25	8,959 38 S		00	8,959 38 S
	1,220,000 000						
01N060619	GNMA I TBA JAN 30 SINGLE FAM	2099/12/15	6 000	20DEC00	23JAN01	1 000000	
** JF2E **							
	767	-6,803,125 00	-6,656,015 63	-147,109 37 S		00	-147,109 37 S
	-7,000,000 000						
** JF2E **							
	107	6,831,562 50	6,832,656 25	-1,093 75 S		1 000000	
	7,000,000 000					00	-1,093 75 S
01N060619	TOTAL	28,437 50	176,640 62	-148,203 12 S		00	-148,203 12 S
01N062649	GNMA I TBA APR 30 SINGLE FAM	2099/12/31	6 500	11APR01	23APR01	1 000000	
** JF2E **							
	368	9,953,515 63	9,954,687 50	-1,171 87 S		00	-1,171 87 S
	10,000,000 000						
** JF2E **							
	CXL 368	-9,953,515 63	-9,954,687 50	1,171 87 S		1 000000	
	-10,000,000 000					00	1,171 87 S
** JF2E **							
	476	9,953,515 63	9,954,687 50	-1,171 87 S		1 000000	
	10,000,000 000					00	-1,171 87 S
01N062649	TOTAL	9,953,515 63	9,954,687 50	-1,171 87 S		00	-1,171 87 S
01N062656	GNMA I TBA MAY 30 SINGLE FAM	2099/12/31	6 500	15MAY01	21MAY01	1 000000	
** JF2E **							
	545	9,907,031 25	9,939,062 50	-32,031 25 S		00	-32,031 25 S
	10,000,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01N062666	GNMA I TBA JUN 30 SINGLE FAM	2099/12/31	4 500	12JUN01	20JUN01	1 000000	
" JF2E "	714 9,994,531 25	9,887,500 00		107,031 25 S		00	107,031 25 S
	10,000,000 000						
01N062672	GNMA I TBA JUL 30 SINGLE FAM	2099/12/15	6 500	21JUN01	24JUL01	1 000000	
" JF2E "	778 9,987,500 00	9,968,750 00		18,750 00 S		00	18,750 00 S
	10,000,000 000						
" JF2E "	770 9,987,500 00	9,968,750 00		21JUN01	24JUL01	1 000000	
" CXL "	-10,000,000 000			-18,750 00 S		00	-18,750 00 S
" JF2E "	074 9,987,500 00	9,968,750 00		14JUL01	24JUL01	1 000000	
	10,000,000 000			18,750 00 S		00	18,750 00 S
01N062672	TOTAL						
-----	9,987,500 00	9,968,750 00		18,750 00 S		00	18,750 00 S
01N0706A8	GNMA I TBA OCT 30 SINGLE FAM	2099/12/15	7 000	09OCT01	22OCT01	1 000000	
" JF2E "	559 8,286,250 00	8,240,000 00		46,250 00 S		00	46,250 00 S
	8,000,000 000						
" JF2E "	645 8,286,250 00	8,240,000 00		18OCT01	22OCT01	1 000000	
" CXL "	-290,000 000			2,254 30 S		00	2,254 30 S
01N0706A8	TOTAL						
-----	8,587,546 80	8,539,042 50		48,504 30 S		00	48,504 30 S
01N0706B4	GNMA I TBA NOV 30 SINGLE FAM	2099/12/15	7 000	31OCT01	20NOV01	1 000000	
" JF2E "	693 8,331,562 50	8,265,000 00		46,562 50 S		00	46,562 50 S
	8,000,000 000						
01N0706C4	GNMA I TBA DEC 30 SINGLE FAM	2099/12/15	7 000	29OCT01	28DEC01	1 000000	
" JF2E "	277 5,183,593 75	5,195,312 50		-11,718 75 S		00	-11,718 75 S
	5,000,000 000						
" JF2E "	681 5,183,593 75	5,158,437 50		29OCT01	20DEC01	1 000000	
" CXL "	5,000,000 000			25,156 25 S		00	25,156 25 S
" JF2E "	681 -5,183,593 75	-5,158,437 50		29OCT01	20DEC01	1 000000	
" CXL "				-25,156 25 S		00	-25,156 25 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
" JF2E "	080 7,137,812 50	7,273,437 50		07DEC01	20DEC01	1 000000	
	7,000,000 000			-135,625 00 S		00	-135,625 00 S
" JF2E "	080 -7,137,812 50	-7,273,437 50		07DEC01	20DEC01	1 000000	
" CXL "	-7,000,000 000			135,625 00 S		00	135,625 00 S
" JF2E "	268 4,078,750 00	4,119,375 00		07DEC01	20DEC01	1 000000	
	4,000,000 000			-40,625 00 S		00	-40,625 00 S
01N0706C4	TOTAL						
-----	9,262,343 75	9,314,687 50		-52,343 75 S		00	-52,343 75 S
01N070675	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31	7 000	20JUL01	24JUL01	1 000000	
" JF2C "	588 295,969 92	294,350 00		1,619 92 S		00	1,619 92 S
	290,000 000						
01N070683	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	7 000	17AUG01	21AUG01	1 000000	
" JF2C "	030 297,487 89	295,346 88		2,141 01 S		00	2,141 01 S
	290,000 000						
01N070691	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	7 000	17SEP01	24SEP01	1 000000	
" JF2E "	396 8,259,687 50	8,182,500 00		77,187 50 S		00	77,187 50 S
	8,000,000 000						
" JF2C "	336 8,259,687 50	8,182,500 00		20SEP01	24SEP01	1 000000	
	290,000 000			3,140 55 S		00	3,140 55 S
01N070691	TOTAL						
-----	8,559,554 30	8,479,206 25		80,348 05 S		00	80,348 05 S
01N0726A4	GNMA I TBA OCT 30 SINGLE FAM	2099/12/15	7 500	11OCT01	22OCT01	1 000000	
" JF2E "	575 3,861,730 47	3,842,218 75		19,511 72 S		00	19,511 72 S
	3,700,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
01N072602	GNMA I TBA NOV 30 SINGLE FAM	2099/12/15	7 500	25OCT01	20NOV01	1 000000	
** JF2E **	663 3,878,640 62	3,857,250 00		21,390 62 S	00		21,390 62 S
3,700,000 000							
** JF2E **	CXL 663 -3,878,640 62	-3,857,250 00		-21,390 62 S	1 000000		-21,390 62 S
-3,700,000 000					00		
01N072602	TOTAL		00	00 S	00		00 S
01N072614	GNMA I TBA JAN 30 SINGLE FAM	2099/12/15	7 500	18JAN01	29JAN01	1 000000	
** JF2E **	062 4,098,593 75	4,068,750 00		29,843 75 S	00		29,843 75 S
4,000,000 000							
01N072622	GNMA I TBA FEB 30 SINGLE FAM	2099/12/31	7 500	13FEB01	20FEB01	1 000000	
** JF2E **	174 4,090,312 50	4,096,250 00		-5,937 50 S	00		-5,937 50 S
4,000,000 000							
01N072630	GNMA I TBA MAR 30 SINGLE FAM	2099/12/31	7 500	19MAR01	22MAR01	1 000000	
** JF2E **	296 4,106,718 72	4,086,250 00		20,468 72 S	00		20,468 72 S
4,000,000 000							
01N072648	GNMA I TBA APR 30 SINGLE FAM	2099/12/31	7 500	17APR01	23APR01	1 000000	
** JF2E **	380 2,045,000 00	2,044,375 00		625 00 S	00		625 00 S
2,000,000 000							
** JF2E **	CXL 380 -2,045,000 00	-2,044,375 00		-625 00 S	1 000000		-625 00 S
-2,000,000 000					00		
** JF2E **	381 4,090,000 00	4,100,000 00		-10,000 00 S	1 000000		-10,000 00 S
4,000,000 000					00		
** JF2E **	CXL 381 -4,090,000 00	-4,100,000 00		10,000 00 S	1 000000		10,000 00 S
-4,000,000 000					00		
** JF2E **	382 511,406 25	512,968 75		-1,562 50 S	1 000000		-1,562 50 S
500,000 000					00		
** JF2E **				17APR01	23APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
	CXL 382 -511,406 25	-512,968 75		1,562 50 S	00		1,562 50 S
-500,000 000							
** JF2E **	383 4,091,250 00	4,103,789 06		-12,539 06 S	1 000000		-12,539 06 S
4,000,000 000					00		
** JF2E **	CXL 383 -4,091,250 00	-4,103,789 06		12,539 06 S	1 000000		12,539 06 S
-4,000,000 000					.00		
** JF2E **	472 2,045,000 00	2,044,375 00		625 00 S	1 000000		625 00 S
2,000,000 000					00		
** JF2E **	473 4,090,000 00	4,103,750 00		-13,750 00 S	1 000000		-13,750 00 S
4,000,000 000					00		
** JF2E **	478 4,091,250 00	4,108,000 00		-8,750 00 S	1 000000		-8,750 00 S
4,000,000 000					00		
** JF2E **	500 511,406 25	513,007 81		-1,601 56 S	1 000000		-1,601 56 S
500,000 000					00		
01N072648	TOTAL	10,737,656 25	10,741,132 81	-23,476 56 S	00		-23,476 56 S
01N072655	GNMA I TBA MAY 30 SINGLE FAM	2099/12/31	7 500	16APR01	21MAY01	1 000000	
** JF2E **	373 816,375 00	817,500 00		-1,125 00 S	00		-1,125 00 S
800,000 000							
** JF2E **	CXL 373 -816,375 00	-817,500 00		1,125 00 S	1 000000		1,125 00 S
-800,000 000					00		
** JF2E **	422 5,130,468 75	5,109,375 00		21,093 75 S	1 000000		21,093 75 S
5,000,000 000					00		
** JF2E **	CXL 422 -5,130,468 75	-5,109,375 00		-21,093 75 S	1 000000		-21,093 75 S
-5,000,000 000					00		
** JF2E **	555 205,578 13	204,375 00		1,203 13 S	1 000000		1,203 13 S
200,000 000					00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	GN/LS	GN/LS			
** JF2E **	CXL 555	-205,578 13	-204,375 00		14MAY01	21MAY01	1 000000		-1,203 13 S
	-200,000 000						00		
** JF2E **	554	513,749 53	511,093 75		14MAY01	21MAY01	1 000000		2,675 78 S
	500,000 000						00		
** JF2E **	557	4,110,234 38	4,088,750 00		14MAY01	21MAY01	1 000000		21,484 38 S
	4,000,000 000						00		
** JF2E **	674	205,578 13	204,375 00		14MAY01	21MAY01	1 000000		1,203 13 S
	200,000 000						00		
01N072455	TOTAL	4,829,582 04	4,804,210 75		25,363 29 S		00		25,363 29 S
01N072463	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	7 500	01JUN01	20JUN01	1 000000		
** JF2E **	671	1,028,437 50	1,024,312 50		2,125 00 S		00		2,125 00 S
	1,000,000 000								
** JF2E **	CXL 671	-1,028,437 50	-1,024,312 50		01JUN01	20JUN01	1 000000		-2,125 00 S
	-1,000,000 000						00		
** JF2E **	896	3,816,636 72	3,797,125 00		15JUN01	20JUN01	1 000000		19,511 72 S
	3,700,000 000						00		
** JF2E **	729	3,816,636 72	3,797,125 00		15JUN01	20JUN01	1 000000		19,511 72 S
	3,700,000 000						00		
** JF2E **	CXL 729	-3,816,636 72	-3,797,125 00		15JUN01	20JUN01	1 000000		-19,511 72 S
	-3,700,000 000						00		
01N072463	TOTAL	3,816,636 72	3,797,125 00		19,511 72 S		00		19,511 72 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	GN/LS	GN/LS			
01N072471	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/31	7 500	17JUL01	24JUL01	1 000000		
** JF2E **	881	3,816,781 25	3,808,687 50		8,093 75 S		00		8,093 75 S
	3,700,000 000								
01N072489	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/31	7 500	13AUG01	21AUG01	1 000000		
** JF2E **	200	3,835,281 25	3,811,000 00		24,281 25 S		00		24,281 25 S
	3,700,000 000								
01N072497	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	7 500	18SEP01	24SEP01	1 000000		
** JF2E **	403	3,847,132 81	3,827,187 50		19,945 31 S		00		19,945 31 S
	3,700,000 000								
01N0806A7	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	8 000	20SEP01	22OCT01	1 000000		
** JF2E **	615	284,514 58	284,749 06		-254 48 S		00		-254 48 S
	271,451 000								
** JF2E **	616	1,053,945 31	1,050,547 00		3,398 31 S	22OCT01	1 000000		3,398 31 S
	1,000,000 000						00		
** JF2E **	617	2,107,890 63	2,098,125 00		9,765 63 S	22OCT01	1 000000		9,765 63 S
	2,000,000 000						00		
01N0806A7	TOTAL	3,446,350 52	3,433,441 06		12,909 46 S		00		12,909 46 S
01N0806B5	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	8 000	05NOV01	20NOV01	1 000000		
** JF2E **	806	2,111,250 00	2,107,500 00		3,750 00 S		00		3,750 00 S
	2,000,000 000								
** JF2E **	CXL 806	-2,111,250 00	-2,107,500 00		-3,750 00 S	20NOV01	1 000000		-3,750 00 S
	-2,000,000 000						00		
** JF2E **	718	3,166,875 00	3,161,250 00		5,625 00 S	20NOV01	1 000000		5,625 00 S
	3,000,000 000						00		
** JF2E **	CXL 718	-3,166,875 00	-3,161,250 00		-5,625 00 S	20NOV01	1 000000		-5,625 00 S
	-3,000,000 000						00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01N080605	TOTAL		00	00	00 S		00	00 S
01N0806C3	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	8 000	14DEC99	20DEC99	1 000000	
** JF2G **								
	246	111,890 63	112,200 00		-309 37 S		00	-309 37 S
	110,000 000							
** JF2G **					14DEC99	20DEC99	1 000000	
	CXL 730	-111,890 63	-112,200 00		309 37 S		00	309 37 S
	-110,000 000							
** JF2G **					16DEC99	20DEC99	1 000000	
	247	182,615 63	183,600 00		-984 37 S		00	-984 37 S
	180,000 000							
** JF2G **					16DEC99	20DEC99	1 000000	
	CXL 731	-182,615 63	-183,600 00		984 37 S		00	984 37 S
	-180,000 000							
01N0806C3	TOTAL		00	00	00 S		00	00 S
01N080617	GNMA I	TBA JAN 30 SINGLE FAM	2099/12/15	8 000	16JAN01	23JAN01	1 000000	
** JF2E **								
	055	1,545,820 31	1,535,449 22		10,371 09 S		00	10,371 09 S
	1,500,000 000							
** JF2G **					17JAN01	20FEB01	1 000000	
	204	1,051,556 25	1,047,093 75		4,462 50 S		00	4,462 50 S
	1,020,000 000							
** JF2G **					17JAN01	20FEB01	1 000000	
	CXL 206	-1,051,556 25	-1,047,093 75		-4,462 50 S		00	-4,462 50 S
	-1,020,000 000							
01N080617	TOTAL		1,545,820 31	1,535,449 22	10,371 09 S		00	10,371 09 S
01N080625	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/31	8 000	13FEB01	20FEB01	1 000000	
** JF2E **								
	175	2,058,710 94	2,061,406 25		-2,695 31 S		00	-2,695 31 S
	2,000,000 000							
** JF2E **					15FEB01	20FEB01	1 000000	
	189	1,541,484 38	1,549,218 75		-7,734 37 S		00	-7,734 37 S
	1,500,000 000							

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01N080625	TOTAL		3,600,195 32	3,610,625 00	-10,429 68 S		00	-10,429 68 S
01N080633	GNMA I	TBA MAR 30 SINGLE FAM	2099/12/31	8 000	16MAR01	22MAR01	1 000000	
** JF2E **								
	290	2,064,375 00	2,058,125 00		6,250 00 S		00	6,250 00 S
	2,000,000 000							
** JF2E **					20MAR01	22MAR01	1 000000	
	301	1,547,812 50	1,541,250 00		6,562 50 S		00	6,562 50 S
	1,500,000 000							
01N080633	TOTAL		3,612,187 50	3,599,375 00	12,812 50 S		00	12,812 50 S
01N080641	GNMA I	TBA APR 30 SINGLE FAM	2099/12/15	8 000	18APR01	23APR01	1 000000	
** JF2E **								
	394	1,548,750 00	1,548,281 25		468 75 S		00	468 75 S
	1,500,000 000							
** JF2E **					18APR01	23APR01	1 000000	
	CXL 394	-1,548,750 00	-1,548,281 25		-468 75 S		00	-468 75 S
	-1,500,000 000							
** JF2E **					18APR01	23APR01	1 000000	
	395	2,065,000 00	2,064,375 00		625 00 S		00	625 00 S
	2,000,000 000							
** JF2E **					18APR01	23APR01	1 000000	
	CXL 395	-2,065,000 00	-2,064,375 00		-625 00 S		00	-625 00 S
	-2,000,000 000							
** JF2E **					18APR01	23APR01	1 000000	
	501	1,548,750 00	1,548,281 25		468 75 S		00	468 75 S
	1,500,000 000							
** JF2E **					18APR01	23APR01	1 000000	
	502	2,065,000 00	2,064,375 00		625 00 S		00	625 00 S
	2,000,000 000							
01N080641	TOTAL		3,613,750 00	3,612,654 25	1,093 75 S		00	1,093 75 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01N080658	GNMA I TBA MAY 30 SINGLE FAM	2099/12/31	8 000	16MAY01	21MAY01	1 000000	
** JF2E **	558	1,555,019 53	1,549,101 56	5,917 97 S		00	5,917 97 S
	1,500,000 000						
** JF2E **	559	2,073,984 38	2,065,466 75	8,515 63 S	21MAY01	1 000000	8,515 63 S
	2,000,000 000					00	
01N080658	TOTAL	3,629,003 91	3,614,570 31	14,433 60 S		00	14,433 60 S
01N080666	GNMA I TBA JUN 30 SINGLE FAM	2099/12/31	8 000	07JUN01	20JUN01	1 000000	
** JF2E **	498	520,234 38	518,437 50	1,796 88 S		00	1,796 88 S
	500,000 000						
** JF2E **	721	2,081,953 13	2,073,281 25	8,671 88 S	20JUN01	1 000000	8,671 88 S
	2,000,000 000					00	
** JF2E **	728	1,040,976 56	1,036,875 00	4,101 56 S	20JUN01	1 000000	4,101 56 S
	1,000,000 000					00	
01N080666	TOTAL	3,643,144 07	3,628,593 75	14,570 32 S		00	14,570 32 S
01N080674	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31	8 000	18JUL01	24JUL01	1 000000	
** JF2E **	088	1,041,757 81	1,040,000 00	1,757 81 S		00	1,757 81 S
	1,000,000 000						
** JF2E **	089	2,082,968 75	2,080,000 00	2,968 75 S	24JUL01	1 000000	2,968 75 S
	2,000,000 000					00	
01N080674	TOTAL	3,124,726 56	3,120,000 00	4,726 56 S		00	4,726 56 S
01N080682	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	8 000	15AUG01	21AUG01	1 000000	
** JF2E **	222	2,087,968 75	2,081,875 00	6,093 75 S		00	6,093 75 S
	2,000,000 000						
** JF2E **	223	1,044,296 88	1,041,250 00	3,046 88 S	21AUG01	1 000000	3,046 88 S
	1,000,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01N080682	TOTAL	3,132,265 63	3,123,125 00	9,140 63 S		00	9,140 63 S
01N080690	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	8 000	19SEP01	24SEP01	1 000000	
** JF2E **	412	2,100,312 50	2,085,625 00	14,687 50 S		00	14,687 50 S
	2,000,000 000						
** JF2E **	418	1,049,902 34	1,043,125 00	6,777 34 S	24SEP01	1 000000	6,777 34 S
	1,000,000 000					00	
01N080690	TOTAL	3,150,214 84	3,128,750 00	21,464 84 S		00	21,464 84 S
013104AF1	ALBERTSONS INC SR DEB	2029/08/01	7 450	24APR01	27APR01	1 000000	
** JF2D **	133	49,295 50	74,820 00	-5,524 50 L		00	-5,524 50 L
	75,000 000						
** JF2D **	341	103,396 65	104,748 00	-1,351 35 L	24JUL01	1 000000	-1,351 35 L
	105,000 000					00	
** JF2D **	472	97,624 00	99,760 00	-2,134 00 L	27SEP01	1 000000	-2,134 00 L
	100,000 000					00	
** JF2D **	478	375,428 90	371,739 20	-5,502 70 L	28SEP01	1 000000	-5,502 70 L
	385,000 000					00	
** JF2D **				9,192 40 S		00	9,192 40 S
013104AF1	TOTAL	445,747 05	651,067 20	-14,512 55 L		00	-14,512 55 L
		375,428 90	371,739 20	9,192 40 S		00	9,192 40 S
013817AB7	ALCOA INC NT	2010/04/01	7 375	27FEB01	02MAR01	1 000000	
** JF2D **	794	146,515 50	133,922 70	12,592 80 S		00	12,592 80 S
	135,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
01877KAB9	ALLIANCE PIPELINE LP SR NT 144	2019/12/31	6 996	30JUN01	30JUN01	1 000000	
** JF2G **	ADJC- 320		00			00	00
	973 600						
02R0606A3	FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01	2099/12/01	6 000	05OCT01	15OCT01	1 000000	
** JF2G **	437	881,787 50	868,981 25	12,806 25 S		00	12,806 25 S
	880,000 000						
** JF2G **	542	260,000 00	256,912 50	10OCT01	15OCT01	1 000000	
	260,000 000			3,087 50 S		00	3,087 50 S
02R0606A3	TOTAL	1,141,787 50	1,125,893 75	15,893 75 S		00	15,893 75 S
02R0606B1	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01	2099/12/01	6 000	18OCT01	14NOV01	1 000000	
** JF2G **	645	880,550 00	878,900 00	1,650 00 S		00	1,650 00 S
	880,000 000						
** JF2G **	736	262,173 44	259,025 00	02NOV01	14NOV01	1 000000	
	260,000 000			3,148 44 S		00	3,148 44 S
02R0606B1	TOTAL	1,142,723 44	1,137,925 00	4,798 44 S		00	4,798 44 S
02R0606C9	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01	2099/12/01	6 000	04DEC01	13DEC01	1 000000	
** JF2G **	209	258,517 19	259,106 25	-589 06 S		00	-589 06 S
	260,000 000						
** JF2G **	210	875,531 25	879,006 25	04DEC01	13DEC01	1 000000	
	880,000 000			-3,475 00 S		00	-3,475 00 S
02R0606C9	TOTAL	1,134,048 44	1,138,112 50	-4,064 06 S		00	-4,064 06 S
02R060639	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31	2099/12/31	6 000	23FEB01	13MAR01	1 000000	
** JF2G **	601	208,650 78	209,490 63	-839 85 S		00	-839 85 S
	215,000 000						
** JF2G **	082	254,556 25	254,800 00	08MAR01	13MAR01	1 000000	
	260,000 000			-243 75 S		00	-243 75 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
02R060639	TOTAL	463,207 03	464,290 63	-1,083 60 S		00	-1,083 60 S
02R060647	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31	2099/12/31	6 000	04APR01	07MAY01	1 000000	
** JF2G **	304	253,733 59	254,312 50	-578 91 S		00	-578 91 S
	260,000 000						
** JF2G **	425	209,129 49	208,415 63	10APR01	16APR01	1 000000	
	215,000 000			713 86 S		00	713 86 S
02R060647	TOTAL	462,863 08	462,728 13	134 95 S		00	134 95 S
02R060654	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31	2099/12/31	6 000	10MAY01	14MAY01	1 000000	
** JF2G **	698	209,591 41	209,557 81	33 60 S		00	33 60 S
	215,000 000						
** JF2G **	699	253,449 22	252,746 88	10MAY01	14MAY01	1 000000	
	260,000 000			702 34 S		00	702 34 S
02R060654	TOTAL	463,040 63	462,304 69	735 94 S		00	735 94 S
02R060662	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31	2099/12/31	6 000	11JUN01	13JUN01	1 000000	
** JF2G **	189	208,466 02	209,221 88	-755 86 S		00	-755 86 S
	215,000 000						
** JF2G **	190	644,790 23	644,217 19	11JUN01	13JUN01	1 000000	
	665,000 000			573 04 S		00	573 04 S
** JF2G **	191	252,027 34	251,143 75	11JUN01	20JUL01	1 000000	
	260,000 000			883 59 S		00	883 59 S
02R060662	TOTAL	1,105,283 59	1,104,582 82	700 77 S		00	700 77 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
02R060478	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31	6 000		11JUL01	16JUL01	1 000000	
** JF2G **	494 853,840 63	851,400 00		2,440 63 S		00	2,440 63 S
	880,000 000						
** JF2G **	495 252,271 09	251,468 75		11JUL01	16JUL01	1 000000	
	260,000 000			802 34 S		00	802 34 S
02R060670	TOTAL	1,106,111 72	1,102,868 75	3,242 97 S		00	3,242 97 S
02R060688	FHLMC TBA AUG 30 GOLD SINGLE 2099/12/31	6 000		08AUG01	13AUG01	1 000000	
** JF2G **	788 253,835 16	251,793 75		2,041 41 S		00	2,041 41 S
	260,000 000						
** JF2G **	791 858,859 38	852,225 00		6,634 38 S	13AUG01	1 000000	6,634 38 S
	880,000 000					00	
02R060688	TOTAL	1,112,694 54	1,104,018 75	8,675 79 S		00	8,675 79 S
02R060696	FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01	6 000		13SEP01	17SEP01	1 000000	
** JF2G **	287 256,942 97	253,175 00		3,767 97 S		00	3,767 97 S
	260,000 000						
** JF2G **	288 871,578 13	856,625 00		14,953 13 S	17SEP01	1 000000	14,953 13 S
	880,000 000					00	
02R060696	TOTAL	1,128,521 10	1,109,800 00	18,721 10 S		00	18,721 10 S
02R0626A9	FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01	6 500		24SEP01	15OCT01	1 000000	
** JF2G **	358 1,310,782 01	1,294,190 63		16,592 18 S		00	16,592 18 S
	1,295,000 000						
** JF2G **	435 1,344,844 34	1,314,956 25		29,888 09 S	15OCT01	1 000000	29,888 09 S
	1,315,000 000					00	
** JF2G **	436 1,272,428 91	1,244,221 88		28,207 03 S	15OCT01	1 000000	28,207 03 S
	1,245,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2G **	548 1,370,376 37	1,355,928 13		10OCT01	15OCT01	1 000000	14,448 24 S
	1,345,000 000			14,448 24 S		00	
02R0626A9	TOTAL	5,298,432 43	5,209,296 89	89,135 54 S		00	89,135 54 S
02R0626B7	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01	6 500		02NOV01	15NOV01	1 000000	
** JF2G **	737 1,377,679 30	1,371,040 63		6,638 67 S		00	6,638 67 S
	1,345,000 000						
** JF2G **	748 1,347,361 33	1,339,343 75		8,017 58 S	14NOV01	1 000000	8,017 58 S
	1,315,000 000					00	
** JF2G **	749 1,274,471 48	1,264,453 13		10,018 35 S	14NOV01	1 000000	10,018 35 S
	1,245,000 000					00	
02R0626B7	TOTAL	3,999,512 11	3,974,837 51	24,674 60 S		00	24,674 60 S
02R0626C5	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01	6 500		16NOV01	13DEC01	1 000000	
** JF2G **	168 216,276 56	219,501 56		-3,225 00 S		00	-3,225 00 S
	215,000 000						
** JF2G **	211 514,882 27	517,615 31		-2,733 04 S	13DEC01	1 000000	-2,733 04 S
	507,000 000					00	
** JF2G **	212 1,356,266 02	1,342,749 07		-6,483 05 S	13DEC01	1 000000	-6,483 05 S
	1,315,000 000					00	
** JF2G **	213 1,265,523 05	1,270,873 12		-5,350 07 S	13DEC01	1 000000	-5,350 07 S
	1,245,000 000					00	
** JF2G **	244 1,147,567 97	1,154,695 94		-7,127 97 S	13DEC01	1 000000	-7,127 97 S
	1,130,000 000					00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	BASE	LOCAL COST	LOCAL COST	GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
SHARES/PAR		PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE		
02R062605	TOTAL	4,480,515 87		4,505,435 00	-24,919 13 S		00	-24,919 13 S
02R062619	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01			6 500	05JAN01	16JAN01	1 000000	
** JF2G **								
	036	2,830,903 13		2,781,868 75	49,034 38 S		00	49,034 38 S
	2,840,000 000							
02R062627	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31			6 500	26JAN01	12FEB01	1 000000	
** JF2G **								
	262	2,811,156 25		2,829,350 00	-18,193 75 S		00	-18,193 75 S
	2,840,000 000							
02R062635	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31			6 500	22FEB01	13MAR01	1 000000	
** JF2G **								
	592	2,808,826 56		2,806,718 75	2,107 81 S		00	2,107 81 S
	2,840,000 000							
** JF2G **	700	2,178,194 53		2,173,018 17	5,176 36 S	13MAR01	1 000000	5,176 36 S
	2,190,000 000						00	
** JF2G **	720	1,288,879 10		1,292,167 19	-3,288 09 S	13MAR01	1 000000	-3,288 09 S
	1,295,000 000						00	
02R062635	TOTAL	6,275,900 19		6,271,904 11	3,996 08 S		00	3,996 08 S
02R062643	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31			6 500	15MAR01	16APR01	1 000000	
** JF2G **								
	150	469,173 83		464,271 87	4,901 96 S		00	4,901 96 S
	470,000 000							
** JF2G **	151	2,186,150 39		2,163,309 38	22,841 01 S	16APR01	1 000000	22,841 01 S
	2,190,000 000						00	
** JF2G **	152	2,833,343 75		2,817,706 26	15,637 49 S	16APR01	1 000000	15,637 49 S
	2,840,000 000						00	
** JF2G **	153	1,292,318 95		1,287,310 94	5,008 01 S	16APR01	1 000000	5,008 01 S
	1,295,000 000						00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	BASE	LOCAL COST	LOCAL COST	GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
SHARES/PAR		PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE		
02R062643	TOTAL	6,780,986 92		6,732,598 45	48,388 47 S		00	48,388 47 S
02R062650	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31			6 500	20APR01	14MAY01	1 000000	
** JF2G **								
	013	1,305,137 50		1,310,479 69	-5,342 19 S		00	-5,342 19 S
	1,315,000 000							
** JF2G **	480	2,818,700 00		2,828,462 50	-9,762 50 S	14MAY01	1 000000	-9,762 50 S
	2,840,000 000						00	
** JF2G **	481	1,289,132 03		1,290,143 75	-1,011 72 S	14MAY01	1 000000	-1,011 72 S
	1,295,000 000						00	
** JF2G **	568	1,339,798 63		1,340,376 56	-577 93 S	14MAY01	1 000000	-577 93 S
	1,345,000 000						00	
** JF2G **	568	-1,339,798 63		-1,340,376 56	577 93 S	14MAY01	1 000000	577 93 S
	-1,345,000 000						00	
02R062650	TOTAL	5,412,969 53		5,429,085 94	-16,116 41 S		00	-16,116 41 S
02R062668	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31			6 500	24MAY01	13JUN01	1 000000	
** JF2G **								
	789	2,809,935 94		2,811,600 00	-1,664 06 S		00	-1,664 06 S
	2,840,000 000							
** JF2G **	022	1,293,117 58		1,301,850 00	-8,732 42 S	13JUN01	1 000000	-8,732 42 S
	1,315,000 000						00	
** JF2G **	038	1,283,061 72		1,285,894 53	-2,832 81 S	13JUN01	1 000000	-2,832 81 S
	1,295,000 000						00	
** JF2G **	072	1,337,486 91		1,337,014 06	472 85 S	13JUN01	1 000000	472 85 S
	1,345,000 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
02R062668	TOTAL	4,723,602 15	4,736,358 59	-12,756 44 S		00	-12,756 44 S
02R062676	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31 4 500			10JUL01	16JUL01	1 000000	
** JF2C **	480	1,306,113 48	1,289,521 88	16,591 60 S		00	16,591 60 S
1,315,000 000							
** JF2C **	488	1,286,602 73	1,279,621 88	11JUL01	16JUL01	1 000000	6,980 85 S
1,295,000 000				6,980 85 S		00	
** JF2C **	491	2,819,809 38	2,802,725 00	11JUL01	16JUL01	1 000000	17,084 38 S
2,840,000 000				17,084 38 S		00	
** JF2C **	492	1,336,331 05	1,334,071 88	11JUL01	16JUL01	1 000000	2,259 17 S
1,345,000 000				2,259 17 S		00	
02R062676	TOTAL	4,748,856 64	4,705,940 64	42,916 00 S		00	42,916 00 S
02R062684	FHLMC TBA AUG 30 GOLD SINGLE 2099/12/31 4 500			02AUG01	13AUG01	1 000000	
** JF2C **	461	1,293,077 73	1,283,264 06	9,813 67 S		00	9,813 67 S
1,295,000 000							
** JF2C **	462	1,343,844 14	1,333,206 25	02AUG01	13AUG01	1 000000	10,637 89 S
1,345,000 000				10,637 89 S		00	
** JF2C **	463	1,313,048 05	1,302,671 87	02AUG01	13AUG01	1 000000	10,376 18 S
1,315,000 000				10,376 18 S		00	
** JF2C **	464	2,835,784 38	2,814,215 63	02AUG01	13AUG01	1 000000	21,568 75 S
2,840,000 000				21,568 75 S		00	
02R062684	TOTAL	4,785,754 30	4,733,357 81	52,396 49 S		00	52,396 49 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
02R062692	FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 4 500			16AUG01	17SEP01	1 000000	
** JF2C **	400	1,595,872 27	1,588,196 88	7,675 39 S		00	7,675 39 S
1,595,000 000							
** JF2C **	142	1,317,568 36	1,309,259 38	05SEP01	17SEP01	1 000000	8,308 98 S
1,315,000 000				8,308 98 S		00	
** JF2C **	146	1,297,529 30	1,289,334 38	05SEP01	17SEP01	1 000000	8,194 92 S
1,295,000 000				8,194 92 S		00	
** JF2C **	173	1,248,209 77	1,239,553 13	05SEP01	17SEP01	1 000000	8,656 64 S
1,245,000 000				8,656 64 S		00	
** JF2C **	284	1,359,290 63	1,339,768 75	13SEP01	17SEP01	1 000000	19,521 88 S
1,345,000 000				19,521 88 S		00	
02R062692	TOTAL	4,818,470 33	4,766,112 52	52,357 81 S		00	52,357 81 S
02R070642	FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01 7 000			10OCT01	15OCT01	1 000000	
** JF2C **	543	936,675 00	921,403 13	15,271 87 S		00	15,271 87 S
985,000 000							
** JF2C **	550	701,548 75	692,325 88	10OCT01	15OCT01	1 000000	9,243 75 S
680,000 000				9,243 75 S		00	
** JF2C **	567	1,044,442 58	1,027,990 63	10OCT01	15OCT01	1 000000	16,451 95 S
1,010,000 000				16,451 95 S		00	
02R070642	TOTAL	2,682,684 33	2,641,718 76	40,967 57 S		00	40,967 57 S
02R070680	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 7 000			02NOV01	15NOV01	1 000000	
** JF2C **	750	1,048,032 81	1,041,865 63	6,167 18 S		00	6,167 18 S
1,010,000 000							
** JF2C **	751	938,513 28	931,637 50	02NOV01	14NOV01	1 000000	6,875 78 S
985,000 000				6,875 78 S		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
** JF2G **	752	704,437 50	700,825 00	02NOV01	14NOV01	1 000000	3,612 50 S
680,000 000				3,612 50 S		00	
02R070680	TOTAL	2,490,983 59	2,674,328 13	16,455 46 S		00	16,455 46 S
02R0706C8	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 7 000			04DEC01	13DEC01	1 000000	
** JF2G **	214	1,041,010 16	1,045,100 00	-4,089 84 S		00	-4,089 84 S
1,010,000 000							
** JF2G **	215	932,538 87	936,957 82	-4,418 95 S	13DEC01	1 000000	-4,418 95 S
905,000 000						00	
** JF2G **	216	701,728 13	702,843 75	-1,115 62 S	13DEC01	1 000000	-1,115 62 S
680,000 000						00	
02R0706C6	TOTAL	2,675,277 16	2,684,901 57	-9,624 41 S		00	-9,624 41 S
02R070620	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/01 7 000			01FEB01	12FEB01	1 000000	
** JF2G **	314	288,941 02	287,850 00	1,091 02 S		00	1,091 02 S
285,000 000							
02R070638	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 7 000			02MAR01	13MAR01	1 000000	
** JF2G **	701	287,850 00	288,473 44	-623 44 S		00	-623 44 S
285,000 000							
02R070646	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 7 000			03APR01	16APR01	1 000000	
** JF2G **	283	288,740 63	287,493 75	1,246 88 S		00	1,246 88 S
285,000 000							
02R070653	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31 7 000			03MAY01	14MAY01	1 000000	
** JF2G **	553	288,742 89	288,295 31	467 58 S		00	467 58 S
285,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
02R070661	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31 7 000			04JUN01	13JUN01	1 000000	
** JF2G **	045	288,106 05	288,117 19	-11 14 S		00	-11 14 S
285,000 000							
** JF2G **	192	687,756 25	687,012 50	743 75 S	13JUN01	1 000000	743 75 S
680,000 000						00	
02R070661	TOTAL	975,862 30	975,129 69	732 61 S		00	732 61 S
02R070679	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31 7 000			05JUL01	16JUL01	1 000000	
** JF2G **	349	684,462 50	685,950 00	-1,487 50 S		00	-1,487 50 S
680,000 000							
** JF2G **	352	287,081 84	287,315 63	-233 79 S	16JUL01	1 000000	-233 79 S
285,000 000						00	
** JF2G **	352	-287,081 84	-287,315 63	233 79 S	16JUL01	1 000000	233 79 S
-285,000 000						00	
** JF2G **	353	730,295 90	729,341 33	934 57 S	16JUL01	1 000000	934 57 S
725,000 000						00	
** JF2G **	353	-730,295 90	-729,341 33	-934 57 S	16JUL01	1 000000	-934 57 S
-725,000 000						00	
02R070679	TOTAL	684,462 50	685,950 00	-1,487 50 S		00	-1,487 50 S
02R070687	FHLMC TBA AUG 30 GOLD SINGLE 2099/12/31 7 000			06AUG01	13AUG01	1 000000	
** JF2G **	682	690,943 75	683,187 50	7,756 25 S		00	7,756 25 S
680,000 000							
** JF2G **	683	919,812 30	922,554 38	-2,722 08 S	13AUG01	1 000000	-2,722 08 S
905,000 000						00	
** JF2G **	684	1,025,860 16	1,014,309 38	11,550 78 S	13AUG01	1 000000	11,550 78 S
1,010,000 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
02R070687	TOTAL		2,420,031 24	14,504 95 S		00	14,504 95 S
02R070695	FHLMC TBA SEP 30 GOLD SINGLE 2099/12/31	7 000		05SEP01	17SEP01	1 000000	
** JF2C **	143	494,290 63	488,712 50	5,578 13 S		00	5,578 13 S
680,000 000							
** JF2C **	144	924,019 14	916,878 13	7,141 01 S	05SEP01	17SEP01	1 000000
905,000 000						00	7,141 01 S
** JF2C **	147	1,030,949 61	1,022,625 00	8,324 41 S	05SEP01	17SEP01	1 000000
1,010,000 000						00	8,324 41 S
02R070695	TOTAL		2,420,215 63	21,043 75 S		00	21,043 75 S
020012AAB	ALLSTATE FINL GLOBAL SR NT 144 2005/09/26	7 125		04JAN01	09JAN01	1 000000	
** JF2E **	058	1,040,820 00	997,190 00	43,630 00 S		00	43,630 00 S
1,000,000 000							
02378JAX6	AMERICAN AIRLS PASS PTHRU CTF 2011/10/01	7 858		27SEP01	04OCT01	1 000000	
** JF2E **	486	1,038,820 00	1,000,000 00	38,820 00 S		00	38,820 00 S
1,000,000 000							
025537AA9	AMERICAN ELEC PWR IN SR NT SER 2006/05/15	6 125		26JUL01	31JUL01	1 000000	
** JF2D **	358	115,254 15	114,415 80	838 35 S		00	838 35 S
115,000 000							
02582JAC4	AMERICAN EXPRESS CR SER 97 1 2005/04/15	6 400		23AUG01	28AUG01	1 000000	
** JF2G **	068	102,699 22	101,785 14	914 06 S		00	914 06 S
100,000 000							
026351A00	AMERICAN GEN CORP NT 2025/07/15	7 500		31OCT01	05NOV01	1 000000	
** JF2D **	602	81,828 75	78,947 25	2,881 50 S		00	2,881 50 S
75,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
026351BC9	AMERICAN GEN CORP SHS A 2010/08/11	7 500		31JUL01	03AUG01	1 000000	
** JF2D **	364	76,427 40	70,021 56	4,405 84 S		00	4,405 84 S
70,000 000							
** JF2D **	380	152,714 80	140,043 12	12,671 68 S	01AUG01	06AUG01	1 000000
140,000 000						00	12,671 68 S
** JF2D **	418	268,561 65	245,075 46	23,486 19 S	17AUG01	22AUG01	1 000000
245,000 000						00	23,486 19 S
026351BC9	TOTAL		455,140 14	42,563 71 S		00	42,563 71 S
026609AJ6	AMERICAN HOME PRODS NT 144A 2011/03/15	6 700		15JUN01	29JUN01	1 000000	
** JF2D **	302	556,124 79	564,011 25	-7,886 46 S		00	-7,886 46 S
565,000 000							
03061NEC9	AMERICREDIT AUTO REC 2001 B NT 2005/06/13	1 000		11JUL01	19JUL01	1 000000	
** JF2G **	486	205,016 02	205,000 00	16 02 S		00	16 02 S
205,000 000							
031652AM2	ANKOR TECHNOLOGY INC DEBT 2008/02/15	9 250		25OCT01	31OCT01	1 000000	
** JF2A **	290	211,250 00	246,250 00	-35,000 00 S		00	-35,000 00 S
250,000 000							
** JF2A **	303	441,250 00	738,750 00	-97,500 00 S	01NOV01	06NOV01	1 000000
750,000 000						00	-97,500 00 S
031652AM2	TOTAL		985,000 00	-132,500 00 S		00	-132,500 00 S
031909AE4	AMRESCO COMM MTC SR SUB NT 2005/03/15	9 875		16MAR01	21MAR01	1 000000	
** JF2A **	105	134,687 50	255,937 50	-121,250 00 L		00	-121,250 00 L
250,000 000							
** JF2A **	110	404,062 50	767,812 50	-363,750 00 L	23MAR01	28MAR01	1 000000
750,000 000						00	-363,750 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
031909AE4	TOTAL						
	538,750 00	1,023,750 00		-485,000 00 L		00	-485,000 00 L
03216TAC4	AMSDOUTH AUTO TR	2000 1 AS 2004/07/15	6 670	08MAY01	11MAY01	1 000000	
** JF2G **	687	334,648 44	324,985 12	9,663 32 S		00	9,663 32 S
	325,000 000						
03664PAB1	ANTEC CORP	SUB NT CO 2003/05/15	4 500	07JUN01	12JUN01	1 000000	
** JF1G **	378	212,500 00	211,250 00	1,250 00 S		00	1,250 00 S
	250,000 000						
** JF1G **	392	482,850 00	468,975 00	13,875 00 S	13JUN01	1 000000	13,875 00 S
	555,000 000					00	
03664PAB1	TOTAL						
	695,350 00	680,225 00		15,125 00 S		00	15,125 00 S
05348EAD1	AVALONBAY CMNTYS INC TRANCHE T	2010/12/15	7 500	04MAY01	09MAY01	1 000000	
** JF2G **	577	307,467 00	297,663 00	9,804 00 S		00	9,804 00 S
	300,000 000						
054536AA5	AXA SA	2030/12/15	8 600	30JAN01	02FEB01	1 000000	
** JF2D **	733	123,731 95	114,668 80	9,063 15 S		00	9,063 15 S
	115,000 000						
** JF2D **	766	48,660 30	44,870 40	3,789 90 S	13FEB01	1 000000	3,789 90 S
	45,000 000					00	
** JF2D **	781	101,771 60	94,726 40	7,045 20 S	23FEB01	1 000000	7,045 20 S
	95,000 000					00	
** JF2D **	809	238,447 00	219,366 40	19,080 60 S	02MAR01	1 000000	19,080 60 S
	220,000 000					00	
** JF2D **	814	129,768 00	119,654 40	10,113 60 S	06MAR01	1 000000	10,113 60 S
	120,000 000					00	
** JF2D **	820	120,115 60	109,683 20	10,432 40 S	07MAR01	1 000000	10,432 40 S
	110,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2D **	032	70,234 45	64,812 80	5,421 65 S	13MAR01	1 000000	5,421 65 S
	65,000 000					00	
** JF2D **	037	70,679 70	64,812 80	5,866 90 S	15MAR01	1 000000	5,866 90 S
	65,000 000					00	
** JF2D **	044	109,330 00	106,439 00	2,891 00 S	16MAR01	1 000000	2,891 00 S
	100,000 000					00	
054536AA5	TOTAL						
	1,012,738 60	939,034 20		73,704 40 S		00	73,704 40 S
05480ZAD5	AZTAR CORP	SR SUB NT 2007/05/15	8 875	05APR01	10APR01	1 000000	
** JF2A **	126	1,003,750 00	1,000,000 00	3,750 00 L		00	3,750 00 L
	1,000,000 000						
05576FAA7	BT INSTL CAP TR A	CAP SECS 2024/12/01	8 090	18APR01	23APR01	1 000000	
** JF2D **	119	163,811 75	173,637 75	-10,626 00 L		00	-10,626 00 L
	165,000 000						
** JF2D **	123	136,634 40	147,329 00	-10,694 60 L	19APR01	1 000000	-10,694 60 L
	140,000 000					00	
** JF2D **	132	122,853 75	123,138 75	-285 00 L	24APR01	1 000000	-285 00 L
	125,000 000					00	
** JF2D **	147	218,779 00	213,026 00	5,753 00 L	01MAY01	1 000000	5,753 00 L
	220,000 000					00	
05576FAA7	TOTAL						
	641,278 90	657,131 50		-15,852 60 L		00	-15,852 60 L
055959AN0	BMW VEH OWNER TR	NT CL A 3 2005/03/25	4 700	14AUG01	17AUG01	1 000000	
** JF2G **	816	635,807 81	629,884 26	5,923 55 S		00	5,923 55 S
	630,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT SELL RATE BASE CURR CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
055940AA6	BHP PARIBAS CAP TR	TR PFD SE 2049/12/29	1 000	31JAN01	05FEB01	1 000000
** JF2D **	737 85,000 000	91,726 90	85,000 00	6,726 90 S	00	6,726 90 S
** JF2D **	745 45,000 000	48,625 65	45,000 00	01FEB01 3,625 65 S	04FEB01	1 000000 00
** JF2D **	783 40,000 000	42,705 20	40,000 00	20FEB01 2,705 20 S	23FEB01	1 000000 00
** JF2D **	785 90,000 000	95,846 40	90,000 00	21FEB01 5,846 40 S	24FEB01	1 000000 00
055940AA6	TOTAL	278,904 15	260,000 00	18,904 15 S	00	18,904 15 S
059438AH4	BANC ONE CORP	SUB DEBT 2024/10/15	7 625	13DEC01	18DEC01	1 000000
** JF2D **	713 280,000 000	297,236 80	273,947 90	23,288 90 L	00	23,288 90 L
059438AK7	BANC ONE CORP	SUB NT 2027/04/29	8 000	04SEP01	11SEP01	1 000000
** JF2D **	447 65,000 000	72,517 25	67,535 65	4,981 60 L	00	4,981 60 L
** JF2D **	629 85,000 000	99,892 85	86,315 85	08NOV01 11,577 00 L	14NOV01	1 000000 00
059438AK7	TOTAL	172,410 10	155,851 50	16,558 60 L	00	16,558 60 L
060505AG9	BANK AMER CORP	SUB NT 2011/01/15	7 400	28AUG01	31AUG01	1 000000
** JF2C **	097 300,000 000	323,676 00	319,245 00	4,431 00 S	00	4,431 00 S
** JF2C **	CXL 097 -300,000 000	-323,676 00	-319,245 00	-4,431 00 S	28AUG01 31AUG01	1 000000 00
** JF2C **	109 300,000 000	323,676 00	319,245 00	4,431 00 S	28AUG01 31AUG01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/LS BASE SECY CM/LS	STL DT SELL RATE BASE CURR CM/LS	NET SECY CM/LS NET BAS SECY CM/LS
** JF2D **	532 310,000 000	338,287 50	313,128 55	10OCT01 25,158 95 S	15OCT01	1 000000 00
** JF2D **	CXL 532 -310,000 000	-338,287 50	-313,128 55	-25,158 95 S	10OCT01 15OCT01	1 000000 00
** JF2D **	533 310,000 000	338,287 50	312,800 30	10OCT01 25,487 20 S	15OCT01	1 000000 00
** JF2D **	538 120,000 000	130,549 20	121,515 45	11OCT01 9,033 75 S	16OCT01	1 000000 00
** JF2D **	547 105,000 000	114,468 90	109,427 85	12OCT01 5,041 05 S	17OCT01	1 000000 00
060505AG9	TOTAL	906,981 60	862,988 60	43,993 00 S	00	43,993 00 S
060506ZL9	BANKAMERICA CORP	2001 B MT 2031/05/25	1 000	28AUG01	31AUG01	1 000000
** JF2C **	098 500,000 000	508,125 00	499,986 50	8,138 50 S	00	8,138 50 S
06423AAG8	BANK ONE CORP	2010/08/01	7 875	04MAY01	09MAY01	1 000000
** JF2C **	575 600,000 000	646,734 00	602,538 00	44,196 00 S	00	44,196 00 S
** JF2D **	561 145,000 000	161,744 60	145,523 45	22OCT01 16,221 15 L	25OCT01	1 000000 00
06423AAG8	TOTAL	161,744 60	145,523 45	16,221 15 L	00	16,221 15 L
		646,734 00	602,538 00	44,196 00 S	00	44,196 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
07383FCV8	BEAR STEARNS COHL MT SER 2000	2010/02/15	7 780	12JUN01	15JUN01	1 000000	
** JF2G **	205	406,303 71	407,036 13	-732 42 S		00	-732 42 S
	375,000 000						
** JF2G **	CXL 205	-406,303 71	-407,036 13	732 42 S		00	732 42 S
	-375,000 000						
** JF2G **	213	406,420 90	407,036 13	-615 23 S		00	-615 23 S
	375,000 000						
07383FCV8	TOTAL	406,420 90	407,036 13	-615 23 S		00	-615 23 S
07384NAC4	BEAR STEARNS HOME LN NT CL A I	2019/04/15	5 930	160CT01	190CT01	1 000000	
** JF2G **	593	1,449,492 19	1,399,770 96	49,721 23 S		00	49,721 23 S
	1,400,000 000						
079867AW7	BELLSOUTH TELECOMM 1 DEB	2028/06/01	6 375	23JAN01	26JAN01	1 000000	
** JF2D **	704	72,315 20	66,332 00	5,983 20 S		00	5,983 20 S
	80,000 000						
** JF2D **	624	492,158 70	410,471 75	81,686 95 L	14NOV01	1 000000	81,686 95 L
	495,000 000					00	
079867AW7	TOTAL	492,158 70	410,471 75	81,686 95 L		00	81,686 95 L
	72,315 20	66,332 00	5,983 20 S			00	5,983 20 S
097014AB0	BOEING CAP CORP SR NT	2005/09/27	7 100	23JAN01	26JAN01	1 000000	
** JF2G **	261	526,725 00	499,915 00	26,810 00 S		00	26,810 00 S
	500,000 000						
097014AG9	BOEING CAP CORP SR NT	2012/02/15	6 500	30NOV01	05DEC01	1 000000	
** JF2D **	687	151,746 00	149,487 00	2,259 00 S		00	2,259 00 S
	150,000 000						
** JF2D **	693	71,551 90	69,760 60	1,791 30 S	07DEC01	1 000000	1,791 30 S
	70,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2D **	711	311,289 30	313,922 70	13DEC01	18DEC01	1 000000	
	315,000 000			-2,633 40 S		00	-2,633 40 S
097014AG9	TOTAL	534,587 20	533,170 30	1,416 90 S		00	1,416 90 S
102175AA4	BOWATER CDA FIN CORP NT 144A	2011/11/15	7 950	15NOV01	20NOV01	1 000000	
** JF2D **	643	105,606 90	104,667 15	939 75 S		00	939 75 S
	105,000 000						
111021AE1	BRITISH TELECOMMUNIC NT	2030/12/15	8 625	14NOV01	19NOV01	1 000000	
** JF2D **	633	168,943 60	139,076 00	29,867 60 S		00	29,867 60 S
	140,000 000						
** JF2D **	651	122,776 50	104,307 00	18,469 50 S	21NOV01	1 000000	18,469 50 S
	105,000 000					00	
** JF2D **	656	128,460 20	109,274 00	19,186 20 S	26NOV01	1 000000	19,186 20 S
	110,000 000					00	
** JF2D **	673	146,770 00	129,498 50	17,271 50 S	29NOV01	1 000000	17,271 50 S
	125,000 000					00	
111021AE1	TOTAL	566,950 30	482,155 50	84,794 80 S		00	84,794 80 S
125509BF5	CIGNA CORP SR NT	2011/01/15	7 800	08MAR01	13MAR01	1 000000	
** JF2D **	024	186,003 00	179,229 60	6,773 40 S		00	6,773 40 S
	180,000 000						
125896AH3	CMS ENERGY CORP SR NT	2009/01/15	7 500	29JUN01	05JUL01	1 000000	
** JF2D **	306	55,800 00	60,000 00	-4,200 00 L		00	-4,200 00 L
	60,000 000						
** JF2D **	650	69,825 00	70,000 00	-175 00 L	16NOV01	1 000000	-175 00 L
	70,000 000					00	
** JF2D **	658	79,800 00	80,000 00	-200 00 L	26NOV01	1 000000	-200 00 L
	80,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
141505HW5	CHASE COML MTC SECS 2001 245	2010/03/12	1 000	17JUL01	17AUG01	1 000000	
** JF2G **	027	238,987 50	238,696 88	290 62 S		00	290 62 S
	240,000 000						
** JF2G **	540	238,987 50	238,696 88	290 62 S	20JUL01	1 000000	290 62 S
	240,000 000					00	
** JF2G **	CXL 540	-238,987 50	-238,696 88	-290 62 S	20JUL01	1 000000	-290 62 S
	-240,000 000					00	
** JF2G **	572	238,987 50	238,696 88	290 62 S	20JUL01	1 000000	290 62 S
	240,000 000					00	
** JF2G **	CXL 572	-238,987 50	-238,696 88	-290 62 S	20JUL01	1 000000	-290 62 S
	-240,000 000					00	
** JF2G **	577	238,987 50	238,696 88	290 62 S	20JUL01	1 000000	290 62 S
	240,000 000					00	
** JF2G **	CXL 577	-238,987 50	-238,696 88	-290 62 S	20JUL01	1 000000	-290 62 S
	-240,000 000					00	
141505HW5	TOTAL	238,987 50	238,696 88	290 62 S		00	290 62 S
14151PBA4	CHASE CR CARD MASTER 1998 6 AS 2004/09/15	1 000		12OCT01	19OCT01	1 000000	
** JF2G **	575	105,098 44	105,254 30	-155 86 S		00	-155 86 S
	105,000 000						
14151RAG8	CHASE CR CARD OWNER 2000 2 AS 2005/07/15	1 000		11DEC01	14DEC01	1 000000	
** JF2G **	351	915,643 36	915,710 55	-31 25 L		00	-31 25 L
	915,000 000						
** JF2G **				-35 94 S		00	-35 94 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
14151RAG8	TOTAL	915,643 36	915,710 55	-31 25 L		00	-31 25 L
		915,643 36	915,710 55	-35 94 S		00	-35 94 S
171196AP3	CHRYSLER CORP SHELF 2	2027/03/01	7 450	04MAY01	09MAY01	1 000000	
** JF2G **	574	465,465 00	547,210 00	-81,745 00 L		00	-81,745 00 L
	500,000 000						
17248RAA4	CINGULAR WIRELESS LL SR NT 144	2006/12/15	5 625	12DEC01	17DEC01	1 000000	
** JF2D **	705	231,587 00	229,167 40	2,419 60 S		00	2,419 60 S
	230,000 000						
172967AR2	CITIGROUP INC NT	2028/01/15	6 625	08AUG01	13AUG01	1 000000	
** JF2D **	399	74,019 00	64,795 50	9,223 50 L		00	9,223 50 L
	75,000 000						
** JF2D **	403	68,939 50	60,475 80	8,463 70 L	15AUG01	1 000000	8,463 70 L
	70,000 000					00	
** JF2D **	417	79,020 80	69,115 20	9,905 60 L	22AUG01	1 000000	9,905 60 L
	80,000 000					00	
172967AR2	TOTAL	221,979 30	194,386 50	27,592 80 L		00	27,592 80 L
172967A24	CITIGROUP INC	2010/10/01	7 250	04OCT01	10OCT01	1 000000	
** JF2D **	523	606,551 00	549,011 80	32,757 00 L		00	32,757 00 L
	550,000 000						
** JF2D **				24,782 20 S		00	24,782 20 S
** JF2D **	539	130,855 20	128,804 00	2,049 20 S	16OCT01	1 000000	2,049 20 S
	120,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
172967AZ4	TOTAL						
	404,551 00		549,011 80	32,757 00 L		00	32,757 00 L
	737,406 20		677,817 80	26,831 40 S		00	26,831 40 S
174538AA9	CITIZENS COMMUNICATI NT	2006/05/15	8 500	22MAY01	25MAY01	1 000000	
** JF2G **	770	405,814 00	594,312 00	11,502 00 S		00	11,502 00 S
	600,000 000						
** JF2G **	569	311,766 00	297,156 00	14,610 00 S	18JUL01	23JUL01	1 000000
	300,000 000					00	14,610 00 S
174538AA9	TOTAL						
	917,580 00		891,468 00	26,112 00 S		00	26,112 00 S
195325AJ4	COLUMBIA REP	2016/02/15	8 700	14FEB01	20FEB01	1 000000	
** JF2D **	770	40,562 50	53,625 00	-13,062 50 L		00	-13,062 50 L
	55,000 000						
** JF2D **	042	49,825 00	92,625 00	-22,800 00 L	16MAR01	21MAR01	1 000000
	95,000 000					00	-22,800 00 L
** JF2D **	064	69,825 00	92,625 00	-22,800 00 L	28MAR01	02APR01	1 000000
	95,000 000					00	-22,800 00 L
** JF2D **	126	105,850 00	141,375 00	-35,525 00 L	20APR01	25APR01	1 000000
	145,000 000					00	-35,525 00 L
195325AJ4	TOTAL						
	286,062 50		380,250 00	-94,187 50 L		00	-94,187 50 L
197677AD9	COLUMBIA /HCA HEALTHCARE CORP	2015/11/15	7 190	17DEC01	20DEC01	1 000000	
** JF2D **	720	96,011 00	85,186 00	10,825 00 L		00	10,825 00 L
	100,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
20046EAB9	COMM 2001 J1	2034/02/16	6 457	03OCT01	09OCT01	1 000000	
** JF2C **	423	202,228 71	194,999 12	7,229 59 S		00	7,229 59 S
	195,000 000						
204926AA7	COPNUCREDIT CR CARD SER 2000	2007/03/15	1 800	04JAN01	05JAN01	1 000000	
** JF2E **	037	1,498,828 13	1,500,000 00	-1,171 87 S		00	-1,171 87 S
	1,500,000 000						
207678AE3	CONNECTICUT RRB SPL CL + P CT	2011/12/30	1 000	15NOV01	20NOV01	1 000000	
** JF2D **	639	314,531 25	299,934 00	14,597 25 S		00	14,597 25 S
	300,000 800						
208251AE8	CONOCO INC	2029/04/15	6 950	29NOV01	04DEC01	1 000000	
** JF2D **	680	85,907 80	85,000 00	907 80 L		00	907 80 L
	85,000 000						
20846QBH7	CONSECO FIN SECS COR SER 2000	2022/08/01	7 620	10OCT01	15OCT01	1 000000	
** JF2C **	540	622,050 00	579,818 75	42,231 25 L		00	42,231 25 L
	580,000 000						
20846QEY0	CONSECO FIN SEC CORP 2000 F HD	2015/09/15	6 980	24JAN01	31JAN01	1 000000	
** JF2G **	252	630,510 94	619,925 10	10,585 84 S		00	10,585 84 S
	620,000 000						
** JF2G **	132	639,843 75	638,330 08	1,513 67 S	04SEP01	07SEP01	1 000000
	625,000 000					00	1,513 67 S
20846QEY0	TOTAL						
	1,270,354 69		1,258,255 18	12,099 51 S		00	12,099 51 S
20846QGA0	CONSECO FIN SECURITI 2001 1 MF	2032/07/01	5 655	10OCT01	15OCT01	1 000000	
** JF2G **	539	546,396 88	530,000 00	16,396 88 S		00	16,396 88 S
	530,000 000						

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL	DESCRIPTION SHARES/PAR BASE	PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
20847TAB7 ** JF2G **	CONSECO FIM HOME EQU SER 2001	2032/03/15	5 940	14MAR01	19MAR01	1 000000			
	137	630,468 75	625,000 00	5,468 75 S		00		5,468 75 S	
	625,000 000								
20847UAC2 ** JF2G **	CONSECO FIM LEASE 1L SER 2000	2004/04/20	7 360	3JAU01	05SEP01	1 000000			
	115	25,765 63	24,999 57	766 06 L		00		766 06 L	
	25,000 000								
210518AP1 ** JF2G **	CONSUMERS ENERGY CO SR NT SER 2008/02/01		6 375	03DEC01	04DEC01	1 000000			
	196	599,904 00	589,140 00	10,764 00 L		00		10,764 00 L	
	600,000 000								
210805BDB ** JF2D **	CONTINENTAL AIRLS PA 7 461PC 1	2015/04/01	7 461	01OCT01	01OCT01	1 000000			
	542	652 29	690 44	-38 15 L		00		-38 15 L	
	652 290								
210805CB1 ** JF2D **	CONTINENTAL AIRLS PA SER 1998	2017/09/15	6 648	15MAR01	15MAR01	1 000000			
	040	9,086 03	9,193 43	-107 40 L		00		-107 40 L	
	9,086 030								
** JF2D **	493	3,145 06	3,182 23	-37 17 L		00		-37 17 L	
	3,145 060								
210805CB1	TOTAL		12,231 09	12,375 46		00		-144 57 L	
22540AJ74 ** JF2G **	CREDIT SUISSE FIRST 2001 CF2	2034/02/15	6 505	01MAY01	04MAY01	1 000000			
	530	305,059 57	306,525 00	-1,465 43 S		00		-1,465 43 S	
	305,000 000								
** JF2G **	607	1,113,964 84	1,100,945 31	13,019 53 S		00		13,019 53 S	
	1,100,000 000								
22540AJ74	TOTAL		1,419,024 41	1,407,470 31		00		11,554 10 S	

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL	DESCRIPTION SHARES/PAR BASE	PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
22540ASS8 ** JF2E **	CREDIT SUISSE FIRST WASH MT B	2003/07/26	1 000	26JAN01	30JAN01	1 000000			
	129	1,394,137 56	1,394,627 99	-490 43 S		00		-490 43 S	
	1,395,009 440								
22540AXK9 ** JF2G **	CREDIT SUISSE FIRST SER 2001	2035/12/16	6 380	13MAR01	04APR01	1 000000			
	126	195,616 99	195,944 53	-327 54 S		00		-327 54 S	
	195,000 000								
** JF2G **	460	313,486 52	316,525 78	-3,039 26 S		00		-3,039 26 S	
	315,000 000								
** JF2G **	531	312,416 02	316,525 78	-4,109 76 S		00		-4,109 76 S	
	315,000 000								
22540AXK9	TOTAL		821,519 53	828,996 09		00		-7,476 56 S	
22540A6G8 ** JF2G **	CREDIT SUISSE FIRST SER 2001	2035/12/15	6 180	25SEP01	28SEP01	1 000000			
	367	626,435 14	618,171 09	8,264 07 S		00		8,264 07 S	
	615,000 000								
23292BAG6 ** JF2D **	DR STRUCTURED FIN CO SER 1994	2019/08/15	9 350	23JAN01	26JAN01	1 000000			
	707	431,812 50	545,212 50	-113,400 00 L		00		-113,400 00 L	
	525,000 000								
** JF2D **	035	86,000 00	103,850 00	-17,850 00 L		00		-17,850 00 L	
	100,000 000								
23292BAG6	TOTAL		517,812 50	649,062 50		00		-151,250 00 L	
23383VAU4 ** JF2G **	DAIMLER CHRYSLER AU 2001 A NT	2004/01/06	4 980	26APR01	02MAY01	1 000000			
	501	1,686,956 25	1,679,954 64	7,001 61 S		00		7,001 61 S	
	1,680,000 000								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
253835A9	DAIMLER CHRYSLER NOR NT	2002/12/16	1 000	05FEB01	08FEB01	1 000000	
" JF2E "	151 998,660 00	1,000,000 00		-1,340 00 S		00	-1,340 00 S
	1,000,000 000						
24599J9C2	IRS USD P013618 V136 P013618	2004/12/17	6 000	14DEC01	18DEC01	1 000000	
" JF2E "	273 10,095 00	00		10,095 00 S		00	10,095 00 S
	300,000 000						
24599J9H0	IRS USD P013634 V136 P013634	2006/12/17	6 000	17DEC01	19DEC01	1 000000	
" JF2E "	286 51,623 00	17,499 00		34,124 00 S		00	34,124 00 S
	1,900,000 000						
246688A01	DELHAIZE AMER INC DEB 144A	2031/04/15	9 000	27JUL01	01AUG01	1 000000	
" JF2D "	361 119,187 60	104,667 15		14,520 45 S		00	14,520 45 S
	105,000 000						
" JF2D "	473 218,240 10	200,669 85		24SEP01 27SEP01	1 000000	00	17,570 25 S
	195,000 000			17,570 25 S			
" JF2D "	504 188,149 50	173,839 35		28SEP01 03OCT01	1 000000	00	14,310 15 S
	165,000 000			14,310 15 S			
246688A01	TOTAL						
	525,577 20	479,176 35		46,400 85 S		00	46,400 85 S
250854AC0	DETROIT EDISON SECUR 2001 1 BD 2010/03/01	5 875		15NOV01	20NOV01	1 000000	
" JF2D "	640 443,394 53	424,740 67		18,653 86 S		00	18,653 86 S
	425,000 000						
25156PAB9	DEUTSCHE TELEKOM INT GTD	2010/06/15	8 000	09JAN01	12JAN01	1 000000	
" JF2D "	674 210,824 00	199,314 00		11,510 00 S		00	11,510 00 S
	200,000 000						
" JF2E "	276 1,026,040 00	1,014,580 00		13MAR01 16MAR01	1 000000	00	11,460 00 S
	1,000,000 000			11,460 00 S			
" JF2E "	276 -1,026,040 00	-1,014,580 00		13MAR01 16MAR01	1 000000	00	-11,460 00 S
	-1,000,000 000			-11,460 00 S			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
" JF2E "	283 1,026,040 00	1,014,580 00		13MAR01 16MAR01	1 000000	00	11,460 00 S
	1,000,000 000			11,460 00 S			
25156PAD9	TOTAL						
	1,236,864 00	1,213,894 00		22,970 00 S		00	22,970 00 S
25156PAC7	DEUTSCHE TELEKOM INT GTD NT	2030/06/15	8 250	13MAR01	16MAR01	1 000000	
" JF2G "	122 490,490 00	499,655 00		-9,165 00 S		00	-9,165 00 S
	500,000 000						
" JF2D "	525 215,328 00	209,588 00		04OCT01 10OCT01	1 000000	00	5,740 00 S
	200,000 000			5,740 00 S			
25156PAC7	TOTAL						
	705,818 00	709,243 00		-3,425 00 S		00	-3,425 00 S
25466KCA5	DISCOVER CARD MASTER 1998 7 CR 2006/05/14	5 600		06MAR01	09MAR01	1 000000	
" JF2G "	721 100,707 03	100,250 00		457 03 S		00	457 03 S
	100,000 000						
25466KCL1	DISCOVER CARD MT 1 SER 1999	2006/12/18	1 000	30MAY01	31MAY01	1 000000	
" JF2G "	023 205,560 55	205,504 49		56 06 S		00	56 06 S
	205,000 000						
25466KDQ9	DISCOVER CARD MT 1 2001 4 CR 2006/10/16	1 000		06JUN01	11JUN01	1 000000	
" JF2G "	078 285,077 93	285,000 00		77 93 S		00	77 93 S
	285,000 000						
257039A85	DOMAN INDS LTD SR NT	2004/03/15	8 750	19MAR01	22MAR01	1 000000	
" JF2A "	103 290,000 00	496,250 00		-206,250 00 L		00	-206,250 00 L
	500,000 000						
" JF2A "	125 572,500 00	987,500 00		04APR01 09APR01	1 000000	00	-415,000 00 L
	1,000,000 000			-415,000 00 L			

ASSET ID - SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS	
257039AB3	TOTAL	862,500 00	1,483,750 00	-421,250 00 L		00	-421,250 00 L
257541AU4	DOMTAR INC NT	2011/10/15	7 875	11OCT01	14OCT01	1 000000	
** JF2D **	544	75,468 75	74,019 75	1,449 00 S	00		1,449 00 S
	75,000 000						
268766BH4	EOP OPER LTD PARTNER NT	2029/04/19	7 500	15NOV01	14NOV01	1 000000	
** JF2D **	442	160,233 15	164,102 40	-3,869 25 L	00		-3,869 25 L
	165,000 000						
268766BN1	EOP OPER LTD PART NT	2010/08/01	8 100	13FEB01	14FEB01	1 000000	
** JF2G **	550	427,140 00	399,148 00	27,992 00 S	00		27,992 00 S
	400,000 000						
** JF2G **	005	143,216 50	149,680 50	13,536 00 L	20AUG01	1 000000	13,536 00 L
	150,000 000				00		
268766BN1	TOTAL	163,216 50	149,680 50	13,536 00 L		00	13,536 00 L
	427,140 00	399,148 00	27,992 00 S		00		27,992 00 S
268766BUS	EOP OPER LTD PARTNER GTD NT	2011/07/15	7 000	11DEC01	14DEC01	1 000000	
** JF2G **	345	140,949 20	141,883 00	-933 80 S	00		-933 80 S
	140,000 000						
26882PAN2	ERAC USA FIN CO GTD NT 14	2011/01/15	8 000	10JAN01	16JAN01	1 000000	
** JF2G **	174	300,900 00	299,634 00	1,266 00 S	00		1,266 00 S
	300,000 000						
** JF2G **	572	332,982 00	324,603 50	8,378 50 S	09MAY01	1 000000	8,378 50 S
	325,000 000				00		

ASSET ID - SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS	
26882PAN2	TOTAL	633,882 00	624,237 50	9,644 50 S		00	9,644 50 S
285677AR3	EL PASO ELEC CO 2001 1ST	2001/05/01	7 750	01MAY01	01MAY01	1 000000	
** JF2E **	453	1,000,000 00	1,031,900 00	-31,900 00 L	00		-31,900 00 L
	1,000,000 000						
286204AA0	ELETSO N HDLGS INC 2003 1ST	2003/11/15	9 250	15NOV01	15NOV01	1 000000	
** JF2A **	316	1,500,000 00	1,490,000 00	10,000 00 L	00		10,000 00 L
	1,500,000 000						
30161MAA1	EXELON GENERATION CO SR NT 144	2011/06/15	6 950	19JUN01	22JUN01	1 000000	
** JF2D **	272	65,141 70	64,921 35	220 35 S	00		220 35 S
	65,000 000						
30161MAA9	EXELON CORP SR NT	2011/05/01	6 750	26JUL01	31JUL01	1 000000	
** JF2D **	356	70,632 80	69,890 80	742 00 S	00		742 00 S
	70,000 000						
30224PAD3	EXTENDED STAY AMER I SR SUB NT	2011/06/15	9 875	04OCT01	05OCT01	1 000000	
** JF2A **	270	1,000,000 01	1,000,000 00	01 S	00		01 S
	1,000,000 000						
31283HHG3	FED HM LN PC G01131	2030/09/01	7 500	03OCT01	15OCT01	1 000000	
** JF2G **	422	350,214 68	344,191 01	6,023 67 S	00		6,023 67 S
	336,694 300						
** JF2G **	CXL 422	-350,214 68	-344,191 01	-6,023 67 S	15OCT01	1 000000	-6,023 67 S
	-336,694 300				00		
** JF2G **	533	327,562 35	321,928 30	5,634 05 S	15OCT01	1 000000	5,634 05 S
	314,916 490				00		
** JF2G **	586	21,777 81	22,262 71	-484 90 S	15OCT01	1 000000	-484 90 S
	21,777 810				00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
31283HHC3	TOTAL						
	349,340 16	344,191 01		5,149 15 S		00	5,149 15 S
31289VNJ3	FED HM LN PC	2006/08/01	5 500	03APR01	25APR01	1 000000	
.. JF2G ..	N98493						
	288	438,852 21	419,019 78	19,832 43 L		00	19,832 43 L
	439,195 330						
.. JF2G ..				03APR01	25APR01	1 000000	
	CXL 288	-438,852 21	-419,019 78	-19,832 43 L		00	-19,832 43 L
	-439,195 330						
.. JF2G ..				03APR01	25APR01	1 000000	
	297	438,852 21	419,019 78	19,832 43 L		00	19,832 43 L
	439,195 330						
31289VNJ3	TOTAL						
	438,852 21	419,019 78		19,832 43 L		00	19,832 43 L
31289VPV4	FED HM LN PC	2006/08/01	5 500	03APR01	25APR01	1 000000	
.. JF2G ..	N98536						
	286	183,544 71	175,307 44	8,237 27 L		00	8,237 27 L
	183,688 210						
.. JF2G ..				03APR01	25APR01	1 000000	
	CXL 286	-183,544 71	-175,307 44	-8,237 27 L		00	-8,237 27 L
	-183,688 210						
.. JF2G ..				03APR01	25APR01	1 000000	
	295	183,544 71	175,307 44	8,237 27 L		00	8,237 27 L
	183,688 210						
31289VPV4	TOTAL						
	183,544 71	175,307 44		8,237 27 L		00	8,237 27 L
31289VP93	FED HM LN PC	2006/08/01	5 500	03APR01	25APR01	1 000000	
.. JF2G ..	N98548						
	287	665,395 80	635,533 63	29,862 17 L		00	29,862 17 L
	665,916 050						
.. JF2G ..				03APR01	25APR01	1 000000	
	CXL 287	-665,395 80	-635,533 63	-29,862 17 L		00	-29,862 17 L
	-665,916 050						
.. JF2G ..				03APR01	25APR01	1 000000	
	296	665,395 80	635,533 63	29,862 17 L		00	29,862 17 L
	665,916 050						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
31289VP93	TOTAL						
	665,395 80	635,533 63		29,862 17 L		00	29,862 17 L
31292GZ66	FED HM LN PC	2029/05/01	7 000	08AUG01	13AUG01	1 000000	
.. JF2F ..	C00765						
	088	2,657,650 89	2,629,581 40	28,069 49 S		00	28,069 49 S
	2,603,545 950						
31293AHE1	FED HM LN PC	2028/09/01	6 000	07FEB01	12FEB01	1 000000	
.. JF2G ..	C14729						
	488	37,344 92	34,705 39	2,639 53 L		00	2,639 53 L
	38,262 630						
31293ASD1	FED HM LN PC	2028/09/01	6 000	07FEB01	12FEB01	1 000000	
.. JF2G ..	C15016						
	406	21,516 87	19,994 04	1,520 81 L		00	1,520 81 L
	22,045 620						
31293BAJ5	FED HM LN PC	2028/09/01	6 000	07FEB01	12FEB01	1 000000	
.. JF2G ..	C15409						
	407	59,301 17	55,109 79	4,191 38 L		00	4,191 38 L
	60,758 420						
31293CH80	FED HM LN PC	2028/10/01	6 080	07FEB01	12FEB01	1 000000	
.. JF2G ..	C16555						
	404	45,589 28	42,367 04	3,222 24 L		00	3,222 24 L
	46,709 580						
31293CNC4	FED HM LN PC C16687	2028/11/01	6 000	07FEB01	12FEB01	1 000000	
.. JF2G ..							
	405	47,940 83	44,552 39	3,388 44 L		00	3,388 44 L
	49,118 910						
31293MXG2	FED HM LN PC C2427279	2029/04/01	6 500	23FEB01	13MAR01	1 000000	
.. JF2G ..							
	600	116,920 12	112,262 50	4,657 62 S		00	4,657 62 S
	118,054 550						
.. JF2G ..				23FEB01	13MAR01	1 000000	
	CXL 600	-116,920 12	-112,262 50	-4,657 62 S		00	-4,657 62 S
	-118,054 550						
.. JF2G ..				23FEB01	13MAR01	1 000000	
	695	113,205 53	108,695 89	4,509 64 S		00	4,509 64 S
	114,303 920						
.. JF2G ..				15MAR01	15MAR01	1 000000	
	155	3,750 43	3,566 61	184 02 S		00	184 02 S
	3,750 630						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
31298NA01	FED HM LN PC	2031/05/01	6 500	10MAY01	14MAY01	1 000000	
" JF2G "	715	343,631 95	343,780 18	-148 23 S	00		-148 23 S
	344,966 000						
31298NDL6	FED HM LN PC	2031/06/01	6 500	10MAY01	14MAY01	1 000000	
" JF2G "	716	996,033 20	996,462 84	-429 64 S	00		-429 64 S
	999,900 000						
3133M6HL5	FEDERAL HOME LN BKS COMS BD	2003/11/17	5 233	30APR01	02MAY01	1 000000	
" JF2G "	514	473,812 50	451,962 50	21,850 00 L	00		21,850 00 L
	475,000 000						
" JF2G "	758	275,000 00	261,462 50	13,337 50 L	00		13,337 50 L
	275,000 000						
3133M6HL5	TOTAL		713,425 00	35,187 50 L	00		35,187 50 L
313309AP1	FEDERAL EXPRESS CORP DEB	2097/07/01	7 600	23AUG01	28AUG01	1 000000	
" JF2G "	076	146,848 50	133,456 50	13,392 00 S	00		13,392 00 S
	150,000 000						
313398VT3	FEDERAL HOME LN MTG SERIES T	2031/09/25	1 000	25AUG01	27AUG01	1 000000	
" JF2G "	107	1,033 48	1,033 46	02 S	00		02 S
	1,033 460						
3134A33L8	FEDERAL HOME LN MTG DEB	2010/03/15	7 000	26JAN01	26JAN01	1 000000	
" JF2E "	124	1,872,226 56	1,873,388 67	-1,162 11 S	00		-1,162 11 S
	1,750,000 000						
" JF2E "	140	14,600,531 50	14,514,091 17	86,440 33 S	00		86,440 33 S
	13,550,000 000						
3134A33L8	TOTAL		16,387,479 84	85,278 22 S	00		85,278 22 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
3134A35H5	FEDERAL HOME LN MTG DEB	2010/09/15	6 875	05MAR01	19MAR01	1 000000	
" JF2G "	710	37,827 34	36,810 20	1,017 14 S	00		1,017 14 S
	35,000 000						
" JF2G "	782	306,082 21	304,998 80	1,083 41 S	00		1,083 41 S
	290,000 000						
3134A35H5	TOTAL		341,809 00	2,100 55 S	00		2,100 55 S
3134A4A2	FEDERAL HOME LN MTG CORP	2031/03/15	6 750	04APR01	06APR01	1 000000	
" JF2G "	312	42,370 16	40,086 40	2,283 76 S	00		2,283 76 S
	40,000 000						
" JF2G "	331	50,976 56	50,108 00	860 56 S	00		868 56 S
	50,000 000						
" JF2G "	123	37,805 47	35,075 60	2,729 87 S	00		2,729 87 S
	35,000 000						
" JF2G "	123	-37,805 47	-35,075 60	-2,729 87 S	00		-2,729 87 S
	-35,000 000						
" JF2G "	129	37,802 73	35,075 60	2,727 13 S	00		2,727 13 S
	35,000 000						
3134A4A2	TOTAL		125,270 00	5,879 45 S	00		5,879 45 S
3134A4C05	FEDERAL HOME LN MTG CORP	2003/11/15	6 375	05FEB01	08FEB01	1 000000	
" JF2G "	362	133,818 75	130,265 90	3,552 85 S	00		3,552 85 S
	130,000 000						
" JF2G "	204	913,212 50	897,259 80	15,952 70 S	00		15,952 70 S
	860,000 000						
" JF2G "	235	778,000 75	757,755 50	12,245 25 S	00		12,245 25 S
	725,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
3134A4CQ5	TOTAL						
	1,817,032 00		1,785,281 20	31,750 80 S		00	31,750 80 S
3134A4FM1	FEDERAL HOME LN MTG DEB	2011/06/15	6 000	18JUL01	20JUL01	1 000000	
** JF2G **	570	350,475 50	348,278 00	2,397 50 S		00	2,397 50 S
	350,000 000						
** JF2G **	571	175,299 25	174,139 00	1,149 25 S	18JUL01	20JUL01	1 000000
	175,000 000					00	1,140 25 S
** JF2G **	334	150,426 63	144,337 36	6,089 27 S	20SEP01	25SEP01	1 000000
	145,000 000					00	6,089 27 S
** JF2G **	401	163,554 45	155,024 18	8,530 27 S	28SEP01	02OCT01	1 000000
	155,000 000					00	8,530 27 S
3134A4FM1	TOTAL						
	839,955 83		821,778 54	18,177 29 S		00	18,177 29 S
3134A4GK4	FEDERAL HOME LN MTG DEB	2006/07/15	5 500	10AUG01	15AUG01	1 000000	
** JF2G **	804	243,772 80	241,024 80	2,748 00 S		00	2,748 00 S
	240,000 000						
** JF2G **	300	296,634 55	289,417 50	7,219 05 S	14SEP01	19SEP01	1 000000
	285,000 000					00	7,219 05 S
3134A4GK4	TOTAL						
	540,409 35		530,442 30	9,967 05 S		00	9,967 05 S
3134A4HF4	FEDERAL HOME LN MTG REFERENCE	2011/09/15	5 500	28SEP01	02OCT01	1 000000	
** JF2G **	402	193,241 40	189,758 70	3,482 70 S		00	3,482 70 S
	190,000 000						
** JF2G **	415	228,447 00	224,714 25	3,732 75 S	01OCT01	03OCT01	1 000000
	225,000 000					00	3,732 75 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
3134A4HF4	TOTAL						
	421,688 40		414,472 95	7,215 45 S		00	7,215 45 S
313549AM9	FEDERAL MOGUL CORP MT	2010/07/01	7 875	02AUG01	07AUG01	1 000000	
** JF2A **	219	36,750 00	289,500 00	-252,750 00 L		00	-252,750 00 L
	300,000 000						
31359MCI1	FEDERAL NATL MTG ASS DEB	2007/07/30	6 750	31JUL01	02AUG01	1 000000	
** JF2G **	649	946,638 28	909,484 20	37,154 08 L		00	37,154 08 L
	950,000 000						
31359MEX7	FEDERAL NATL MTG ASS CONS BD	2004/08/15	6 500	25JUN01	28JUN01	1 000000	
** JF2D **	290	1,575,585 94	1,568,964 84	6,621 10 S		00	6,621 10 S
	1,500,000 000						
** JF2G **	298	951,143 00	941,209 77	9,933 23 S	14SEP01	19SEP01	1 000000
	890,000 000					00	9,933 23 S
31359MEX7	TOTAL						
	2,526,728 94		2,510,174 61	16,554 33 S		00	16,554 33 S
31359MFF5	FEDERAL NATL MTG ASSN	2002/01/15	6 625	16JAN01	17JAN01	1 000000	
** JF2G **	197	162,057 60	160,363 20	1,694 40 S		00	1,694 40 S
	160,000 000						
** JF2G **	205	131,554 54	130,302 77	1,251 77 S	17JAN01	18JAN01	1 000000
	130,000 000					00	1,251 77 S
31359MFF5	TOTAL						
	293,612 14		290,665 97	2,946 17 S		00	2,946 17 S
31359MFP3	FEDERAL NATL MTG ASSN	2030/05/15	7 250	03JAN01	08JAN01	1 000000	
** JF2D **	666	80,007 90	72,777 60	7,230 30 S		00	7,230 30 S
	70,000 000						
** JF2D **	681	462,343 75	417,000 50	45,343 25 S	11JAN01	17JAN01	1 000000
	400,000 000					00	45,343 25 S
** JF2D **	682	1,090,644 65	990,593 50	100,051 15 S	11JAN01	17JAN01	1 000000
	950,000 000					00	100,051 15 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
** JF2D **	687	33,468 10	31,281 90	12JAN01 2,386 20 S	18JAN01	1 000000 00	2,386 20 S
30,000 000							
** JF2D **	478	1,116,810 00	1,126,484 00	21SEP01 -9,674 00 S	28SEP01	1 000000 00	-9,674 00 S
1,000,000 000							
31359MFP3	TOTAL	2,783,474 40	2,638,137 50	145,336 90 S		00	145,336 90 S
31359MFS7	FEDERAL NATL MTC ASSN	2010/06/15	7 125	13FEB01	16FEB01	1 000000	
** JF2D **	767	543,652 34	509,329 32	34,323 02 S		00	34,323 02 S
500,000 000							
** JF2D **	774	436,241 70	413,469 73	15FEB01 22,771 97 S	21FEB01	1 000000 00	22,771 97 S
405,000 000							
** JF2D **	792	1,083,281 25	1,020,912 90	23FEB01 62,368 35 S	28FEB01	1 000000 00	62,368 35 S
1,000,000 000							
** JF2D **	861	682,062 50	638,366 47	27MAR01 43,696 03 S	30MAR01	1 000000 00	43,696 03 S
625,000 000							
** JF2D **	867	1,093,125 00	1,022,822 00	29MAR01 70,303 00 S	03APR01	1 000000 00	70,303 00 S
1,000,000 000							
** JF2D **	895	1,105,469 00	1,025,089 60	06APR01 80,379 40 S	11APR01	1 000000 00	80,379 40 S
1,000,000 000							
** JF2D **	899	1,095,156 25	1,032,711 73	10APR01 62,444 52 S	16APR01	1 000000 00	62,444 52 S
1,000,000 000							
** JF2D **	102	500,825 00	481,141 60	11APR01 19,683 40 S	17APR01	1 000000 00	19,683 40 S
460,000 000							
** JF2D **	151	843,538 80	843,180 16	02MAY01 358 64 S	07MAY01	1 000000 00	358 64 S
780,000 000							
** JF2D **	287	1,024,158 20	1,032,185 23	25JUN01 -8,027 03 S	28JUN01	1 000000 00	-8,027 03 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	948,000 000						
31359MFS7	TOTAL	8,407,510 04	8,019,208 74	388,301 30 S		00	388,301 30 S
31359MFV8	FEDERAL NATL MTC ASSN	2005/07/15	7 000	05JUL01	06JUL01	1 000000	
** JF2E **	822	317,328 00	320,271 30	-2,943 30 S		00	-2,943 30 S
300,000 000							
31359MGG2	FEDERAL NATL MTC ASSN	2002/10/15	6 375	05FEB01	08FEB01	1 000000	
** JF2C **	374	173,625 78	173,015 99	609 79 S		00	609 79 S
170,000 000							
31359MGJ6	FEDERAL NATL MTC ASSN	2010/11/15	6 425	11JAN01	17JAN01	1 000000	
** JF2D **	684	1,057,031 25	998,150 00	58,881 25 S		00	58,881 25 S
1,000,000 000							
** JF2D **	688	1,275,241 60	1,226,739 74	12JAN01 48,501 86 S	18JAN01	1 000000 00	48,501 86 S
1,220,000 000							
** JF2D **	695	1,844,831 45	1,755,588 76	18JAN01 89,242 69 S	22JAN01	1 000000 00	89,242 69 S
1,745,000 000							
** JF2D **	810	835,977 90	791,046 86	02MAR01 44,931 04 S	07MAR01	1 000000 00	44,931 04 S
785,000 000							
** JF2C **	712	777,278 91	768,223 83	05MAR01 9,055 08 S	19MAR01	1 000000 00	9,055 08 S
750,000 000							
** JF2D **	871	264,570 31	251,925 75	29MAR01 12,644 56 S	03APR01	1 000000 00	12,644 56 S
250,000 000							
** JF2C **	695	507,071 29	514,434 33	10MAY01 -7,363 04 S	15MAY01	1 000000 00	-7,363 04 S
485,000 000							
** JF2C **	735	676,775 63	687,001 81	16MAY01 -10,228 18 S	21MAY01	1 000000 00	-10,228 18 S
655,000 000							
** JF2C **	783	1,199,455 95	1,218,434 77	23MAY01 -18,978 82 S	25MAY01	1 000000 00	-18,978 82 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS		
1,155,000	000							
** JF2G **	784	249,280 80	253,181 25		25MAY01	25MAY01	1 000000	-3,900 45 S
240,000	000						00	
** JF2G **	785	825,718 80	838,662 89		25MAY01	25MAY01	1 000000	-12,944 09 S
795,000	000						00	
** JF2D **	289	527,495 31	525,000 00		25JUN01	28JUN01	1 000000	2,495 31 S
500,000	000				2,495 31 S		00	
31359HCJ6	TOTAL	10,040,927 20	9,828,389 99				00	212,537 21 S
31359HMB2	FEDERAL	NATL MTG ASSN	2006/02/15	5 500	14SEP01	19SEP01	1 000000	
** JF2G **	299	541,476 00	522,071 68				00	19,404 32 S
520,000	000							
31359MJH7	FEDERAL	NATL MTG ASSN	2011/05/15	6 000	24MAY01	30MAY01	1 000000	
** JF2G **	793	247,992 50	248,360 00				00	-367 50 S
250,000	000							
** JF2G **	031	699,943 13	700,375 20		31MAY01	04JUN01	1 000000	-432 07 S
705,000	000						00	
** JF2G **	203	205,778 59	203,655 20		12JUN01	29JUN01	1 000000	2,123 39 S
205,000	000				2,123 39 S		00	
** JF2G **	204	205,465 23	203,655 20		12JUN01	29JUN01	1 000000	1,810 03 S
205,000	000				1,810 03 S		00	
** JF2G **	306	657,881 40	655,670 40		28JUN01	29JUN01	1 000000	2,211 00 S
660,000	000				2,211 00 S		00	
** JF2G **	605	181,694 52	178,819 20		25JUL01	30JUL01	1 000000	2,875 32 S
180,000	000				2,875 32 S		00	
** JF2G **	114	108,014 65	104,311 20		31AUG01	05SEP01	1 000000	3,703 45 S
105,000	000						00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS		
** JF2G **	338	337,330 50	324,547 60		20SEP01	25SEP01	1 000000	12,782 90 S
325,000	000				12,782 90 S		00	
** JF2G **	339	171,259 77	165,376 20		20SEP01	25SEP01	1 000000	5,883 57 S
165,000	000				5,883.57 S		00	
31359MJH7	TOTAL	2,815,360 29	2,784,770 20				00	30,590 09 S
31359MJX2	FEDERAL	NATL MTG ASSN	2006/06/15	5 250	23AUG01	28AUG01	1.000000	
** JF2G **	066	1,312,090 00	1,309,449 70				00	2,640 30 S
1,300,000	000							
** JF2G **	066	-1,312,090 00	-1,309,449 70		23AUG01	28AUG01	1 000000	-2,640 30 S
-1,300,000	000				-2,640 30 S		00	
** JF2G **	079	1,312,035 40	1,309,449 70		23AUG01	28AUG01	1 000000	2,585 70 S
1,300,000	000				2,585 70 S		00	
31359MJX2	TOTAL	1,312,035 40	1,309,449 70				00	2,585 70 S
31364CZB7	FEDERAL	NATL MTG ASSN MTN	2007/03/19	6 940	31JUL01	02AUG01	1 000000	
** JF2G **	648	2,029,375 00	2,046,093 75				00	-16,718 75 L
2,000,000	000							
31364FTB4	FEDERAL	NATL MTG ASSN MTN	2003/06/26	6 100	15FEB01	15FEB01	1 000000	
** JF2G **	578	145,000 00	141,534 50				00	3,465 50 L
145,000	000							
31364GFY0	FEDERAL	NATL MTG ASS DEB	2003/11/13	5 300	30APR01	02MAY01	1 000000	
** JF2G **	515	748,875 00	715,350 00				00	33,525 00 L
750,000	000							
31371GX54	FNMA POOL 251900		2013/08/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **	555	14,244 63	13,549 39				00	695 24 L
14,307	230							
** JF2G **	555	-14,244 63	-13,549 39		03MAY01	17MAY01	1 000000	-695 24 L
-14,307	230				-695 24 L		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	626 14,140 210		13,391 22	03MAY01 607 13 L	17MAY01	1 000000 00	487 13 L
** JF2G **	003 167 020		158 17	25MAY01 0 85 L	25MAY01	1 000000 00	8 85 L
31371GX54	TOTAL		13,549 39	695 98 L		00	695 98 L
31371JL9	FNMA POOL 253247	2030/05/01	8 500	31JAN01	12FEB01	1 000000	
** JF2G **	296 125,511 070		128,138 97	2,588 66 S		00	2,588 66 S
** JF2G **	CXL 296 -125,511 070		-128,138 97	31JAN01 -2,588 66 S	12FEB01	1 000000 00	-2,588 66 S
** JF2G **	394 120,890 020		123,421 17	31JAN01 2,493 35 S	12FEB01	1 000000 00	2,493 35 S
** JF2G **	431 4,621 060		4,717 81	26FEB01 -96 76 S	26FEB01	1 000000 00	-96 76 S
31371JL9	TOTAL		128,138 98	2,396 59 S		00	2,396 59 S
31371JUHS	FNMA POOL	2031/01/01	7 500	01JUN01	21AUG01	1 000000	
** JF2G **	529 21,276 390		21,748 46	-472 07 S		00	-472 07 S
** JF2G **	301 498,736 060		509,801 77	08JUN01 545 49 S	13JUN01	1 000000 00	545 49 S
31371JUHS	TOTAL		531,550 23	73 42 S		00	73 42 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31371J3D4	FNMA POOL	2031/05/01	7 500	09NOV01	23NOV01	1 000000	
** JF2G **	098 359,999 980		374,174 98	2,925 00 S		00	2,925 00 S
31371KDK4	FNMA POOL	2031/10/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	349 663,955 000		645,488 75	7,365 75 S		00	7,365 75 S
** JF2E **	350 999,900 000	2031/09/01	6 000 972,090 28	06SEP01 11,092 64 S	17SEP01	1 000000 00	11,092 64 S
31371KDK4	TOTAL		1,617,579 03	18,458 39 S		00	18,458 39 S
31371KF43	FNMA POOL	2016/12/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	195 393,751 550		399,411 73	3,875 99 S		00	3,875 99 S
31374TH85	FNMA POOL	2028/12/01	6 000	20DEC01	14JAN02	1 000000	
** JF2G **	427 217,680 690		202,443 04	11,054 10 L		00	11,054 10 L
31374TX07	FNMA POOL	2013/12/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **	556 129,936 730		125,104 71	4,263 54 L		00	4,263 54 L
** JF2G **	CXL 556 -129,936 730		-125,104 71	03MAY01 -4,263 54 L	17MAY01	1 000000 00	-4,263 54 L
** JF2G **	627 127,805 770		123,053 00	03MAY01 4,193 62 L	17MAY01	1 000000 00	4,193 62 L
** JF2G **	004 2,130 960		2,051 71	25MAY01 79 24 L	25MAY01	1 000000 00	79 24 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31374TXQ7	TOTAL						
	129,377 57		125,104 71	4,272 86 L		00	4,272 86 L
3137472X6	FNMA POOL	2029/10/01	6 000	20DEC01	14JAN02	1 000000	
** JF2G **	323990						
	223,521 54		220,067 41	3,454 13 S		00	3,454 13 S
	423						
	227,901 530						
31378CZU9	FNMA POOL	2013/03/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **	395055						
	216,114 12		214,113 07	2,001 05 L		00	2,001 05 L
	558						
	217,063 770						
** JF2G **				03MAY01	17MAY01	1 000000	
	-216,114 12		-214,113 07	-2,001 05 L		00	-2,001 05 L
	558						
	-217,063 770						
** JF2G **				03MAY01	17MAY01	1 000000	
	212,978 61		211,006 59	1,972 02 L		00	1,972 02 L
	628						
	213,914 480						
** JF2G **				25MAY01	25MAY01	1 000000	
	3,149 29		3,106 48	42 81 L		00	42 81 L
	005						
	3,149 290						
31378CZU9	TOTAL						
	216,127 90		214,113 07	2,014 83 L		00	2,014 83 L
31378L3G5	FNMA POOL 402299	2013/04/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **							
	200,726 26		198,867 70	1,858 56 L		00	1,858 56 L
	559						
	201,608 290						
** JF2G **				03MAY01	17MAY01	1 000000	
	-200,726 26		-198,867 70	-1,858 56 L		00	-1,858 56 L
	559						
	-201,608 290						
** JF2G **				03MAY01	17MAY01	1 000000	
	199,657 87		197,809 21	1,848 66 L		00	1,848 66 L
	629						
	200,535 210						
** JF2G **				25MAY01	25MAY01	1 000000	
	1,073 08		1,058 49	14 59 L		00	14 59 L
	006						
	1,073 080						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31378L3G5	TOTAL						
	200,730 95		198,867 70	1,863 25 L		00	1,863 25 L
31379J5H5	FNMA POOL 421248	2013/03/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **							
	204,378 06		202,485 68	1,892 38 L		00	1,892 38 L
	557						
	205,276 150						
** JF2G **				03MAY01	17MAY01	1 000000	
	-204,378 06		-202,485 68	-1,892 38 L		00	-1,892 38 L
	557						
	-205,276 150						
** JF2G **				03MAY01	17MAY01	1 000000	
	200,921 96		199,061 58	1,860 38 L		00	1,860 38 L
	630						
	201,804 860						
** JF2G **				25MAY01	25MAY01	1 000000	
	3,471 29		3,424 10	47 19 L		00	47 19 L
	007						
	3,471 290						
31379J5H5	TOTAL						
	204,393 25		202,485 68	1,907 57 L		00	1,907 57 L
31380D4S2	FNMA POOL 437433	2028/09/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **							
	23,229 98		22,174 94	1,055 04 L		00	1,055 04 L
	623						
	23,944 580						
** JF2G **				26FEB01	13MAR01	1 000000	
	-23,229 98		-22,174 94	-1,055 04 L		00	-1,055 04 L
	623						
	-23,944 580						
** JF2G **				26FEB01	13MAR01	1 000000	
	23,194 31		22,140 89	1,053 42 L		00	1,053 42 L
	753						
	23,907 810						
** JF2G **				25MAR01	26MAR01	1 000000	
	36 77		34 05	2 72 L		00	2 72 L
	220						
	36 770						
31380D4S2	TOTAL						
	23,231 08		22,174 94	1,056 14 L		00	1,056 14 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
31380ELT9	FNMA POOL	2028/09/01	6 000	24FEB01	13MAR01	1 000000	
** JF2G **	424	32,304 50	30,837 32	1,467 18 L		00	1,467 18 L
	33,298 250						
** JF2G **	CXL 424	-32,304 50	-30,837 32	-1,467 18 L	13MAR01	1 000000	-1,467 18 L
	-33,298 250					00	
** JF2G **	754	32,262 77	30,797 48	1,465 29 L	13MAR01	1 000000	1,465 29 L
	33,255 230					00	
** JF2G **	222	43 01	39 84	3 17 L	26MAR01	1 000000	3 17 L
	43 020					00	
31380ELT9	TOTAL		30,837 32	1,468 46 L		00	1,468 46 L
		32,305 78					
31380EQ80	FNMA POOL	2028/08/01	6 000	04SEP01	17SEP01	1 000000	
** JF2E **	324	52,452 71	52,058 66	594 05 S		00	594 05 S
	53,547 940						
** JF2E **	CXL 324	-52,452 71	-52,058 66	-594 05 S	17SEP01	1 000000	-594 05 S
	-53,547 940					00	
** JF2E **	376	52,452 71	52,058 66	594 05 S	17SEP01	1 000000	594 05 S
	53,547 940					00	
31380EQ80	TOTAL		52,058 66	594 05 S		00	594 05 S
		52,452 71					
31380HS57	FNMA POOL	2028/12/01	6 000	24FEB01	13MAR01	1 000000	
** JF2G **	617	143,094 32	137,747 59	5,346 73 L		00	5,346 73 L
	147,496 140						
** JF2G **	CXL 617	-143,094 32	-137,747 59	-5,346 73 L	13MAR01	1 000000	-5,346 73 L
	-147,496 140					00	
** JF2G **	755	142,512 90	137,187 89	5,325 01 L	13MAR01	1 000000	5,325 01 L
	146,896 850					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** JF2G **	223	599 31	559 70	39 61 L	26MAR01	1 000000	39 61 L
	599 310					00	
31380HS57	TOTAL	143,112 21	137,747 59	5,364 62 L		00	5,364 62 L
31380HV61	FNMA POOL	2028/10/01	6 000	25JAN01	25JAN01	1 000000	
** JF2G **	256	5,045 49	4,563 80	481 69 S		00	481 69 S
	5,045 490						
** JF2G **	625	1,370,216 47	1,277,529 92	92,686 55 S	13MAR01	1 000000	92,686 55 S
	1,412,366 790					00	
** JF2G **	CXL 625	-1,370,216 47	-1,277,529 92	-92,686 55 S	13MAR01	1 000000	-92,686 55 S
	-1,412,366 790					00	
** JF2G **	632	14,397 58	13,023 03	1,374 55 S	26FEB01	1 000000	1,374 55 S
	14,397 550					00	
** JF2G **	756	1,354,153 93	1,262,553 91	91,600 02 S	13MAR01	1 000000	91,600 02 S
	1,395,810 140					00	
** JF2G **	221	16,556 65	14,976 01	1,580 64 L	26MAR01	1 000000	1,580 64 L
	16,556 650					00	
31380HV61	TOTAL	16,556 65	14,976 01	1,580 64 L		00	1,580 64 L
		1,373,597 00	1,280,140 74	93,454 24 S		00	93,454 24 S
31380LXR4	FNMA POOL	2028/09/01	6 000	25JAN01	25JAN01	1 000000	
** JF2G **	257	599 66	542 41	57 25 S		00	57 25 S
	599 660						
** JF2G **	626	466,676 00	435,108 30	31,567 70 S	13MAR01	1 000000	31,567 70 S
	481,031 790					00	
** JF2G **	CXL 626	-466,676 00	-435,108 30	-31,567 70 S	13MAR01	1 000000	-31,567 70 S
	-481,031 790					00	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JF2G **	433	730 47		460 91	26FEB01 69 76 S	26FEB01	1 000000 00	69 76 S
	730 670							
** JF2G **	757	466,079 77		434,552 40	26FEB01 31,527 37 S	13MAR01	1 000000 00	31,527 37 S
	480,417 220							
** JF2G **	229	614 57		555 90	25MAR01 58 67 L	26MAR01	1 000000 00	58 67 L
	614 570							
31380LXR4	TOTAL	614 57		555 90	58 67 L		00	58 67 L
		467,410 10		435,755 72	31,654 38 S		00	31,654 38 S
31380LX94	FNMA POOL 443604		2028/10/01	6 000	20DEC01	14JAN02	1 000000	
** JF2G **	424	23,989 74		22,652 11	1,337 63 L		00	1,337 63 L
	24,459 830							
31380MK88	FNMA POOL	444119	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	618	40,346 87		38,839 31	1,507 56 L		00	1,507 56 L
	41,588 020							
** JF2G **	CXL 618	-40,346 87		-38,839 31	-1,507 56 L	13MAR01	1 000000 00	-1,507 56 L
	-41,588 020							
** JF2G **	758	40,291 42		38,785 92	1,505 50 L	13MAR01	1 000000 00	1,505 50 L
	41,530 850							
** JF2G **	230	57 16		53 39	25MAR01 3 77 L	26MAR01	1 000000 00	3 77 L
	57 170							
31380MK88	TOTAL	40,348 58		38,839 31	1,509 27 L		00	1,509 27 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31380M6P6	FNMA POOL	444678	2028/09/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	627	72,598 01		67,757 38	4,840 63 L		00	4,840 63 L
	74,831 250							
** JF2G **	CXL 627	-72,598 01		-67,757 38	-4,840 63 L	13MAR01	1 000000 00	-4,840 63 L
	-74,831 250							
** JF2G **	760	72,189 99		67,376 57	4,813 42 L	13MAR01	1 000000 00	4,813 42 L
	74,410 680							
** JF2G **	231	420 57		380 81	25MAR01 39 76 L	26MAR01	1 000000 00	39 76 L
	420 570							
31380M6P6	TOTAL	72,610 56		67,757 38	4,853 18 L		00	4,853 18 L
31380PBC2	FNMA POOL	445635	2028/11/01	6 000	20DEC01	14JAN02	1 000000	
** JF2G **	426	32,786 95		30,958 80	1,828 15 L		00	1,828 15 L
	33,429 430							
31380PSN0	FNMA POOL 446125		2028/12/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	619	28,817 13		27,740 38	1,076 75 L		00	1,076 75 L
	29,703 600							
** JF2G **	CXL 619	-28,817 13		-27,740 38	-1,076 75 L	13MAR01	1 000000 00	-1,076 75 L
	-29,703 600							
** JF2G **	759	28,698 71		27,426 38	1,072 33 L	13MAR01	1 000000 00	1,072 33 L
	29,581 530							
** JF2G **	232	122 06		114 00	25MAR01 8 06 L	26MAR01	1 000000 00	8 06 L
	122 070							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31380PSN0	TOTAL		28,820 77	27,740 38	1,080 39 L	00	1,080 39 L
31380SZD8	FNMA POOL	449040	2028/12/01	6 000	26FEB01	13MAR01	1 000000
** JF2G **	404	25,057 21	23,919 10	1,138 03 L		00	1,138 03 L
25,828 010							
** JF2G **	CXL 404	-25,057 21	-23,919 10	-1,138 03 L	26FEB01	13MAR01	1 000000
-25,828 010						00	-1,138 03 L
** JF2G **	761	25,025 01	23,888 44	1,136 57 L	26FEB01	13MAR01	1 000000
25,794 820						00	1,136 57 L
** JF2G **	233	33 19	30 74	2 45 L	25MAR01	26MAR01	1 000000
33 190						00	2 45 L
31380SZD8	TOTAL		25,058 20	23,919 10	1,139 02 L	00	1,139 02 L
31380S7G2	FNMA POOL	449195	2028/12/01	6 000	26FEB01	13MAR01	1 000000
** JF2G **	607	85,004 45	81,143 73	3,860 72 L		00	3,860 72 L
87,419 340							
** JF2G **	CXL 607	-85,004 45	-81,143 73	-3,860 72 L	26FEB01	13MAR01	1 000000
-87,419 340						00	-3,860 72 L
** JF2G **	762	83,561 25	79,766 08	3,795 17 L	26FEB01	13MAR01	1 000000
86,131 750						00	3,795 17 L
** JF2G **	234	1,487 59	1,377 65	109 94 L	25MAR01	26MAR01	1 000000
1,487 590						00	109 94 L
31380S7G2	TOTAL		85,048 84	81,143 73	3,985 11 L	00	3,985 11 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31380U2M9	FNMA POOL	450880	2028/12/01	6 000	26FEB01	13MAR01	1 000000
** JF2G **	609	23,320 21	22,448 86	871 35 L		00	871 35 L
24,037 580							
** JF2G **	CXL 609	-23,320 21	-22,448 86	-871 35 L	26FEB01	13MAR01	1 000000
-24,037 580						00	-871 35 L
** JF2G **	763	23,283 24	22,413 27	869 97 L	26FEB01	13MAR01	1 000000
23,999 470						00	869 97 L
** JF2G **	235	38 11	35 59	2 52 L	25MAR01	26MAR01	1 000000
38 110						00	2 52 L
31380U2M9	TOTAL		23,321 35	22,448 86	872 49 L	00	872 49 L
31380WKD5	FNMA POOL	452192	2028/12/01	6 000	26FEB01	13MAR01	1 000000
** JF2G **	620	25,615 41	24,658 31	957 10 L		00	957 10 L
26,483 390							
** JF2G **	CXL 620	-25,615 41	-24,658 31	-957 10 L	26FEB01	13MAR01	1 000000
-26,483 390						00	-957 10 L
** JF2G **	764	25,321 85	24,375 71	946 14 L	26FEB01	13MAR01	1 000000
26,100 790						00	946 14 L
** JF2G **	234	302 59	282 60	19 99 L	25MAR01	26MAR01	1 000000
302 680						00	19 99 L
31380WKD5	TOTAL		25,624 44	24,658 31	966 13 L	00	966 13 L
31380WUE2	FNMA POOL 452481		2028/11/01	6 000	20DEC01	14JAN02	1 000000
** JF2G **	425	68,045 76	64,251 57	3,794 19 L		00	3,794 19 L
69,379 140							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
31380XAB8	FNMA POOL	2014/01/01	5 500	02JUL01	19JUL01	1 000000	
** JF2G **	346	348,373 88	352,950 41	-4,576 53 L	00	-4,576 53 L	
	357,192 060						
** JF2G **	CXL 346	-348,373 88	-352,950 41	4,576 53 L	00	4,576 53 L	
	-357,192 060						
** JF2G **	421	346,561 39	351,114 11	-4,552 72 L	00	-4,552 72 L	
	355,333 690						
** JF2G **	610	1,858 37	1,836 30	22 07 L	00	22 07 L	
	1,858 370						
31380XAB8	TOTAL	348,419 74	352,950 41	-4,530 65 L	00	-4,530 65 L	
31380XGL0	FNMA POOL 453003	2028/11/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	621	21,628 32	20,646 03	982 29 L	00	982 29 L	
	22,293 650						
** JF2G **	CXL 621	-21,628 32	-20,646 03	-982 29 L	00	-982 29 L	
	-22,293 650						
** JF2G **	765	21,600 84	20,619 79	981 05 L	00	981 05 L	
	22,265 320						
** JF2G **	237	28 33	26 24	2 09 L	00	2 09 L	
	28 330						
31380XGL0	TOTAL	21,629 17	20,646 03	983 14 L	00	983 14 L	
31380XG63	FNMA POOL	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	608	22,787 71	21,752 75	1,034 96 L	00	1,034 96 L	
	23,488 700						
** JF2G **	CXL 608	-22,787 71	-21,752 75	-1,034 96 L	00	-1,034 96 L	
	-23,488 700						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
** JF2G **	766	21,744 46	20,756 88	987 58 L	00	987 58 L	
	22,413 360						
** JF2G **	238	1,075 33	995 87	79 46 L	00	79 46 L	
	1,075 340						
31380XG63	TOTAL	22,819 79	21,752 75	1,067 04 L	00	1,067 04 L	
31380XLD2	FNMA POOL	2013/12/01	6 000	03MAY01	17MAY01	1 000000	
** JF2G **	554	48,487 08	47,223 91	1,263 17 L	00	1,263 17 L	
	48,700 140						
** JF2G **	CXL 554	-48,487 08	-47,223 91	-1,263 17 L	00	-1,263 17 L	
	-48,700 140						
** JF2G **	631	48,147 27	46,892 96	1,254 31 L	00	1,254 31 L	
	48,358 040						
** JF2G **	008	341 31	330 95	10 36 L	00	10 36 L	
	341 300						
31380XLD2	TOTAL	48,488 58	47,223 91	1,264 67 L	00	1,264 67 L	
31380XF4	FNMA POOL	2028/11/01	6 000	26FEB01	13MAR01	1 000000	
** JF2G **	622	41,770 10	39,872 98	1,897 12 L	00	1,897 12 L	
	43,055 020						
** JF2G **	CXL 622	-41,770 10	-39,872 98	-1,897 12 L	00	-1,897 12 L	
	-43,055 020						
** JF2G **	767	41,499 09	39,614 29	1,884 80 L	00	1,884 80 L	
	42,775 680						
** JF2G **	239	279 34	258 69	20 65 L	00	20 65 L	
	279 340						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31380XXF4	TOTAL		41,778 43	39,872 98	1,905 45 L	00	1,905 45 L
31380X4T6	FNMA POOL 453634	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
.. JF2G ..	610		77,889 28	74,978 94	2,910 34 L	00	2,910 34 L
	80,285 300						
.. JF2G ..	CXL 610		-77,889 28	-74,978 94	-2,910 34 L	00	-2,910 34 L
	-80,285 300						
.. JF2G ..	768		77,310 58	74,421 86	2,888 72 L	00	2,888 72 L
	79,688 800						
.. JF2G ..	241		596 50	557 08	39 42 L	00	39 42 L
	596 500						
31380X4T6	TOTAL		77,907 08	74,978 94	2,928 14 L	00	2,928 14 L
31380YFC9	FNMA POOL 453863	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
.. JF2G ..	612		23,914 69	23,021 10	893 59 L	00	893 59 L
	24,650 350						
.. JF2G ..	CXL 612		-23,914 69	-23,021 10	-893 59 L	00	-893 59 L
	-24,650 350						
.. JF2G ..	749		23,880 14	22,987 84	892 30 L	00	892 30 L
	24,614 740						
.. JF2G ..	242		35 61	33 26	2 35 L	00	2 35 L
	35 610						
31380YFC9	TOTAL		23,915 75	23,021 10	894 45 L	00	894 45 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31380YJH5	FNMA POOL 453968	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
.. JF2G ..	611		26,435 50	25,447 76	987 74 L	00	987 74 L
	27,248 700						
.. JF2G ..	CXL 611		-26,435 50	-25,447 76	-987 74 L	00	-987 74 L
	-27,248 700						
.. JF2G ..	770		26,265 43	25,284 05	981 38 L	00	981 38 L
	27,073 400						
.. JF2G ..	243		175 30	163 71	11 59 L	00	11 59 L
	175 300						
31380YJH5	TOTAL		26,440 73	25,447 76	992 97 L	00	992 97 L
31380YTV2	FNMA POOL 454264	2029/01/01	6 000	26FEB01	13MAR01	1 000000	
.. JF2G ..	628		41,757 01	39,860 50	1,896 51 L	00	1,896 51 L
	43,041 530						
.. JF2G ..	CXL 628		-41,757 01	-39,860 50	-1,896 51 L	00	-1,896 51 L
	-43,041 530						
.. JF2G ..	771		41,319 48	39,442 84	1,876 64 L	00	1,876 64 L
	42,598 540						
.. JF2G ..	244		450 99	417 66	33 33 L	00	33 33 L
	450 990						
31380YTV2	TOTAL		41,770 47	39,860 50	1,909 97 L	00	1,909 97 L
313818V22	FNMA POOL 456133	2028/12/01	6 000	26FEB01	13MAR01	1 000000	
.. JF2G ..	613		117,374 82	112,989 11	4,385 71 L	00	4,385 71 L
	120,985 480						
.. JF2G ..	CXL 613		-117,374 82	-112,989 11	-4,385 71 L	00	-4,385 71 L
	-120,985 480						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF2G **	772 114,481 66	112,129 32	26FEB01 4,352 34 L	13MAR01	1 000000 00		4,352 34 L
	120,064 840						
** JF2G **	245 920 63	859 79	25MAR01 60 84 L	26MAR01	1 000000 00		60 84 L
	920 640						
31581BV22	TOTAL	117,402 29	112,989 11	4,413 18 L		00	4,413 18 L
31381DEG4	FNMA POOL	457435	2028/12/01 6 000	26FEB01	13MAR01	1 000000	
** JF2G **	614 43,342 72	41,374 17	26FEB01 1,968 55 L	13MAR01	1 000000 00		1,968 55 L
	44,676 020						
** JF2G **	CXL 614 -43,342 72	-41,374 17	26FEB01 -1,968 55 L	13MAR01	1 000000 00		-1,968 55 L
	-44,676 020						
** JF2G **	773 43,281 37	41,315 61	26FEB01 1,965 74 L	13MAR01	1 000000 00		1,965 74 L
	44,612 790						
** JF2G **	246 43 23	58 56	25MAR01 4 67 L	26MAR01	1 000000 00		4 67 L
	63 230						
31381DEG6	TOTAL	43,344 60	41,374 17	1,970 43 L		00	1,970 43 L
31381FEY2	FNMA POOL	459251	2029/02/01 6 000	06FEB01	12FEB01	1 000000	
** JF2G **	386 170,625 02	171,609 40	06FEB01 -984 38 L	12FEB01	1 000000 00		-984 38 L
	175,000 020						
** JF2G **	CXL 386 -170,625 02	-171,609 40	06FEB01 984 38 L	12FEB01	1 000000 00		984 38 L
	-175,000 020						
** JF2G **	395 170,294 80	171,277 27	06FEB01 -982 47 L	12FEB01	1 000000 00		-982 47 L
	174,661 330						
** JF2G **	634 1,723 18	1,689 79	26FEB01 33 39 L	26FEB01	1 000000 00		33 39 L
	1,723 180						
** JF2G **	422 653,975 97	653,871 79	20DEC01 104 18 L	14JAN02	1 000000 00		104 18 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	466,790 840						
31381FEY2	TOTAL	825,993 95	826,838 85	-844 90 L		00	-844 90 L
31382DNB6	FNMA POOL	479286	2029/01/01 6 000	26FEB01	13MAR01	1 000000	
** JF2G **	616 33,997 18	32,453 10	26FEB01 1,544 08 L	13MAR01	1 000000 00		1,544 08 L
	35,043 000						
** JF2G **	CXL 616 -33,997 18	-32,453 10	26FEB01 -1,544 08 L	13MAR01	1 000000 00		-1,544 08 L
	-35,043 000						
** JF2G **	774 33,953 22	32,411 13	26FEB01 1,542 09 L	13MAR01	1 000000 00		1,542 09 L
	34,997 680						
** JF2G **	247 45 31	41 97	25MAR01 3 34 L	24MAR01	1 000000 00		3 34 L
	45 320						
31382DNB6	TOTAL	33,998 53	32,453 10	1,545 43 L		00	1,545 43 L
31382GAYS	FNMA POOL 481623		2029/01/01 6 000	26FEB01	13MAR01	1 000000	
** JF2G **	615 67,457 77	64,393 96	26FEB01 3,063 81 L	13MAR01	1 000000 00		3,063 81 L
	69,532 900						
** JF2G **	CXL 615 -67,457 77	-64,393 96	26FEB01 -3,063 81 L	13MAR01	1 000000 00		-3,063 81 L
	-69,532 900						
** JF2G **	775 66,906 65	63,867 86	26FEB01 3,038 79 L	13MAR01	1 000000 00		3,038 79 L
	68,964 820						
31382GAYS	TOTAL	66,906 65	63,867 86	3,038 79 L		00	3,038 79 L
31382LA63	FNMA POOL	485229	2029/02/01 6 000	20DEC01	14JAN02	1 000000	
** JF2G **	421 132,756 76	133,962 31	20DEC01 -1,205 55 L	14JAN02	1 000000 00		-1,205 55 L
	135,358 180						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
31383EXJ5	FNMA POOL 501181	2029/06/01	6 500	10SEP01	13SEP01	1 000000	
** JF2F **	123	3,405,144 30	3,239,974 30	165,170 00 L		00	165,170 00 L
	3,382,681 180						
31384CRD9	FNMA POOL	2030/07/01	8 000	11APR01	16APR01	1 000000	
** JF2G **	433	87,506 52	87,387 46	199 06 S		00	199 06 S
	84,932 380						
31384HJE3	FNMA POOL	2030/02/01	7 500	06FEB01	15FEB01	1 000000	
** JF2F **	684	2,929,435 79	2,828,977 48	100,458 31 S		00	100,458 31 S
	2,870,237 150						
31384HLQ3	FNMA POOL	2030/02/01	7 500	24OCT01	14NOV01	1 000000	
** JF2E **	749	230,871 09	229,460 53	1,210 56 S		00	1,210 56 S
	221,359 550						
31384M2Q4	FNMA POOL 528283	2030/01/01	7 500	24OCT01	14NOV01	1 000000	
** JF2E **	748	172,800 04	171,893 98	906 06 S		00	906 06 S
	165,680 940						
31384VVZ2	FNMA POOL 535332	2030/04/01	8 500	31JAN01	12FEB01	1 000000	
** JF2G **	295	45,215 90	44,008 52	1,207 38 S		00	1,207 38 S
	43,411 610						
** JF2G **	CXL 295	-45,215 90	-44,008 52	-1,207 38 S		00	-1,207 38 S
	-43,411 610						
** JF2G **	396	43,378 61	42,220 29	1,158 32 S		00	1,158 32 S
	41,647 630						
** JF2G **	635	1,763 98	1,788 23	-24 25 S		00	-24 25 S
	1,763 980						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
31384VVZ2	TOTAL		44,008 52	1,134 07 S		00	1,134 07 S
31384VYZ9	FNMA POOL	2030/08/01	8 000	11APR01	16APR01	1 000000	
** JF2G **	434	897,257 84	894,809 98	2,447 06 S		00	2,447 06 S
	870,067 430						
** JF2G **	565	750,351 43	735,708 77	14,642 66 S		00	14,642 66 S
	715,365 590						
31384VYZ9	TOTAL		1,630,518 75	17,089 72 S		00	17,089 72 S
31384WC81	FNMA POOL	2011/02/01	6 517	03OCT01	09OCT01	1 000000	
** JF2G **	424	105,159 53	102,455 75	2,703 78 S		00	2,703 78 S
	99,448 980						
** JF2G **	CXL 424	-105,159 53	-102,455 75	-2,703 78 S		00	-2,703 78 S
	-99,448 980						
** JF2G **	571	105,068 69	102,367 26	2,701 43 S		00	2,701 43 S
	99,363 080						
** JF2G **	630	104,866 86	102,367 26	2,499 60 S		00	2,499 60 S
	99,363 080						
** JF2G **	691	171 81	177 00	-5 19 S		00	-5 19 S
	171 810						
31384WC81	TOTAL		204,911 52	5,195 84 S		00	5,195 84 S
31384XKP2	FNMA POOL	2030/06/01	7 500	10MAY01	14MAY01	1 000000	
** JF2G **	697	1,525,327 13	1,516,961 53	8,365 60 S		00	8,365 60 S
	1,487,217 190						
** JF2G **	185	213,041 40	212,358 27	683 13 S		00	683 13 S
	208,194 360						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31384XKP2	TOTAL	1,738,368 53	1,729,319 80	9,048 75 S		00	9,048 75 S
31385HN81	FEDERAL NATL MTC POOL 545015	2016/06/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	196	206,072 63	204,092 07	1,980 56 S		00	1,980 56 S
201,199 820							
** JF2E **	197	543,108 91	537,889 10	5,219 81 S	18DEC01	1 000000	5,219 81 S
530,266 520						00	
31385HN81	TOTAL	749,181 54	741,981 17	7,200 37 S		00	7,200 37 S
31385NZA0	FNMA POOL 548037	2030/08/01	7 500	11MAY01	15MAY01	1 000000	
** JF2G **	717	296,728 75	295,799 85	928 90 S		00	928 90 S
289,999 850							
** JF2G **	750	531,568 04	530,400 06	1,167 98 S	18MAY01	1 000000	1,167 98 S
520,000 070						00	
** JF2G **	186	1,033,418 51	1,030,104 75	3,313 76 S	13JUN01	1 000000	3,313 76 S
1,009,906 620						00	
31385NZA0	TOTAL	1,861,715 30	1,856,304 66	5,410 64 S		00	5,410 64 S
31385SK56	FNMA POOL 551216	2030/09/01	7 500	08JUN01	13JUN01	1 000000	
** JF2G **	187	495,495 39	494,965 77	529 62 S		00	529 62 S
484,222 090							
** JF2G **	187	-495,495 39	-494,965 77	-529 62 S	13JUN01	1 000000	-529 62 S
-484,222 090						00	
31385SK56	TOTAL	00	00	00 S		00	00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31386BWA8	FNMA POOL 558741	2031/02/01	7 500	09MAR01	13MAR01	1 000000	
** JF2G **	108	949,857 41	950,148 07	-290 66 S		00	-290 66 S
930,092 940							
31386CRLB	FNMA POOL 559491	2030/11/01	7 000	08JUN01	13JUN01	1 000000	
** JF2G **	181	205,144 85	198,933 14	6,211 71 S		00	6,211 71 S
203,090 150							
31386F3Y9	FNMA POOL 562515	2031/02/01	7 500	10MAY01	14MAY01	1 000000	
** JF2G **	696	628,485 02	626,378 58	2,106 44 S		00	2,106 44 S
612,782 470							
31386LKH6	FNMA POOL 566496	2031/02/01	6 000	08NOV01	14NOV01	1 000000	
** JF2G **	785	935,837 67	904,445 36	31,392 31 S		00	31,392 31 S
925,855 780							
31386MRD6	FNMA POOL 567584	2031/02/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	327	156,298 21	154,534 79	1,763 42 S		00	1,763 42 S
158,955 750							
** JF2E **	327	-156,298 21	-154,534 79	-1,763 42 S	17SEP01	1 000000	-1,763 42 S
-158,955 750						00	
** JF2E **	377	156,298 20	154,534 78	1,763 42 S	17SEP01	1 000000	1,763 42 S
158,955 740						00	
31386MRD6	TOTAL	156,298 20	154,534 78	1,763 42 S		00	1,763 42 S
31386NPP9	FNMA POOL 568398	2031/02/01	6 500	08FEB01	12FEB01	1 000000	
** JF2G **	543	222,033 43	224,107 85	-2,074 42 S		00	-2,074 42 S
225,022 800							
31386RDHB	FNMA POOL 570808	2031/04/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	351	327,396 40	323,702 59	3,693 81 S		00	3,693 81 S
332,963 130							
** JF2E **	352	952,248 94	941,505 31	10,743 63 S	17SEP01	1 000000	10,743 63 S
968,440 850						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31384RDM8	TOTAL		1,265,207 90	14,437 44 S	00	14,437 44 S
31386RZP7	FNMA POOL	2031/09/01	7 000	24AUG01	17SEP01	1 000000
** JF2E **	353	1,019,062 50	1,012,500 00	6,562 50 S	00	6,562 50 S
	1,000,000 000					
31386TPX7	FNMA POOL	2031/04/01	6 000	05JUL01	14JUL01	1 000000
** JF2G **	354	233,159 37	236,949 35	-3,789 98 S	00	-3,789 98 S
	242,558 510					
** JF2G **	CXL 354	-233,159 37	-236,949 35	3,789 98 S	00	3,789 98 S
	-242,558 510					
** JF2G **	422	232,257 12	236,032 43	-3,775 31 S	00	-3,775 31 S
	241,619 890					
** JF2G **	611	7,731 16	7,552 38	178 78 S	00	178 78 S
	7,731 160					
** JF2G **	084	930,406 54	928,031 54	2,375 00 S	00	2,375 00 S
	950,000 290					
** JF2G **	CXL 084	-930,406 54	-928,031 54	-2,375 00 S	00	-2,375 00 S
	-950,000 290					
** JF2G **	279	929,374 33	927,001 97	2,372 36 S	00	2,372 36 S
	948,946 350					
** JF2G **	370	1,937 56	1,892 75	44 81 S	00	44 81 S
	1,937 560					
** JF2G **	784	797,338 70	770,592 29	26,746 41 S	00	26,746 41 S
	788,854 080					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386TPX7	TOTAL		1,943,071 82	25,567 05 S	00	25,567 05 S
31386YSD7	FNMA POOL	2016/04/01	6 000	08NOV01	19DEC01	1 000000
** JF2E **	198	576,792 50	571,248 95	5,543 55 S	00	5,543 55 S
	543,153 620					
31387ED20	FNMA POOL	2031/06/01	6 000	06SEP01	17SEP01	1 000000
** JF2E **	354	328,375 28	324,668 45	3,704 83 S	00	3,704 83 S
	333,954 620					
31387EFB8	FNMA POOL	2031/07/01	7 500	24OCT01	14NOV01	1 000000
** JF2E **	750	521,485 63	518,749 26	2,734 37 S	00	2,734 37 S
	499,999 290					
31387EXU6	FNMA POOL	2031/06/01	6 000	06SEP01	17SEP01	1 000000
** JF2E **	355	30,884 89	30,536 44	348 45 S	00	348 45 S
	31,410 030					
31387FUS1	FNMA POOL	2031/07/01	6 000	06SEP01	17SEP01	1 000000
** JF2E **	356	30,934 60	30,585 58	349 02 S	00	349 02 S
	31,460 580					
31387GHJ4	FNMA POOL	2031/06/01	6 000	06SEP01	17SEP01	1 000000
** JF2E **	357	491,591 51	486,045 19	5,546 32 S	00	5,546 32 S
	499,950 050					
31387JVT0	FNMA POOL	2016/05/01	6 000	08NOV01	19DEC01	1 000000
** JF2E **	199	280,984 39	278,283 85	2,700 54 S	00	2,700 54 S
	274,340 210					
31387SZS8	FNMA POOL	2031/07/01	6 000	06SEP01	17SEP01	1 000000
** JF2E **	328	774,428 08	765,690 69	8,737 39 S	00	8,737 39 S
	787,595 700					
** JF2E **	CXL 328	-774,428 08	-765,690 69	-8,737 39 S	00	-8,737 39 S
	-787,595 700					
** JF2E **	384	774,428 09	765,690 70	8,737 39 S	00	8,737 39 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
787,595 710							
31387SZS8	TOTAL		765,690 70	8,737 39 S		00	8,737 39 S
31387SZ58	FNMA POOL	2031/07/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	358		324,767 51	3,705 96 S		00	3,705 96 S
	334,058 510						
31387S4E3	FNMA POOL	2016/07/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	595121		456,067 01	4,425 79 S		00	4,425 79 S
	280						
	449,603 950						
31387TJ81	FNMA POOL	2031/07/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	359		323,719 43	3,694 00 S		00	3,694 00 S
	332,980 450						
** JF2E **	360		941,554 81	10,744 20 S	17SEP01	1 000000	10,744 20 S
	968,490 970					00	
31387TJ81	TOTAL		1,265,274 24	14,438 20 S		00	14,438 20 S
31387UHM0	FNMA POOL	2031/07/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	361		323,030 05	3,686 14 S		00	3,686 14 S
	332,271 350						
31387VP52	FNMA POOL	2031/09/01	6 500	13SEP01	02OCT01	1 000000	
** JF2G **	341		576,737 50	2,900 00 S		00	2,900 00 S
	580,000 000						
31387WHY0	FNMA POOL	2031/08/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	362		324,292 90	3,700 54 S		00	3,700 54 S
	333,570 320						
31387WT49	FNMA POOL	2031/09/01	6 500	15AUG01	17SEP01	1 000000	
** JF2E **	363		995,212 97	2,499 75 S		00	2,499 75 S
	999,900 000						
** JF2E **	364		995,212 97	2,499 75 S	17SEP01	1 000000	2,499 75 S
	999,900 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31387WT49	TOTAL		1,990,425 94	4,999 50 S		00	4,999 50 S
31387YX73	FNMA POOL	2016/08/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	205		456,820 24	4,433 10 S		00	4,433.10 S
	450,346 510						
31387Y4Q3	FNMA POOL	2031/08/01	7 500	24OCT01	14NOV01	1 000000	
** JF2E **	751		636,049 97	3,352 66 S		00	3,352 66 S
	613,059 340						
31388ABH6	FNMA POOL	2031/08/01	6 000	06SEP01	17SEP01	1 000000	
** JF2E **	365		486,045 14	5,546 32 S		00	5,546 32 S
	499,950 000						
31388CTA8	FNMA POOL	2031/09/01	7 500	07NOV01	13DEC01	1 000000	
** JF2E **	107		522,187 56	859 75 S		00	859 75 S
	500,000 000						
** JF2E **	CXL 107		-522,187 56	-859 75 S	13DEC01	1 000000	-859 75 S
	-500,000 000					00	
** JF2E **	168		522,187 79	859 38 S	13DEC01	1 000000	859 38 S
	500,000 280					00	
31388CTA8	TOTAL		522,187 79	859 38 S		00	859 38 S
31388C3C2	FNMA POOL	2016/11/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	206		434,076 74	4,212 39 S		00	4,212 39 S
	427,925 310						
31388C3G3	FNMA POOL	2016/11/01	6 000	08NOV01	18DEC01	1 000000	
** JF2E **	207		516,393 44	5,011 21 S		00	5,011 21 S
	509,075 480						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31380D5M4 ** JF2E **	FNMA POOL 366 335,945 000	2031/09/01	6 000 326,601 53	06SEP01 3,726 89 S	17SEP01 1 000000 00	3,726 89 S
31380K4V1 ** JF2E **	FNMA POOL 208 549,653 870	2016/11/01	6 000 557,555 14	08NOV01 5,410 66 S	18DEC01 1 000000 00	5,410 66 S
31380MT73 ** JF2E **	FNMA POOL 209 490,924 840	2016/09/01	6 000 497,981 88	08NOV01 4,832 55 S	19DEC01 1 000000 00	4,832 55 S
** JF2E **	210 492,964 610		702,925 98	08NOV01 4,821 37 S	18DEC01 1 000000 00	4,821 37 S
31380MT73	TOTAL		1,200,907 86	11,653 92 S	00	11,653 92 S
31380PWF4 ** JF2G **	FNMA POOL 353 835,083 000	2031/12/01	6 500 852,306 59	11DEC01 -13,048 17 S	13DEC01 1 000000 00	-13,048 17 S
31380QDQ9 ** JF2E **	FNMA POOL 211 349,196 530	2016/10/01	6 000 354,216 23	08NOV01 3,437 40 S	18DEC01 1 000000 00	3,437 40 S
31380QV55 ** JF2E **	FNMA POOL 212 307,035 620	2016/10/01	6 000 311,449 26	08NOV01 3,022 38 S	19DEC01 1 000000 00	3,022 38 S
31380SJK2 ** JF2E **	FNMA POOL 213 75,982 260	2016/11/01	6 000 77,074 50	08NOV01 747 96 S	18DEC01 1 000000 00	747 96 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388UC73 ** JF2E **	FNMA POOL 108 500,050 000	2031/12/01	6 000 501,925 19	26NOV01 -10,000 81 S	13DEC01 1 000000 00	-10,000 81 S
** JF2E **	CXL 108 -500,050 000		-501,925 19	26NOV01 10,000 81 S	13DEC01 1 000000 00	10,000 81 S
** JF2E **	169 500,050 000		501,925 19	26NOV01 -10,001 00 S	13DEC01 1 000000 00	-10,001 00 S
31388UC73	TOTAL		501,925 19	-10,001 00 S	00	-10,001 00 S
31388UDB3 ** JF2E **	FNMA POOL 109 1,000,100 000	2031/12/01	6 000 1,003,850 53	26NOV01 -20,001 77 S	13DEC01 1 000000 00	-20,001 77 S
** JF2E **	CXL 109 -1,000,100 000		-1,003,850 53	26NOV01 20,001 77 S	13DEC01 1 000000 00	20,001 77 S
** JF2E **	170 1,000,100 000		1,003,850 38	26NOV01 -20,002 00 S	14DEC01 1 000000 00	-20,002 00 S
31388UDB3	TOTAL		1,003,850 38	-20,002 00 S	00	-20,002 00 S
31388UPX2 ** JF2E **	FNMA POOL 214 162,506 430	2016/11/01	6 000 164,842 46	08NOV01 1,599 67 S	19DEC01 1 000000 00	1,599 67 S
31388XAT1 ** JF2E **	FNMA POOL 215 572,075 000	2017/01/01	6 000 580,298 58	08NOV01 5,431 36 S	18DEC01 1 000000 00	5,431 36 S
** JF2E **	CXL 215 -572,075 000		-580,298 58	08NOV01 -5,431 36 S	18DEC01 1 000000 00	-5,431 36 S
** JF2E **	232 572,072 000		580,295 54	08NOV01 5,431 33 S	20DEC01 1 000000 00	5,431 33 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31388XAT1	TOTAL						
		585,926 87	580,295 54	5,631 33 S		00	5,631 33 S
31389ABS1	FNMA POOL	2032/01/01	6 000	26NOV01	13DEC01	1 000000	
** JF2E **	110	983,848 74	1,003,850 53	-20,001 77 S		00	-20,001 77 S
	1,000,100 000						
** JF2E **	110	-983,848 74	-1,003,850 53	20,001 77 S	26NOV01	13DEC01	1 000000
	-1,000,100 000					00	20,001 77 S
** JF2E **	171	983,848 38	1,003,850 38	-20,002 00 S	26NOV01	13DEC01	1 000000
	1,000,100 000					00	-20,002 00 S
31389ABS1	TOTAL						
		983,848 38	1,003,850 38	-20,002 00 S		00	-20,002 00 S
31389AQ30	FNMA POOL	2031/12/01	6 000	26NOV01	13DEC01	1 000000	
** JF2E **	111	983,848 74	1,003,850 53	-20,001 77 S		00	-20,001 77 S
	1,000,100 000						
** JF2E **	111	-983,848 74	-1,003,850 53	20,001 77 S	26NOV01	13DEC01	1 000000
	-1,000,100 000					00	20,001 77 S
** JF2E **	172	983,848 38	1,003,850 38	-20,002 00 S	26NOV01	13DEC01	1 000000
	1,000,100 000					00	-20,002 00 S
31389AQ30	TOTAL						
		983,848 38	1,003,850 38	-20,002 00 S		00	-20,002 00 S
31410HAQ4	FEDERATED DEPT STORE SR DEB	2029/04/01	6 900	09FEB01	14FEB01	1 000000	
** JF2D **	759	104,768 45	114,491 70	-9,723 25 L		00	-9,723 25 L
	115,000 000						
316789AF3	FIFTH THIRD MTC LN T 2000 FTB1	2030/10/25	6 500	31AUG01	05SEP01	1 000000	
** JF2G **	116	764,765 63	750,000 00	14,765 63 S		00	14,765 63 S
	750,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
336416AA0	FIRST SIERRA RECEIVA SERIES 20	2005/01/18	7 490	04SEP01	07SEP01	1 000000	
** JF2G **	134	978,451 89	946,685 57	31,766 32 L		00	31,766 32 L
	946,793 490						
33735YAA6	FIRST UN CAP II	CAP SECS	2029/11/15	7 950	30MAY01	04JUN01	1 000000
** JF2D **	228	90,000 00	87,485 40	2,514 60 S		00	2,514 60 S
	90,000 000						
337435BP5	FIRST USA CR CARD MA ASSET BAC	2006/07/10	1 000	27APR01	02MAY01	1 000000	
** JF2G **	508	415,583 59	415,616 02	-32 43 S		00	-32 43 S
	415,000 000						
337435DY4	FIRST USA CR CARD MA ASSET BKD	2007/01/19	1 000	01JUN01	06JUN01	1 000000	
** JF2G **	037	215,419 92	215,377 93	41 99 S		00	41 99 S
	215,000 000						
337932AB3	FIRSTENERGY CORP	NT SER B	2011/11/15	6 450	26NOV01	29NOV01	1 000000
** JF2D **	671	87,762 60	89,685 90	-1,923 30 S		00	-1,923 30 S
	90,000 000						
** JF2D **	678	294,048 00	298,953 00	-4,905 00 S	27NOV01	30NOV01	1 000000
	300,000 000					00	-4,905 00 S
337932AB3	TOTAL						
		381,810 60	388,638 90	-6,828 30 S		00	-6,828 30 S
339083AG2	FLEETWOOD CR GRANTOR 1997 B AS	2013/05/15	6 400	14AUG01	14AUG01	1 000000	
** JF2G **	012	315,821 99	297,657 64	18,164 35 L		00	18,164 35 L
	295,946 710						
** JF2G **	012	-315,821 99	-297,657 64	-18,164 35 L	14AUG01	14AUG01	1 000000
	-295,946 710					00	-18,164 35 L
** JF2G **	025	305,634 33	297,657 63	7,976 70 L	14AUG01	14AUG01	1 000000
	295,946 700					00	7,976 70 L
** JF2G **	025	-305,634 33	-297,657 63	-7,976 70 L	14AUG01	14AUG01	1 000000
	-295,946 700					00	-7,976 70 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	317 305,811 450	305,634 33	307,579 41	14AUG01 -1,945 08 L	17AUG01	1 000000 00	-1,945 08 L
** JF2G **	809 305,811 440	315,821 99	307,579 40	14AUG01 8,242 59 L	17AUG01	1 000000 00	8,242 59 L
** JF2G **	CXL 809 -305,811 440	-315,821 99	-307,579 40	14AUG01 -8,242 59 L	17AUG01	1 000000 00	-8,242 59 L
** JF2G **	013 9,864 740	9,864 78	9,921 77	15AUG01 -54 99 L	15AUG01	1 000000 00	-54 99 L
** JF2G **	CXL 013 -9,864 740	-9,864 78	-9,921 77	15AUG01 54 99 L	15AUG01	1 000000 00	54 99 L
** JF2G **	274 9,864 740	9,864 74	9,921 77	15AUG01 -57 03 L	15AUG01	1 000000 00	-57 03 L
** JF2G **	CXL 274 -9,864 740	-9,864 74	-9,921 77	15AUG01 57 03 L	15AUG01	1 000000 00	57 03 L
339003AG2	TOTAL	305,634 33	307,579 41	-1,945 08 L		00	-1,945 08 L
339130ADB	FLEMING COS INC 2001 SR N 2001/12/15 10 625	2,029,999 97	2,112,500 00	16APR01	16APR01	1 000000	
** JF2A **	134 2,000,000 000	2,029,999 97	2,112,500 00	-82,500 03 L		00	-82,500 03 L
** JF2A **	CXL 134 -2,000,000 000	-2,029,999 97	-2,112,500 00	82,500 03 L	16APR01	1 000000 00	82,500 03 L
** JF2A **	135 2,000,000 000	2,030,000 00	2,112,500 00	-82,500 00 L	16APR01	1 000000 00	-82,500 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
339130ADB	TOTAL	2,030,000 00	2,112,500 00	-82,500 00 L		00	-82,500 00 L
343254AJ7	FLORIDA WINDSTORM UN SER 1999 2019/02/25 7 125	324,504 00	298,353 00	08NOV01	14NOV01	1 000000	
** JF2D **	628 300,000 000	324,504 00	298,353 00	26,151 00 L		00	26,151 00 L
34527RDJ9	FORD CR AUTO OWNER T 2000 A AS 2004/03/15 7 190	77,715 82	77,619 14	23FEB01	01MAR01	1 000000	
** JF2G **	602 75,000 000	77,715 82	77,619 14	96 68 S		00	96 68 S
34527REF6	FORD CR AUTO OWNER T SER 2000 2003/12/15 7 150	2,540,221 88	2,494,853 74	01MAR01	06MAR01	1 000000	
** JF2G **	671 2,495,000 000	2,540,221 88	2,494,853 74	45,368 14 S		00	45,368 14 S
34527RGH0	FORD CR AUTO OWNER T 2001 D AS 2005/06/15 4 310	550,408 20	549,969 43	17AUG01	22AUG01	1 000000	
** JF2G **	029 550,000 000	550,408 20	549,969 43	438 77 S		00	438 77 S
345370CA6	FORD MTR CO DEL GLOBAL LA 2031/07/16 7 450	68,105 80	66,063 90	13JUL01	18JUL01	1 000000	
** JF2D **	327 70,000 000	68,105 80	66,063 90	2,041 90 S		00	2,041 90 S
** JF2G **	142 440,000 000	423,706 80	422,972 55	4,224 00 L	20NOV01 26NOV01	1 000000 00	4,224 00 L
** JF2G **				-3,489 75 S		00	-3,489 75 S
** JF2D **	670 130,000 000	125,100 30	122,690 10	2,410 20 L	26NOV01 29NOV01	1 000000 00	2,410 20 L
345370CA6	TOTAL	548,807 10	545,662 65	6,634 20 L		00	6,634 20 L
		491,812 60	489,036 45	-1,447 85 S		00	-1,447 85 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
345397SM6	FORD MTR CR CO		2009/10/28	7 375	18SEP01	21SEP01	1 000000		
** JF2D **	461	249,116 00		238,274 10	10,841 90 L		00		10,841 90 L
	245,000 000								
** JF2D **	490	65,595 40		63,792 50	1,802 90 L	24SEP01	1 000000		1,802 90 L
	45,000 000					01OCT01	00		
345397SM6	TOTAL	314,711 40		302,064 60	12,644 80 L		00		12,644 80 L
345397SQ7	FORD MTR CR CO	GLOBAL LA	2005/03/15	7 500	29MAR01	30MAR01	1 000000		
** JF2E **	333	2,712,398 00		2,591,054 00	121,342 00 L		00		121,342 00 L
	2,600,000 000								
3454025G2	FORD MOTOR CREDIT CO		2004/07/19	1 000	24OCT01	31OCT01	1 000000		
** JF2E **	671	2,304,144 00		2,394,808 00	-92,664 00 L		00		-92,664 00 L
	2,400,000 000								
347471AP9	FORT JAMES CORP	NT	2023/11/15	7 750	01FEB01	06FEB01	1 000000		
** JF2G **	307	582,187 50		733,610 25	-151,422 75 L		00		-151,422 75 L
	675,000 000								
351547AA2	FOX RIV SHOPPING CTR COLL NT S		2004/11/15	6 537	23OCT01	26OCT01	1 000000		
** JF2G **	666	42,181 25		40,784 38	1,396 87 S		00		1,396 87 S
	40,000 000								
35177PAC1	FRANCE TELECOM SA	NT 144A	2031/03/01	8 500	12APR01	18APR01	1 000000		
** JF2F **	756	998,950 00		1,002,490 00	-3,540 00 S		00		-3,540 00 S
	1,000,000 000								
35802QAA6	FRESENIUS MED CARE C TR PFD SE		2011/06/15	7 675	19OCT01	26OCT01	1 000000		
** JF2D **	595	68,124 01		68,124 00	01 S		00		01 S
	70,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
359555AB5	FUJI FIN CAYMAN LTD	SUB NT TR	2010/04/15	8 625	13FEB01	16FEB01	1 000000		
** JF2E **	182	741,510 00		671,006 00	70,504 00 S		00		70,504 00 S
	700,000 000								
36144TCV7	GATX CAP CORP	TRANCHE	2002/08/01	1 000	21FEB01	26FEB01	1 000000		
** JF2E **	205	696,220 00		700,000 00	-3,780 00 S		00		-3,780 00 S
	700,000 000								
361849BV3	GNAC COML MTG SEC IN SER 1997		2007/08/15	6 869	17MAY01	22MAY01	1 000000		
** JF2G **	748	302,386 52		280,342 19	22,044 33 L		00		22,044.33 L
	295,000 000								
361853BL7	GNAC COML MTG ASSET	2001 FL A	2013/06/15	1 000	25OCT01	30OCT01	1 000000		
** JF2G **	489	99,766 34		99,942 05	-175 71 S		00		-175 71 S
	99,942 050								
** JF2G **	CXL 489	-99,766 34		-99,942 05	175 71 S		1 000000		175 71 S
	-99,942 050						00		
** JF2G **	437	99,883 98		99,942 02	-58 04 S		1 000000		-58 04 S
	99,942 020						00		
** JF2G **	CXL 437	-99,883 98		-99,942 02	58 04 S		1 000000		58 04 S
	-99,942 020						00		
** JF2G **	688	99,766 34		99,942 05	-175 71 S		1 000000		-175 71 S
	99,942 050						00		
** JF2G **	692	99,766 34		99,942 02	-175 68 S		1 000000		-175 68 S
	99,942 020						00		
** JF2G **	CXL 692	-99,766 34		-99,942 02	175 68 S		1 000000		175 68 S
	-99,942 020						00		

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE		BASE	BASE			
361853BL7	TOTAL	99,766 34		99,942 05				-175 71 S
36200SY49	GNMA POOL	571335	2031/11/15	7 000	07DEC01	20DEC01	1 000000	
" JF2E "	241	324,567 01		330,734 08				-6,167 07 S
	318,300 470							
36202DPT2	GNMA POOL	003134	2031/09/20	7 000	24OCT01	20NOV01	1 000000	
" JF2E "	642	1,030,199 21		1,024,126 39				6,072 82 S
	996,545 140							
" JF2E "	CXL 642	-1,030,199 21		-1,024,126 39		24OCT01	20NOV01	1 000000
	-996,545 140							00
" JF2E "	792	1,019,010 05		1,013,806 42		24OCT01	05DEC01	1 000000
	986,522 900							00
36202DPT2	TOTAL	1,019,010 05		1,013,806 42				6,011 63 S
36202DQ20	GNMA POOL	003173	2031/12/20	6 500	18DEC01	20DEC01	1 000000	
" JF2G "	399	310,660 75		312,550 00				-1,889 25 S
	310,031 000							
36203CFD9	GNMA POOL	344964	2023/07/15	7 000	16OCT01	22OCT01	1 000000	
" JF2G "	600	813,095 13		762,193 18				50,901 95 L
	777,500 200							
36203DAF7	GNMA POOL	345706	2024/04/15	7 000	16OCT01	22OCT01	1 000000	
" JF2G "	606	28,328 77		26,555 30				1,773 47 L
	27,088 610							
36203EE20	GNMA POOL	346753	2023/09/15	7 500	29JUN01	24JUL01	1 000000	
" JF2G "	320	16,917 61		16,507 99				409 62 L
	16,385 100							
" JF2G "	CXL 320	-16,917 61		-16,507 99		29JUN01	24JUL01	1 000000
	-16,385 100							00
" JF2G "						29JUN01	24JUL01	1 000000

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE		BASE	BASE			
	470	16,539 17		16,138 71				400 46 L
	16,018 570							00
" JF2G "	551	366 53		369 28		15JUL01	18JUL01	1 000000
	366 530							00
36203EE20	TOTAL	16,905 70		16,507 99				397 71 L
36203E5X2	GNMA POOL	347462	2023/05/15	7 000	16OCT01	22OCT01	1 000000	
" JF2G "	602	231,434 01		216,945 60				14,488 41 L
	221,302 500							
36203HCS8	GNMA POOL	349381	2023/05/15	7 000	16OCT01	22OCT01	1 000000	
" JF2G "	601	91,342 85		89,227 47				2,115 38 L
	87,344 150							
36203HHX2	GNMA POOL	349546	2023/03/15	7 500	29JUN01	24JUL01	1 000000	
" JF2G "	321	389,932 60		387,395 21				2,537 39 L
	377,658 690							
" JF2G "	CXL 321	-389,932 60		-387,395 21		29JUN01	24JUL01	1 000000
	-377,658 690							00
" JF2G "	471	346,874 08		344,616 89		29JUN01	24JUL01	1 000000
	335,955 530							00
" JF2G "	552	41,703 16		42,778 32		15JUL01	18JUL01	1 000000
	41,703 160							00
36203HHX2	TOTAL	388,577 24		387,395 21				1,182 03 L
36203JWZ6	GNMA POOL	350864	2023/08/15	7 000	16OCT01	22OCT01	1 000000	
" JF2G "	597	674,408 87		632,189 06				42,219 81 L
	644,885 220							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
36203KB45	GNMA POOL	2023/08/15	7 500	29JUN01	24JUL01	1 000000	
** JF2G **	322	14,778 50	14,420 67	357 83 L		00	357 83 L
	14,313 320						
** JF2G **	CXL 322	-14,778 50	-14,420 67	-357 83 L	24JUL01	1 000000	-357 83 L
	-14,313 320					00	
** JF2G **	472	14,750 63	14,393 48	357 15 L	24JUL01	1 000000	357 15 L
	14,286 330					00	
** JF2G **	553	26 99	27 19	-20 L	16JUL01	1 000000	-20 L
	26 990					00	
36203KB45	TOTAL	14,777 62	14,420 67	356 95 L		00	356 95 L
36203LCU4	GNMA POOL	2023/09/15	7 500	29JUN01	24JUL01	1 000000	
** JF2G **	323	482,392 42	480,348 39	2,044 03 L		00	2,044 03 L
	467,208 160						
** JF2G **	CXL 323	-482,392 42	-480,348 39	-2,044 03 L	24JUL01	1 000000	-2,044 03 L
	-467,208 160					00	
** JF2G **	473	468,930 45	466,943 46	1,986 99 L	24JUL01	1 000000	1,986 99 L
	454,169 930					00	
** JF2G **	554	13,038 23	13,404 93	-366 70 L	18JUL01	1 000000	-366 70 L
	13,038 230					00	
36203LCU4	TOTAL	481,968 68	480,348 39	1,620 29 L		00	1,620 29 L
36203L584	GNMA POOL	2024/02/15	7 000	16OCT01	22OCT01	1 000000	
** JF2G **	609	103,215 59	96,754 02	6,461 57 L		00	6,461 57 L
	98,697 110						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
36203NZ76	GNMA POOL	2023/04/15	7 500	29JUN01	24JUL01	1 000000	
** JF2G **	324	53,306 15	53,080 28	225 87 L		00	225 87 L
	51,628 240						
** JF2G **	CXL 324	-53,306 15	-53,080 28	-225 87 L	24JUL01	1 000000	-225 87 L
	-51,628 240					00	
** JF2G **	474	51,312 22	51,094 79	217 43 L	24JUL01	1 000000	217 43 L
	49,697 060					00	
** JF2G **	555	1,931 17	1,985 48	-54 31 L	18JUL01	1 000000	-54 31 L
	1,931 170					00	
36203NZ76	TOTAL	53,243 39	53,080 27	163 12 L		00	163 12 L
36203PA29	GNMA POOL	2023/12/15	7 500	29JUN01	24JUL01	1 000000	
** JF2G **	325	133,472 83	132,745 67	727 16 L		00	727 16 L
	129,271 510						
** JF2G **	CXL 325	-133,472 83	-132,745 67	-727 16 L	24JUL01	1 000000	-727 16 L
	-129,271 510					00	
** JF2G **	475	131,817 77	131,099 62	718 15 L	24JUL01	1 000000	718 15 L
	127,668 540					00	
** JF2G **	556	1,602 97	1,646 05	-43 08 L	18JUL01	1 000000	-43 08 L
	1,602 970					00	
36203PA29	TOTAL	133,420 74	132,745 67	675 07 L		00	675 07 L
36203QJX0	GNMA POOL	2024/06/15	7 500	29JUN01	24JUL01	1 000000	
** JF2G **	326	107,259 68	106,804 78	454 90 L		00	454 90 L
	103,977 870						
** JF2G **	CXL 326	-107,259 68	-106,804 78	-454 90 L	24JUL01	1 000000	-454 90 L
	-103,977 870					00	

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
902,306	400							
** JF2G **	451	938,887.13		938,887.12	28FEB01 01 S	13MAR01	1 000000 00	01 S
914,826	000							
** JF2G **	451	-938,887.13		-938,887.12	28FEB01 - 01 S	13MAR01	1 000000 00	- 01 S
-914,826	000							
** JF2G **	124	922,890.24		922,839.06	12MAR01 51 20 S	22MAR01	1 000000 00	51 20 S
902,306	400							
** JF2G **	124	-922,890.24		-922,839.06	12MAR01 -51 20 S	22MAR01	1 000000 00	-51 20 S
-902,306	400							
** JF2G **	294	14,519.60		14,848.99	12MAR01 -349 39 S	22MAR01	1 000000 00	-349 39 S
14,519	610							
** JF2G **	176	14,519.60		14,849.70	16MAR01 -330 10 S	16MAR01	1 000000 00	-330 10 S
14,519	610							
** JF2G **	176	-14,519.60		-14,849.70	16MAR01 330 10 S	16MAR01	1 000000 00	330 10 S
-14,519	610							
36206H5M6	TOTAL	938,537.75		938,887.13	-349 38 S		00	-349 38 S
36207AA69	GNMA POOL	425829	2028/01/15	7 500	01JUN01	22JUN01	1 000000	
** JF2E **	758	514,218.71		513,124.96	1,093 75 S		00	1,093 75 S
499,999	960							
36207BAA8	GNMA POOL	426701	2028/06/15	7 500	28FEB01	22MAR01	1 000000	
** JF2G **	080	178,724.29		178,724.28	01 S		00	01 S
174,524	780							
** JF2G **	080	-178,724.29		-178,724.28	28FEB01 - 01 S	22MAR01	1 000000 00	- 01 S
-174,524	780							
** JF2G **	105	178,724.29		178,724.28	28FEB01 01 S	28MAR01	1 000000 00	01 S
174,524	780							

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	125	178,506.13		178,492.73	12MAR01 13 40 S	24MAR01	1 000000 00	13 40 S
174,524	780							
** JF2G **	174	172.35		176.27	16MAR01 -3 92 S	16MAR01	1 000000 00	-3 92 S
172	350							
36207BAAB	TOTAL	357,402.77		357,393.28	9 49 S		00	9 49 S
36207K7D6	GNMA POOL	434792	2030/07/15	8 000	05NOV01	23NOV01	1 000000	
** JF2E **	007	19,085.97		19,052.07	33 90 S		00	33 90 S
18,080	260							
36207LKD3	GNMA POOL	435028	2031/02/15	8 000	05NOV01	23NOV01	1 000000	
** JF2E **	008	978,100.83		976,363.53	1,737 30 S		00	1,737 30 S
924,560	880							
36208ENV1	GNMA POOL	448704	2027/10/15	7 500	17OCT01	22OCT01	1 000000	
** JF2G **	628	447,603.15		436,316.51	11,286 64 S		00	11,286 64 S
426,161	880							
36208KFM6	GNMA POOL	452972	2027/09/15	7 500	28FEB01	22MAR01	1 000000	
** JF2G **	081	164,505.65		164,505.66	- 01 S		00	- 01 S
160,640	250							
** JF2G **	081	-164,505.65		-164,505.66	28FEB01 01 S	22MAR01	1 000000 00	01 S
-160,640	250							
** JF2G **	106	164,505.65		164,505.66	28FEB01 - 01 S	30MAR01	1 000000 00	- 01 S
160,640	250							
** JF2G **	180	12,962.18		13,274.08	16MAR01 -311 90 S	16MAR01	1 000000 00	-311 90 S
12,962	180							

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
36208KFM6	TOTAL	177,467 83		177,779 74	-311 91 S		00	-311 91 S
36208MH93	GNMA POOL	454984	2027/10/15	7 500	17OCT01	22OCT01	1 000000	
'' JF2G ''	627	57,400 03		55,952 64	1,447 39 S		00	1,447 39 S
	54,650 430							
36208N387	GNMA POOL 456294		2027/10/15	7 500	17OCT01	22OCT01	1 000000	
'' JF2G ''	629	41,159 52		40,121 65	1,037 87 S		00	1,037 87 S
	39,187 880							
36208R3Q5	GNMA POOL	459007	2029/02/15	6 000	20DEC00	24JAN01	1 000000	
'' JF2E ''	087	880,677 60		861,634 09	19,043 59 S		00	19,043 59 S
	906,163 530							
36209HQH1	GNMA POOL 472156		2030/03/15	8 000	05NOV01	12DEC01	1 000000	
'' JF2E ''	091	796,099 75		794,685 72	1,414 03 S		00	1,414 03 S
	754,150 150							
36209H2X2	GNMA POOL	472490	2029/02/15	6 000	20DEC00	24JAN01	1 000000	
'' JF2E ''	088	129,581 91		126,779 86	2,802 05 S		00	2,802 05 S
	133,331 870							
'' JF2E ''	089	855,466 06		836,967 64	18,498 42 S	24JAN01	1 000000	18,498 42 S
	880,222 310						00	
36209H2X2	TOTAL	985,047 97		963,747 50	21,300 47 S		00	21,300 47 S
36209RNC3	GNMA POOL	479287	2030/04/15	8 000	20SEP01	22OCT01	1 000000	
'' JF2E ''	470	798,017 24		798,612 07	-594 83 S		00	-594 83 S
	761,374 020							
'' JF2E ''	470	-798,017 24		-798,612 07	594 83 S	22OCT01	1 000000	594 83 S
	-761,374 020						00	
'' JF2E ''	471	524,805 55		525,196 73	-391 18 S	22OCT01	1 000000	-391 18 S
	500,708 930						00	
'' JF2E ''					20SEP01	22OCT01	1 000000	

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	CXL 471	-524,805 55		-525,196 73	391 18 S		00	391 18 S
	-500,708 930							
'' JF2E ''	472	524,595 78		524,986 80	-391 02 S	22OCT01	1 000000	-391 02 S
	500,508 790						00	
'' JF2E ''	472	-524,595 78		-524,986 80	391 02 S	22OCT01	1 000000	391 02 S
	-500,508 790						00	
'' JF2E ''	473	142,841 99		142,948 46	-106 47 S	22OCT01	1 000000	-106 47 S
	136,283 350						00	
'' JF2E ''	473	-142,841 99		-142,948 46	106 47 S	22OCT01	1 000000	106 47 S
	-136,283 350						00	
'' JF2E ''	584	729,455 00		729,998 80	-543 72 S	22OCT01	1 000000	-543 72 S
	695,961 910						00	
'' JF2E ''	585	479,716 54		480,074 12	-357 58 S	22OCT01	1 000000	-357 58 S
	457,690 200						00	
'' JF2E ''	586	479,524 80		479,882 22	-357 42 S	22OCT01	1 000000	-357 42 S
	457,507 260						00	
'' JF2E ''	587	130,569 63		130,666 96	-97 33 S	22OCT01	1 000000	-97 33 S
	124,574 490						00	
'' JF2E ''	610	163,143 25		171,121 96	-7,978 71 S	16OCT01	1 000000	-7,978 71 S
	163,143 230						00	
36209RNC3	TOTAL	1,982,409 30		1,991,744 06	-9,334 76 S		00	-9,334 76 S
36209RV14	GNMA POOL	479519	2030/08/15	8 000	17JAN01	20FEB01	1 000000	
'' JF2G ''	209	132,900 54		131,510 72	1,389 82 S		00	1,389 82 S
	128,912 520							
'' JF2G ''	209	-132,900 54		-131,510 72	-1,389 82 S	20FEB01	1 000000	-1,389 82 S
	-128,912 320						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	530 132,237 90		130,855 00	17JAN01 1,382 90 S	20FEB01	1 000000 00	1,382 90 S
	128,269 560						
** JF2G **	577 642 76		655 72	16FEB01 -12 96 S	16FEB01	1 000000 00	-12 96 S
	642 760						
36209RVL4	TOTAL	132,880 66	131,510 72	1,369 94 S		00	1,369 94 S
36209RXB4	GNMA POOL 479574	2030/09/15	7 500	24APR01	21MAY01	1 000000	
** JF2E **	591 278,673 96		277,528 20	1,145 76 S		00	1,145 76 S
	271,587 230						
** JF2E **	592 327,608 94		326,261 99	24APR01 1,346 95 S	21MAY01	1 000000 00	1,346 95 S
	319,277 790						
36209RXB4	TOTAL	606,282 90	603,790 19	2,492 71 S		00	2,492 71 S
36209RXH1	GNMA POOL 479580	2030/09/15	8 000	17JAN01	20FEB01	1 000000	
** JF2G **	208 140,847 95		139,375 01	1,472 94 S		00	1,472 94 S
	136,621 230						
** JF2G **	CXL 208 -140,847 95		-139,375 01	17JAN01 -1,472 94 S	20FEB01	1 000000 00	-1,472 94 S
	-136,621 230						
** JF2G **	531 134,955 31		133,543 99	17JAN01 1,411 32 S	20FEB01	1 000000 00	1,411 32 S
	130,905 420						
** JF2G **	581 5,715 81		5,831 02	16FEB01 -115 21 S	16FEB01	1 000000 00	-115 21 S
	5,715 810						
** JF2E **	101 58,437 84		58,334 04	05NOV01 103 80 S	18DEC01	1 000000 00	103 80 S
	55,358 520						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36209RXH1	TOTAL	199,108 96	197,709 05	1,399 91 S		00	1,399 91 S
36209R6B4	GNMA POOL 479766	2030/11/15	7 500	25OCT01	28NOV01	1 000000	
** JF2E **	779 464,839 50		462,275 92	2,563 58 S		00	2,563 58 S
	443,430 140						
36209T2F5	GNMA POOL 481474	2028/07/15	7.000	14JUN01	20JUN01	1 000000	
** JF2G **	224 293,206 63		279,634 53	13,572 10 L		00	13,572 10 L
	288,097 400						
36210A4S3	GNMA POOL 484953	2029/02/15	6 000	20DEC00	24JAN01	1 000000	
** JF2E **	090 148,130 27		144,927 13	3,203 14 S		00	3,203 14 S
	152,417 000						
** JF2E **	091 833,229 56		815,211 97	20DEC00 18,017 59 S	24JAN01	1 000000 00	18,017 59 S
	857,342 310						
36210A4S3	TOTAL	981,359 83	960,139 10	21,220 73 S		00	21,220 73 S
36210LZF3	GNMA POOL 495842	2029/01/15	6 000	20DEC00	24JAN01	1 000000	
** JF2E **	092 91,100 22		89,130 29	1,969 93 S		00	1,969 93 S
	93,736 560						
** JF2E **	093 133,034 59		130,157 88	20DEC00 2,876 71 S	24JAN01	1 000000 00	2,876 71 S
	136,884 470						
** JF2E **	094 878,260 74		859,269 41	20DEC00 18,991 33 S	24JAN01	1 000000 00	18,991 33 S
	903,676 650						
36210LZF3	TOTAL	1,102,395 55	1,078,557 58	23,837 97 S		00	23,837 97 S
36210TC87	GNMA POOL 501495	2029/05/15	6 000	20DEC00	24JAN01	1 000000	
** JF2E **	095 93,517 20		91,495 01	2,022 19 S		00	2,022 19 S
	96,223 490						
** JF2E **	096 116,312 44		113,797 32	20DEC00 2,515 12 S	24JAN01	1 000000 00	2,515 12 S
	119,678 390						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
** JF2E **	097	135,833 24	132,896 01	20DEC00	24JAN01	1 000000	2,937 23 S
	139,764 110			2,937 23 S		00	
** JF2E **	098	138,548 42	135,552 48	20DEC00	24JAN01	1 000000	2,995 94 S
	142,558 070			2,995 94 S		00	
** JF2E **	099	475,034 40	460,437 60	20DEC00	24JAN01	1 000000	14,596 80 S
	694,569 140			14,596 80 S		00	
** JF2E **	100	709,162 08	693,827 31	20DEC00	24JAN01	1 000000	15,334 77 S
	729,684 460			15,334 77 S		00	
36210TC07	TOTAL	1,868,407 98	1,828,005 93	40,402 05 S		00	40,402 05 S
36210XVK0	GNMA POOL	505618	2029/04/15	6 000	20DEC00	24JAN01	1 000000
** JF2E **	101	148,613 34	145,399 76	3,213 58 S		00	3,213 58 S
	152,914 050						
** JF2E **	102	835,945 32	817,869 01	18,076 31 S	24JAN01	1 000000	18,076 31 S
	860,136 660					00	
36210XVK0	TOTAL	984,558 66	963,268 77	21,289 89 S		00	21,289 89 S
36210YDC6	GNMA POOL 505999	2029/10/15	7 500	25OCT01	20NOV01	1 000000	
** JF2E **	788	262,541 21	261,093 30	1,447 91 S		00	1,447 91 S
	250,449 210						
36211EK98	GNMA POOL 510720	2029/11/15	7 500	25OCT01	20NOV01	1 000000	
** JF2E **	781	471,182 41	460,583 85	2,598 56 S		00	2,598 56 S
	449,480 910						
36211HKAB	GNMA POOL	513389	2029/09/15	7 500	12MAR01	10APR01	1 000000
** JF2G **	293	922,890 24	922,819 75	70 49 S		00	70 49 S
	902,306 380						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
36211HM73	GNMA POOL	513482	2029/11/15	7 500	25OCT01	20NOV01	1 000000
** JF2E **	782	462,571 24	460,020 17	2,551 07 S		00	2,551 07 S
	441,266 350						
36211JZ73	GNMA POOL	514760	2029/12/15	7 500	01JUN01	21JUN01	1 000000
** JF2E **	745	205,667 57	205,292 61	374 96 S		00	374 96 S
	199,980 620						
36211LL34	GNMA POOL	516146	2029/12/15	7 500	25OCT01	20NOV01	1 000000
** JF2E **	783	474,799 00	472,180 49	2,618 51 S		00	2,618 51 S
	452,930 930						
36211NGL6	GNMA POOL	517803	2029/08/15	7 500	25OCT01	20NOV01	1 000000
** JF2E **	784	94,763 12	94,240 50	522 62 S		00	522 62 S
	90,398 560						
36211NMJ4	GNMA POOL	517961	2029/10/15	7 500	01JUN01	21JUN01	1 000000
** JF2E **	746	308,500 82	307,844 63	656 19 S		00	656 19 S
	299,970 410						
36211PGK3	GNMA POOL 518509	518702	2029/12/15	7 500	25OCT01	20NOV01	1 000000
** JF2E **	785	120,766 30	120,100 27	666 03 S		00	666 03 S
	115,204 100						
36211RR68	GNMA POOL	520809	2030/08/15	8 000	17JAN01	20FEB01	1 000000
** JF2G **	210	170,510 95	168,727 79	1,783 16 S		00	1,783 16 S
	165,394 070						
** JF2G **	CXL 210	-170,510 95	-168,727 79	-1,783 16 S	17JAN01	20FEB01	1 000000
	-165,394 070					00	-1,783 16 S
** JF2G **	532	170,384 10	168,602 27	1,781 83 S	17JAN01	20FEB01	1 000000
	165,271 030					00	1,781 83 S
** JF2G **	584	123 04	125 52	16FEB01	16FEB01	1 000000	-2 48 S
	123 040			-2 48 S		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212AJP1	GNMA POOL	2030/09/15	8 000	17JAN01	20FEB01	1 000000	
** JF2G **	215 706,000 820	727,842 72	720,231 15	7,611 57 S		00	7,611 57 S
** JF2G **	CXL 215 -706,000 820	-727,842 72	-720,231 15	-7,611 57 S	17JAN01	20FEB01	1 000000 00
** JF2G **	533 680,485 070	701,537 58	694,201 10	7,334 48 S	17JAN01	20FEB01	1 000000 00
** JF2G **	588 25,515 750	25,515 75	26,030 05	-514 30 S	16FEB01	16FEB01	1 000000 00
36212AJP1	TOTAL	727,853 33	720,231 15	6,822 18 S		00	6,822 18 S
36212BN41	GNMA POOL	2030/07/15	8 000	15JUN01	20JUN01	1 000000	
** JF2G **	230 123,435 520	128,488 66	125,923 53	2,565 13 S		00	2,565 13 S
36212CHM6	GNMA POOL	2030/08/15	8 000	15JUN01	20JUN01	1 000000	
** JF2G **	231 167,425 380	174,279 35	168,090 35	5,389 00 S		00	5,389 00 S
36212CZL8	GNMA POOL	2030/06/15	8 000	19JAN01	20FEB01	1 000000	
** JF2G **	223 999,999 850	1,030,937 35	1,026,562 35	4,375 00 S		00	4,375 00 S
** JF2G **	CXL 223 -999,999 850	-1,030,937 35	-1,026,562 35	-4,375 00 S	19JAN01	20FEB01	1 000000 00
** JF2G **	230 772,742 100	796,648 81	793,268 04	3,380 75 S	19JAN01	20FEB01	1 000000 00
** JF2G **	CXL 230 -772,742 100	-796,648 81	-793,268 04	-3,380 75 S	19JAN01	20FEB01	1 000000 00
** JF2G **	541	742,008 29	738,859 43	3,148 86 S	19JAN01	20FEB01	1 000000 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	719,741 300						
** JF2G **	589 53,000 800	53,000 80	54,408 63	-1,407 83 S	16FEB01	16FEB01	1 000000 00
36212CZL8	TOTAL	795,009 09	793,268 06	1,741 03 S		00	1,741 03 S
36212C7H7	GNMA POOL	2030/11/15	8 000	19JAN01	20FEB01	1 000000	
** JF2G **	231 185,081 140	190,807 09	189,997 36	809 73 S		00	809 73 S
** JF2G **	CXL 231 -185,081 140	-190,807 09	-189,997 36	-809 73 S	19JAN01	20FEB01	1 000000 00
** JF2G **	540 179,622 390	185,179 45	184,393 61	785 84 S	19JAN01	20FEB01	1 000000 00
** JF2G **	582 5,458 750	5,458 75	5,603 75	-145 00 S	16FEB01	16FEB01	1 000000 00
36212C7H7	TOTAL	190,638 20	189,997 36	640 84 S		00	640 84 S
36212DAX7	GNMA POOL	2030/12/15	7 500	24APR01	21MAY01	1 000000	
** JF2E **	593 440,212 130	451,698 92	449,841 77	1,857 15 S		00	1,857 15 S
** JF2E **	594 458,324 910	470,284 33	468,350 77	1,933.56 S	24APR01	21MAY01	1 000000 00
36212DAX7	TOTAL	921,983 25	918,192 54	3,790 71 S		00	3,790 71 S
36212DD97	GNMA POOL	2030/08/15	8 000	17JAN01	20FEB01	1 000000	
** JF2G **	211 132,899 220	137,010 79	135,577 97	1,432 82 S		00	1,432 82 S
** JF2G **	CXL 211 -132,899 220	-137,010 79	-135,577 97	-1,432 82 S	17JAN01	20FEB01	1.000000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	534	130,348 39	128,985 25	17JAN01	20FEB01	1 000000	1,363 14 S
	126,434 760			1,363 14 S		00	
** JF2G **	585	6,462 46	6,592 72	16FEB01	16FEB01	1 000000	-130 26 S
	6,462 460			-130 26 S		00	
36212DD97	TOTAL	136,810 85	135,577 97	1,232 88 S		00	1,232 88 S
36212GLY6	GNMA POOL	535243	2030/07/15	8 000	17JAN01	20FEB01	1 000000
** JF2G **	214	210,999 30	208,792 74	2,206 56 S		00	2,206 56 S
	204,667 410						
** JF2G **	214	-210,999 30	-208,792 74	17JAN01	20FEB01	1 000000	-2,206 56 S
	-204,667 410			-2,206 56 S		00	
** JF2G **	535	198,520 65	196,444 57	2,076 08 S	17JAN01	20FEB01	1 000000
	192,563 220					00	2,076 08 S
** JF2G **	535	-198,520 65	-196,444 57	17JAN01	20FEB01	1 000000	-2,076 08 S
	-192,563 220			-2,076 08 S		00	
** JF2G **	591	198,520 65	196,444 57	2,076 08 S	17JAN01	20FEB01	1 000000
	192,563 220					00	2,076 08 S
** JF2G **	232	701,569 88	687,563 75	14,006 13 S	15JUN01	20JUN01	1 000000
	673,978 870					00	14,006 13 S
36212GLY6	TOTAL	900,090 53	884,008 32	16,082 21 S		00	16,082 21 S
36212GZL9	GNMA POOL	535647	2031/02/15	7 500	24APR01	21MAY01	1 000000
** JF2E **	595	264,849 79	263,760 87	1,088 92 S		00	1,088 92 S
	258,114 610						
** JF2E **	596	350,855 41	349,412 88	1,442 53 S	24APR01	21MAY01	1 000000
	341,933 090					00	1,442 53 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36212GZL9	TOTAL	615,705 20	613,173 75	2,531 45 S		00	2,531 45 S
36212GZM7	GNMA POOL	535648	2031/02/15	7 500	24APR01	21MAY01	1 000000
** JF2E **	597	59,474 87	59,230 34	244 53 S		00	244 53 S
	57,962 410						
** JF2E **	598	295,618 28	294,402 85	1,215 43 S	24APR01	21MAY01	1 000000
	288,100 650					00	1,215 43 S
** JF2E **	599	347,527 59	346,098 74	1,428 85 S	24APR01	21MAY01	1 000000
	338,689 900					00	1,428 85 S
36212GZM7	TOTAL	702,620 74	699,751 93	2,888 81 S		00	2,888 81 S
36212HU72	GNMA POOL	538004	2030/08/15	8 000	17JAN01	20FEB01	1 000000
** JF2G **	212	624,237 48	608,910 64	15,326 84 S		00	15,326 84 S
	605,504 680						
** JF2G **	212	-624,237 48	-608,910 64	15,326 84 S	17JAN01	20FEB01	1 000000
	-605,504 680					00	-15,326 84 S
** JF2G **	536	604,461 38	589,620 11	14,841 27 S	17JAN01	20FEB01	1 000000
	586,322 050					00	14,841 27 S
** JF2G **	586	19,182 63	19,290 53	-107 90 S	16FEB01	16FEB01	1 000000
	19,182 630					00	-107 90 S
36212HU72	TOTAL	623,644 01	608,910 64	14,733 37 S		00	14,733 37 S
36212H4T1	GNMA POOL	539134	2030/09/15	8 000	20SEP01	22OCT01	1 000000
** JF2E **	467	905,178 80	905,853 50	-674 70 S		00	-674 70 S
	863,617 220						
** JF2E **	467	-905,178 80	-905,853 50	674 70 S	20SEP01	22OCT01	1 000000
	-863,617 220					00	674 70 S
** JF2E **					20SEP01	22OCT01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	590 867,887 64		868,534 55	-446 91 S		00	-446 91 S
828,038 300							
** JF2E **	608 35,578 92		37,318 95	15OCT01 16OCT01	1 000000	00	-1,740 03 S
35,578 920							
36212N4T1	TOTAL		905,853 50	-2,386 94 S		00	-2,386 94 S
36212Q7M6	GNMA POOL 541000	2030/12/15	7 500	25OCT01	20NOV01	1 000000	
** JF2E **	787 478,614 97		475,975 41	2,639 56 S		00	2,639 56 S
456,571 140							
36212TCX0	GNMA POOL 542886	2031/03/15	8 000	05NOV01	20NOV01	1 000000	
** JF2E **	809 58,437 96		58,334 17	103 79 S		00	103 79 S
55,358 640							
** JF2E **	009 -58,437 96		-58,334 17	05NOV01 20NOV01	1 000000	00	-103 79 S
CXL 009 -55,358 640							
36212TCX0	TOTAL		00	00 S		00	00 S
36212TV84	GNMA POOL 543439	2030/11/15	7 500	24APR01	21MAY01	1 000000	
** JF2E **	600 496,004 67		493,945 36	2,039 31 S		00	2,039 31 S
483,391 180							
** JF2E **	601 496,005 55		493,966 24	2,039 31 S	21MAY01	1 000000	2,039 31 S
483,392 040							
36212TV84	TOTAL		987,931 60	4,078 62 S		00	4,078 62 S
36212TWD0	GNMA POOL 543461	2030/11/15	7 500	24APR01	21MAY01	1 000000	
** JF2E **	602 290,857 11		289,641 26	1,195 85 S		00	1,195 85 S
283,460 560							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36212VM47	GNMA POOL 545267	2030/12/15	7 500	24APR01	21MAY01	1 000000	
** JF2E **	603 470,511 70		468,577 20	1,934 50 S		00	1,934 50 S
458,546 500							
** JF2E **	604 529,986 41		527,807 39	2,179 02 S	21MAY01	1 000000	2,179 02 S
516,508 760							
36212VM47	TOTAL		996,384 59	4,113 52 S		00	4,113 52 S
36212YQM8	GNMA POOL 547768	2031/02/15	8 000	05NOV01	12DEC01	1 000000	
** JF2E **	087 259,630 55		259,169 39	461 16 S		00	461 16 S
245,949 600							
** JF2E **	088 268,557 58		268,088 56	477 82 S	12DEC01	1 000000	477 02 S
254,406 230							
36212YQM8	TOTAL		527,249 95	938 18 S		00	938 18 S
36212YR21	GNMA POOL 547805	2031/01/15	8 000	20SEP01	22OCT01	1 000000	
** JF2E **	466 250,211 35		250,397 85	-186 50 S		00	-186 50 S
238,722 810							
** JF2E **	466 -250,211 35		-250,397 85	186 50 S	22OCT01	1 000000	186 50 S
-238,722 810							
** JF2E **	591 238,858 34		239,036 38	-178 04 S	22OCT01	1 000000	-178 04 S
227,891 080							
** JF2E **	611 10,831 73		11,361 47	-529 74 S	16OCT01	1 000000	-529 74 S
10,831 730							
36212YR21	TOTAL		250,397 85	-707 78 S		00	-707 78 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36213ENT0 ** JF2E **	GNMA POOL 242 477,805 830	2031/11/15	7 000 496,470 12	07DEC01 -9,257 49 S	20DEC01	1 000000 00	 -9,257 49 S
36213HP37 ** JF2E **	GNMA POOL 788 506,844 140	2031/07/15	7 500 528,385 02	25OCT01 2,930 19 S	20NOV01	1 000000 00	 2,930 19 S
36213HVA4 ** JF2E **	GNMA POOL 245 477,807 140	2031/08/15	7 000 496,471 48	07DEC01 -9,257 51 S	20DEC01	1 000000 00	 -9,257 51 S
36213HVA4 ** JF2E **	246 681,798 730		788,431 49	07DEC01 -13,209 85 S	20DEC01	1 000000 00	 -13,209 85 S
36213HVA4 ----- TOTAL	1,182,435 61		1,204,902 97	-22,467 36 S		00	-22,467 36 S
36213HV30 ** JF2E **	GNMA POOL 243 522,292 330	2031/09/15	7 000 542,694 37	07DEC01 -10,119 41 S	20DEC01	1 000000 00	 -10,119 41 S
36213HV30 ** JF2E **	244 522,293 330		542,695 41	07DEC01 -10,119 43 S	20DEC01	1 000000 00	 -10,119 43 S
36213HV30 ----- TOTAL	1,065,150 94		1,085,389 78	-20,238 84 S		00	-20,238 84 S
36223PDP1 ** JF2G **	GNMA POOL 318 171,700 580	2023/08/15	7 500 176,127 24	29JUN01 1,153 61 L	24JUL01	1 000000 00	 1,153 61 L
36223PDP1 ** JF2G **	CXL -171,700 580		-176,127 24	29JUN01 -1,153 61 L	24JUL01	1 000000 00	 -1,153 61 L
36223PDP1 ** JF2G **	468 171,380 150		175,798 55	29JUN01 1,151 45 L	24JUL01	1 000000 00	 1,151 45 L
36223PDP1 ** JF2G **	559	320 43	328 69	15JUL01 -8 26 L	18JUL01	1 000000 00	 -8 26 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36223PDP1 ----- TOTAL	320 430 177,270 43		176,127 24	1,143 19 L		00	1,143 19 L
36224J3X8 ** JF2G **	GNMA POOL 596 275,707 860	2023/10/15	7 000 271,356 85	16OCT01 16,973 27 L	22OCT01	1 000000 00	 16,973 27 L
36224RXC3 ** JF2G **	GNMA POOL 319 4,592 180	2023/06/15	7 500 4,721 33	29JUN01 20 09 L	24JUL01	1 000000 00	 20 09 L
36224RXC3 ** JF2G **	CXL -4,592 180		-4,741 42	29JUN01 -20 09 L	24JUL01	1 000000 00	 -20 09 L
36224RXC3 ** JF2G **	469 4,582 890		4,731 83	29JUN01 20 05 L	24JUL01	1 000000 00	 20 05 L
36224RXC3 ** JF2G **	560 9 290	9 29	9 55	15JUL01 - 26 L	18JUL01	1 000000 00	 - 26 L
36224RXC3 ----- TOTAL	4,741 12		4,721 33	19 79 L		00	19 79 L
36224RXR0 ** JF2G **	GNMA POOL 598 28,151 100	2023/08/15	7 000 28,758 12	16OCT01 681 77 L	22OCT01	1 000000 00	 681 77 L
36225BDR6 ** JF2F **	GNMA POOL 035 7,353,794 520	2014/04/15	5 500 6,783,487 92	21JUN01 447,360 35 L	26JUN01	1 000000 00	 447,360 35 L
36225BHL5 ** JF2E **	GNMA POOL 605 799,999 790	2029/12/15	7.500 817,499 79	16APR01 -1,125 00 S	21MAY01	1 000000 00	 -1,125 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
38141CA07	GOLDMAN SACHS GROUP NT	2005/08/17	7 625	12JAN01	18JAN01	1 000000	
** JF2E **	049	2,101,540 00	1,999,640 00	101,900 00 S		00	101,900 00 S
	2,000,000 000						
38141CAZ7	GOLDMAN SACHS GROUP NT	2011/01/15	6 875	02NOV01	07NOV01	1 000000	
** JF2D **	612	267,472 05	256,802 85	10,669 20 S		00	10,669 20 S
	255,000 000						
38141MHP3	GOLDMAN SACHS GROUP TRANCHE T	2009/02/25	6 500	30JAN01	02FEB01	1 000000	
** JF2D **	732	96,988 00	94,766 00	2,222 00 L		00	2,222 00 L
	100,000 000						
** JF2D **	081	195,260 00	189,552 00	5,728 00 L	06APR01	1 000000	5,728 00 L
	200,000 000					00	
38141MHP3	TOTAL		284,298 00	7,950 00 L		00	7,950 00 L
	292,248 00						
393533BV5	GREEN TREE REC EQUIP 1998 A CT	2019/06/15	6 180	25APR01	30APR01	1 000000	
** JF2G **	489	715,108 38	707,590 23	7,518 15 L		00	7,518 15 L
	707,590 230						
395386AC9	GREENPOINT MANUFACTU SER 1999	2018/11/15	6 110	15MAR01	29MAR01	1 000000	
** JF2G **	154	380,831 25	348,041 41	32,789 84 S		00	32,789 84 S
	380,000 000						
40048CAA1	GRUPO MINERO MEXICO GTD SR NT	2008/04/01	8 250	26JAN01	31JAN01	1 000000	
** JF2D **	722	115,742 50	134,276 40	-18,513 90 L		00	-18,513 90 L
	135,000 000						
** JF2D **	746	155,700 00	179,035 20	-23,335 20 L	01FEB01	1 000000	-23,335 20 L
	180,000 000					00	
40048CAA1	TOTAL		313,311 60	-41,849 10 L		00	-41,849 10 L
	271,462 50						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
40218LAD9	GULF CDA RES LTD SER SUB D	2004/01/15	9 250	05FEB01	05FEB01	1 000000	
** JF2A **	067	1,011,600 00	1,023,750 00	-12,150 00 L		00	-12,150 00 L
	1,000,000 000						
** JF2A **	067	-1,011,600 00	-1,023,750 00	12,150 00 L	05FEB01	1 000000	12,150 00 L
	-1,000,000 000					00	
** JF2A **	068	1,011,600 00	1,023,750 00	-12,150 00 L	05FEB01	1 000000	-12,150 00 L
	1,000,000 000					00	
40218LAD9	TOTAL		1,023,750 00	-12,150 00 L		00	-12,150 00 L
	1,011,600 00						
40218LAJ6	GULF CDA RES LTD	2005/11/15	8 375	27SEP01	02OCT01	1 000000	
** JF2A **	262	1,153,980 00	995,570 00	158,410 00 L		00	158,410 00 L
	1,000,000 000						
404398AA7	HVB FDG TR SILENT PA	2031/06/30	8 741	30MAR01	04APR01	1 000000	
** JF2D **	074	105,309 80	96,489 80	8,900 00 S		00	8,900 00 S
	100,000 000						
** JF2D **	117	246,739 20	228,560 40	18,178 80 S	18APR01	1 000000	18,178 80 S
	240,000 000					00	
404398AA7	TOTAL		324,969 40	27,078 80 S		00	27,078 80 S
	352,048 20						
416515AD6	HARTFORD FINL SVCS G SR NT	2005/06/15	7 750	22FEB01	01MAR01	1 000000	
** JF2D **	788	519,512 70	489,882 40	29,630 30 S		00	29,630 30 S
	490,000 000						
** JF2D **	788	-519,512.70	-489,882 40	-29,630 30 S	22FEB01	1.000000	-29,630 30 S
	-490,000 000					00	
** JF2D **	795	519,512 70	489,882 40	29,630.30 S	22FEB01	1 000000	29,630 30 S
	490,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS	NET SECTY GN/LS
416515AD4	TOTAL						
	519,512 70		489,882 40	29,630 30 S		00	29,630 30 S
423328B05	HELLER FINL INC NT	2002/08/23	7 500	06SEP01	11SEP01	1 000000	
** JF2C **	160	206,924 00	199,076 00	7,048 00 L		00	7,048 00 L
	200,000 000						
42333HMC4	HELLER FINL INC MTN TRANCHE T	2001/10/22	1 000	22OCT01	22OCT01	1 000000	
** JF2E **	430	2,000,000 00	2,003,720 00	-3,720 00 L		00	-3,720 00 L
	2,000,000 000						
428291AA4	HEXCEL CORP NEW SUB NT CO	2003/08/01	7 000	09AUG01	09AUG01	1 000000	
** JF1G **	482	530,224 40	380,380 00	157,844 40 L		00	157,844 40 L
	532,000 000						
** JF1G **	488	191,820 00	251,070 00	-60,050 00 L	17DEC01	1 000000	-60,050 00 L
	368,000 000					00	
428291AA4	TOTAL						
	730,044 40		432,250 00	97,794 40 L		00	97,794 40 L
441812GH0	HOUSEHOLD FIN CORP NT	2010/07/15	8 000	08AUG01	13AUG01	1 000000	
** JF2D **	398	277,355 00	248,902 50	28,452 50 L		00	28,452 50 L
	250,000 000						
44841HAC7	HUTCHISON WHAMPOA IN GTD NT 14	2011/02/16	7 000	29JUN01	05JUL01	1 000000	
** JF2G **	329	389,568 00	399,064 00	-9,496 00 S		00	-9,496 00 S
	400,000 000						
44919AAB1	HYUNDAI SEMICON SR SEED M	2004/05/15	8 250	06SEP01	11SEP01	1 000000	
** JF2D **	446	53,700 00	90,962 00	-37,262 00 L		00	-37,262 00 L
	100,000 000						
** JF2D **	450	70,070 00	118,250 60	-48,180 60 L	13SEP01	1 000000	-48,180 60 L
	130,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS	NET SECTY GN/LS
44919AAB1	TOTAL						
	123,770 00		209,212 40	-85,442 60 L		00	-85,442 60 L
44978NAA3	INC CAP FDG TR III GTD TR PF	2049/12/29	8 439	11APR01	17APR01	1 000000	
** JF2D **	103	106,162 00	100,000 00	6,162 00 S		00	6,162 00 S
	100,000 000						
** JF2D **	116	244,430 30	230,000 00	14,430 30 S	23APR01	1 000000	14,430 30 S
	230,000 000					00	
44978NAA3	TOTAL						
	350,792 30		330,000 00	20,792 30 S		00	20,792 30 S
45099A9L0	IRS USD P013873 V138 P013873	2011/12/17	6 000	18DEC01	20DEC01	1 000000	
** JF2E **	300	2,212,320 00	2,200,000 00	-12,320 00 S		00	-12,320 00 S
Y	2,200,000 000						
45099J9C1	IRS USD V13610 P0136 V13610	2006/12/17	1 000	14DEC01	18DEC01	1 000000	
** JF2E **	274	00	777 00	777 00 S		00	777 00 S
Y	300,000 000						
4509969L9	IRS USD 3ML/4 0 6/15 P010515	2004/06/15	6 000	12JUN01	14JUN01	1 000000	
** JF2E **	762	125,000 00	130,375 00	-5,375 00 S		00	-5,375 00 S
	5,000,000 000						
45254TEG5	IMPAC SECD ASSETS CO 2000 4 MT	2026/08/25	7 290	04SEP01	07SEP01	1 000000	
** JF2G **	135	962,765 63	964,528 13	-1,762 50 S		00	-1,762 50 S
	940,000 000						
45812CA09	INTEGRATED HEALTH SV SR SUB NT	2007/09/15	9 500	17AUG01	22AUG01	1 000000	
** JF2A **	231	425 00	255,066 96	-254,441 96 L		00	-254,441 96 L
	250,000 000						
** JF2A **	235	3,750 00	1,530,401.79	-1,526,451 79 L	23AUG01	1 000000	-1,526,451 79 L
	1,500,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
45812CAQ9	TOTAL						
	4,375 00	1,785,468 75		-1,781,093 75 L		00	-1,781,093 75 L
458722I18	MEXICO(UTD MES ST) FRN 31DEC 2019/12/31	1 000		22MAR01	02APR01	1 000000	
.. JF2D ..	083	424,106 25	397,468 75	28,637 50 S		00	28,637 50 S
	395,000 000						
458801AS4	INTERMEDIA COMMUNICA SR NT SER 2007/11/01	8 875		13MAR01	14MAR01	1 000000	
.. JF2A ..	099	990,000 00	965,000 00	25,000 00 L		00	25,000 00 L
	1,000,000 000						
458891I11	MIDDLETOWN TRUST 11 75PCT 2010/07/15	11 750		16JUL01	16JUL01	1 000000	
.. JF2E ..	100	138,308 32	36,873 02	101,435 30 L		00	101,435 30 L
	32,631 000						
.. JF2E ..	CXL 100	-138,308 32	-36,873 02	-101,435 30 L		00	-101,435 30 L
	-32,631 000						
.. JF2E ..	154	138,308 32	156,288 35	-17,980 03 L		00	-17,980 03 L
	138,308 320						
458891I11	TOTAL						
	138,308 32	156,288 35		-17,980 03 L		00	-17,980 03 L
459504AB7	INTERNATIONAL FLAVOR NT 2006/05/15	6 450		22OCT01	25OCT01	1 000000	
.. JF2D ..	565	70,982 80	70,100 87	881 93 S		00	881 93 S
	70,000 000						
.. JF2D ..	638	45,207 45	45,064 84	142 61 S		00	142 61 S
	45,000 000						
.. JF2D ..	657	95,318 25	95,136 90	181 35 S		00	181 35 S
	95,000 000						
.. JF2D ..	672	94,942 05	95,136 89	-194 84 S		00	-194 84 S
	95,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
459504AB7	TOTAL						
	306,450 55	305,439 50		1,011 05 S		00	1,011 05 S
459902AJ1	INTL GAME TECHNOLOGY SR NT 2009/05/15	8 375		20FEB01	23FEB01	1 000000	
.. JF2D ..	782	107,100 00	103,985 34	3,114 66 L		00	3,114 66 L
	105,000 000						
44507VAG7	ISRAEL ELEC CORP LTD 144A 2011/05/30	7 950		11JUL01	16JUL01	1 000000	
.. JF2G ..	490	359,579 50	348,155 50	11,424 00 S		00	11,424 00 S
	350,000.000						
46625MBJ7	JP MORGAN CHASE COML SER 2001 2016/06/13	1 000		25OCT01	14NOV01	1 000000	
.. JF2G ..	107	109,677 73	110,000 00	-322 27 S		00	-322 27 S
	110,000 000						
.. JF2G ..	693	109,677 73	110,000 00	-322 27 S		00	-322 27 S
	110,000 000						
.. JF2G ..	CXL 693	-109,677 73	-110,000 00	322 27 S		00	322 27 S
	-110,000 000						
.. JF2G ..	708	109,677 73	110,000 00	-322 27 S		00	-322 27 S
	110,000 000						
.. JF2G ..	CXL 708	-109,677 73	-110,000 00	322 27 S		00	322 27 S
	-110,000 000						
46625MBJ7	TOTAL						
	109,677 73	110,000 00		-322 27 S		00	-322 27 S
46625MCU1	J P MORGAN CHASE COM 2001 CIBC 2035/04/15	6 429		24AUG01	29AUG01	1 000000	
.. JF2G ..	080	193,903 91	190,948 10	2,955 81 S		00	2,955 81 S
	190,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
482727AE4	K III COMMUNICATIONS SR NT	2006/02/01	8 500	02APR01	09APR01	1 000000	
** JF2A **	124	249,862 50	250,125 00	-1,062 50 L		00	-1,062 50 L
	250,000 000						
** JF2A **	123	746,250 00	750,375 00	-4,125 00 L	03APR01	06APR01	1 000000
	750,000 000					00	-4,125 00 L
482727AE4	TOTAL		1,000,500 00	-5,187 50 L		00	-5,187 50 L
487836AS7	KELLOGG CO	2011/04/01	6 600	13DEC01	18DEC01	1 000000	
** JF2D **	710	585,720 60	570,269 00	15,451 60 S		00	15,451 60 S
	570,000 000						
508638AS7	KOREA DEV BK	2004/09/17	7 375	29MAR01	03APR01	1 000000	
** JF2E **	332	514,690 00	502,250 00	12,440 00 L		00	12,440 00 L
	500,000 000						
501044BT7	KROGER CO	2029/06/01	7 700	05JAN01	10JAN01	1 000000	
** JF2D **	669	229,343 40	204,244 00	25,099 40 S		00	25,099 40 S
	220,000 000						
501773AM7	LB COML CONDUIT MTG 2001 SER	2026/10/25	1 000	26JAN01	31JAN01	1 000000	
** JF2F **	668	817,997 16	786,718 30	31,278 86 S		00	31,278 86 S
	780,906 200						
501921AC4	LTV CORP NEW	2007/09/15	8 200	25APR01	30APR01	1 000000	
** JF2A **	142	6,500 00	97,000 00	-90,500 00 L		00	-90,500 00 L
	100,000 000						
** JF2A **	143	107,250 00	1,609,500 00	-1,502,250 00 L	25APR01	30APR01	1 000000
	1,650,000 000					00	-1,502,250 00 L
501921AC4	TOTAL		1,706,500 00	-1,592,750 00 L		00	-1,592,750 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
5092131I7	OPP PETROQUIMICA SA 11PCT BDS	2004/10/29	11 000	11MAY01	17MAY01	1 000000	
** JF2A **	157	990,000 00	912,187 50	77,812 50 L		00	77,812 50 L
	1,000,000 000						
5110731I1	CROATIA (REP OF) FRN BDS 3	2010/07/31	1 000	31JUL01	31JUL01	1 000000	
** JF2E **	147	18,243 52	17,673 41	570 11 S		00	570 11 S
	18,243 520						
** JF2E **	CXL 147	-18,243 52	-17,673 41	-570 11 S	31JUL01	31JUL01	1 000000
	-18,243 520					00	-570 11 S
** JF2E **	210	18,181 82	17,613 64	568 18 S	31JUL01	09AUC01	1 000000
	18,181 820					00	568 18 S
5110731I1	TOTAL		17,613 64	568 18 S		00	568 18 S
524908CK4	LEHMAN BROS HLDGS IN NT	2007/06/15	8 250	13MAR01	16MAR01	1 000000	
** JF2D **	031	177,480 60	164,130 45	13,350 15 S		00	13,350 15 S
	165,000 000						
** JF2D **	043	86,771 20	79,578 40	7,192 80 S	16MAR01	21MAR01	1 000000
	80,000 000					00	7,192 80 S
524908CK4	TOTAL		243,708 85	20,542 95 S		00	20,542 95 S
524055AA6	LEMVEST COMMUNICATIO SR SECURE	2005/11/01	8 375	07MAR01	12MAR01	1 000000	
** JF2A **	093	217,054 00	198,000 00	19,054 00 L		00	19,054 00 L
	200,000 000						
** JF2A **	120	1,683,687 50	1,499,500 00	184,187 50 L	08MAR01	03APR01	1 000000
	1,550,000 000					00	184,187 50 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
526055AA6	TOTAL						
	1,900,741 50	1,697,500 00		203,241 50 L		00	203,241 50 L
526814111	CSN IRON	2007/06/01	9 125	07JUN01	08JUN01	1 000000	
** JF2A **	181	2,088,508 52	2,019,520 83	68,987 69 L		00	68,987 69 L
	2,250,000 000						
** JF2A **	181	-2,088,508 52	-2,019,520 83	-68,987 69 L	07JUN01	08JUN01	1 000000
	-2,250,000 000					00	-68,987 69 L
** JF2A **	187	2,092,500 00	2,019,520 83	72,979 17 L	07JUN01	11JUN01	1 000000
	2,250,000 000					00	72,979 17 L
526814111	TOTAL						
	2,092,500 00	2,019,520 83		72,979 17 L		00	72,979 17 L
52736RAE2	LEVI STRAUSS + CO NE NT	2003/11/01	6 800	09MAY01	25MAY01	1 000000	
** JF2E **	514	684,375 00	747,277 50	-62,902 50 S		00	-62,902 50 S
	750,000 000						
** JF2E **	514	1,610,000 00	1,743,647 50	-133,647 50 S	10MAY01	15MAY01	1 000000
	1,750,000 000					00	-133,647 50 S
52736RAE2	TOTAL						
	2,294,375 00	2,490,925 00		-196,550 00 S		00	-196,550 00 S
531621113	VICAP SA DE CV	2002/05/15	10 250	06MAR01	09MAR01	1 000000	
** JF2A **	088	973,000 00	1,045,000 00	-72,000 00 L		00	-72,000 00 L
	1,000,000 000						
533466111	HYLSA SA DE CV	2007/09/15	9 250	09MAR01	14MAR01	1 000000	
** JF2A **	092	360,450 00	543,187 50	-182,737 50 L		00	-182,737 50 L
	540,000 000						
** JF2A **	094	303,600 00	457,125 00	-153,525 00 L	12MAR01	15MAR01	1 000000
	460,000 000					00	-153,525 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
533466111	TOTAL						
	664,050 00	1,000,312 50		-336,262 50 L		00	-336,262 50 L
542389AE1	LONG BEACH ACCEP AUT 1998 1 AS	2004/01/25	6 190	25OCT01	30OCT01	1 000000	
** JF2E **	683	324,585 16	320,198 24	4,386 92 L		00	4,386 92 L
	324,585 220						
548661AK3	LOWES COS INC	2029/03/15	6 500	11OCT01	16OCT01	1 000000	
** JF2D **	537	120,434 60	129,077 74	-8,643 14 L		00	-8,643 14 L
	130,000 000						
549463AE7	LUCENT TECHNOLOGIES	2029/03/15	6 450	17JAN01	22JAN01	1 000000	
** JF2D **	692	97,154 20	114,242 70	-17,088 50 S		00	-17,088 50 S
	130,000 000						
** JF2G **	251	154,193 60	193,503 20	-39,309 60 L	24JAN01	29JAN01	1 000000
	220,000 000					00	-39,309 60 L
** JF2G **	317	46,800 00	70,347 60	-23,547 60 L	29JUN01	05JUL01	1 000000
	80,000 000					00	-23,547 60 L
** JF2D **	331	42,575 00	56,968 95	-14,393 95 L	16JUL01	19JUL01	1 000000
	65,000 000					00	-14,393 95 L
** JF2D **	349	144,900 00	200,202 60	-55,302 60 L	24JUL01	27JUL01	1 000000
	230,000 000					00	-55,302 60 L
** JF2D **	355	88,200 00	112,636 85	-12,952 50 L	26JUL01	31JUL01	1 000000
	140,000 000					00	-12,952 50 L
** JF2D **				-11,484 35 S		00	-11,484 35 S
549463AE7	TOTAL						
	476,668 60	633,659 20		-145,506 25 L		00	-145,506 25 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
		185,354 20	226,879 55	-28,572 85 S		00	-28,572 85 S
55242TDC4	MBNA MASTER CR CARD SER 98 A	2005/08/15	1 000	25APR01	30APR01	1 000000	
** JF2G **							
	490	215,167 97	215,193 16	-25 19 S		00	-25 19 S
	215,000 000						
** JF2G **	CXL 490	-215,167 97	-215,193 16	25APR01	30APR01	1 000000	25 19 S
	-215,000 000			25 19 S		00	
** JF2G **	507	215,167 97	215,193 16	-25APR01	30APR01	1 000000	-25 19 S
	215,000 000			-25 19 S		00	
** JF2G **	CXL 507	-215,167 97	-215,193 16	25APR01	30APR01	1 000000	25 19 S
	-215,000 000			25 19 S		00	
** JF2G **	512	215,167 97	215,193 16	-25APR01	30APR01	1 000000	-25 19 S
	215,000 000			-25 19 S		00	
55262TDC4	TOTAL	215,167 97	215,193 16	-25 19 S		00	-25 19 S
55262TFC2	MBNA MASTER CR CARD SER 2000	2005/07/15	1 000	07MAR01	12MAR01	1 000000	
** JF2G **							
	776	310,435 94	310,387 50	48 44 S		00	48 44 S
	310,000 000						
55264TALS	MBNA CREDIT CARD SERIES 20	2007/02/15	1 000	25SEP01	27SEP01	1 000000	
** JF2G **							
	387	880,412.50	880,000 00	412 50 S		00	412 50 S
	880,000 000						
553477A06	MRV COMMUNICATIONS I 2003 SUB	2003/06/15	5 000	16OCT01	19OCT01	1 000000	
** JF1G **							
	349	700,000 00	701,250 00	-1,250 00 S		00	-1,250 00 S
	1,000,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
557880I16	DISCO SA	9 875PCT	2008/05/15	9 875	29JUN01	05JUL01	1 000000
** JF2A **							
	198	422,500 00	496,710 00	-74,210 00 L		00	-74,210 00 L
	500,000 000						
560904AE4	MALAYSIA		2009/06/01	8 750	23MAY01	29MAY01	1 000000
** JF2G **							
	240	328,302 00	314,280 00	14,022 00 S		00	14,022 00 S
	300,000 000						
** JF2G **	781	328,302 00	314,280 00	14,022 00 S	23MAY01	29MAY01	1 000000
	300,000 000				14,022 00 S		14,022 00 S
** JF2G **	CXL 781	-328,302 00	-314,280 00	-14,022 00 S	23MAY01	29MAY01	1 000000
	-300,000 000			-14,022 00 S		00	-14,022 00 S
560904AE4	TOTAL						
		328,302 00	314,280 00	14,022 00 S		00	14,022 00 S
567447I10	BRAZIL (FED REP OF) 11 625PCT	2004/04/15	11 625	03JAN01	08JAN01	1 000000	
** JF2A **							
	842	3,070,950 00	2,791,845 00	279,105 00 L		00	279,105 00 L
	2,950,000 000						
585525FA1	MELLOW RESIDENTIAL F 2001 HEIL	2021/02/25	6 615	08AUG01	13AUG01	1 000000	
** JF2G **							
	792	386,991 41	380,000 00	6,991 41 S		00	6,991 41 S
	380,000 000						
589929UD8	MERRILL LYNCH MTG IN SER 1999	2009/09/15	7 560	28MAR01	30MAR01	1 000000	
** JF2G **							
	224	533,886 72	502,343 75	31,542 97 L		00	31,542 97 L
	500,000 000						
** JF2G **	CXL 224	-533,886 72	-502,343 75	-31,542 97 L	28MAR01	30MAR01	1 000000
	-500,000 000			-31,542 97 L		00	-31,542 97 L
** JF2G **	477	533,886 72	502,343 75	31,542 97 L	28MAR01	23APR01	1.000000
	500,000 000					00	31,542.97 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
589929UD8	TOTAL						
	535,886 72		502,343 75	31,542 97 L		00	31,542 97 L
591689AE4	METROMEDIA FIBER NET SR NT	2009/12/15	10 000	31OCT01	05NOV01	1 000000	
** JF2A **	298	168,750 00	744,007 50	-575,257 50 L		00	-575,257 50 L
	750,000 000						
59169YAJ7	METRONET COMMUNICATI SR DISC N	2008/04/15	1 000	03MAY01	08MAY01	1 000000	
** JF2E **	480	837,500 00	781,250 00	56,250 00 L		00	56,250 00 L
	1,000,000 000						
592907AA7	MEYER FRED INC DEL N NT	2005/03/01	7 375	18DEC01	21DEC01	1 000000	
** JF2D **	724	89,469 30	84,879 30	4,590 00 L		00	4,590 00 L
	85,000 000						
593048BG5	MEXICO UNITED MEXICA BD	2009/02/17	10 375	29JAN01	01FEB01	1 000000	
** JF2D **	729	404,687 50	398,850 00	5,837 50 S		00	5,837 50 S
	370,000 000						
603827ADB	MINNEAPOLIS + ST PAU SER A	2030/01/01	5 000	05JAN01	10JAN01	1 000000	
** JF2E **	041	984,930 00	912,950 00	71,980 00 S		00	71,980 00 S
	1,000,000 000						
60462EAD6	MIRAGE RESORTS INC NT	2007/08/01	6 750	20APR01	25APR01	1 000000	
** JF2G **	474	480,190 00	426,375 00	53,815 00 S		00	53,815 00 S
	500,000 000						
60467PAA2	MIRANT AMERICAS GENE SR NT 144	2006/05/01	7 625	25JUN01	28JUN01	1 000000	
** JF2D **	288	71,488 20	70,000 00	1,488 20 S		00	1,488 20 S
	70,000 000						
** JF2D **	292	56,056 00	55,000 00	1,056 00 S	26JUN01	1 000000	1,056 00 S
	55,000 000				29JUN01	00	
** JF2D **	297	91,279 80	90,000 00	1,279 80 S	27JUN01	1 000000	1,279 80 S
	90,000 000				02JUL01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
60467PAA2	TOTAL						
	218,824 00		215,000 00	3,824 00 S		00	3,824 00 S
617059BF6	MORGAN J P CONL MTG MTG PASST	2028/04/25	7 000	31JUL01	31JUL01	1 000000	
** JF2F **	072	846,411 11	846,411 11	00		00	00
	826,176 550						
62007GAR0	MOTOROLA INC NT	2010/11/15	7 625	18APR01	23APR01	1 000000	
** JF2G **	469	189,525 00	213,712 80	-24,187 80 S		00	-24,187 80 S
	210,000 000						
62544FAG4	MULTICANAL S A NT SER C	2018/04/15	10 500	31JAN01	05FEB01	1 000000	
** JF2D **	738	68,775 00	103,246 50	-34,471 50 L		00	-34,471 50 L
	105,000 000						
** JF2D **	073	144,550 00	240,908 50	-96,358 50 L	30MAR01	1 000000	-96,358 50 L
	245,000 000				04APR01	00	
62544FAG4	TOTAL						
	213,325 00		344,155 00	-130,830 00 L		00	-130,830 00 L
629527CB6	MABISCO INC NT	2005/02/01	6 375	22AUG01	27AUG01	1 000000	
** JF2G **	059	510,955 00	493,430 00	17,525 00 L		00	17,525 00 L
	500,000 000						
64952GAB4	NEW YORK LIFE INS CO SURPLUS N	2023/12/15	7 500	27JUN01	02JUL01	1 000000	
** JF2D **	296	252,110 00	229,787 50	22,322 50 S		00	22,322 50 S
	250,000 000						
65473KAC0	NISSAN AUTO RECEIVAB ASSET BKD	2004/09/15	5 550	31AUG01	05SEP01	1 000000	
** JF2G **	117	117,533 59	115,516 60	2,016 99 S		00	2,016 99 S
	115,000 000						
65474RAC4	NISSAN AUTO RECEIVAB 2001 C NT	2005/05/16	4 310	06SEP01	11SEP01	1 000000	
** JF2G **	165	435,866 60	434,934 54	932 06 S		00	932 06 S
	435,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
65555RAC6	NORDBANKEN	SUB MT 14	2009/11/12	7 250	01MAY01	04MAY01	1 000000
" JF2E "	460	2,077,320 00	1,996,540 00	80,780 00 L		00	80,780 00 L
	2,000,000 000						
654568AA0	NORTEL NETWORKS CORP GTD SR MT	2008/09/01	4 250	19OCT01	24OCT01	1 000000	
" JF1V "	294	15,858 35	19,000 00	-3,141 45 S		00	-3,141 45 S
	19,000 000						
" JF1V "	295	5,009 70	6,000 00	-990 30 S	19OCT01	24OCT01	1 000000
	6,000 000					00	-990 30 S
" JF1V "	302	12,409 50	15,000 00	-2,590 50 S	22OCT01	25OCT01	1 000000
	15,000 000					00	-2,590 50 S
654568AA0	TOTAL		40,000 00	-4,722 45 S		00	-4,722 45 S
	33,277 55						
654569AA8	NORTEL NETWORKS LTD MT	2006/02/15	6 125	26JUN01	29JUN01	1 000000	
" JF2D "	293	26,325 00	29,885 70	-3,560 70 S		00	-3,560 70 S
	30,000 000						
" JF2D "	307	38,700 00	44,828 55	-6,128 55 S	29JUN01	05JUL01	1 000000
	45,000 000					00	-6,128 55 S
" JF2D "	321	34,400 00	39,847 60	-5,447 60 S	10JUL01	13JUL01	1 000000
	40,000 000					00	-5,447 60 S
" JF2D "	323	30,100 00	34,590 25	-4,490 25 S	12JUL01	17JUL01	1 000000
	35,000 000					00	-4,490 25 S
" JF2D "	326	25,950 00	29,471 10	-3,521 10 S	13JUL01	18JUL01	1 000000
	30,000 000					00	-3,521 10 S
" JF2D "	332	47,716 79	53,653 40	-5,936 61 S	16JUL01	19JUL01	1 000000
	55,000 000					00	-5,936 61 S
" JF2D "	346	51,825 00	58,296 00	-6,471 00 S	20JUL01	25JUL01	1 000000
	60,000 000					00	-6,471 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
" JF2D "	350	43,500 00	48,580 00	-5,080 00 S	24JUL01	27JUL01	1 000000
	50,000 000					00	-5,080 00 S
" JF2D "	359	30,625 00	34,006 00	-3,381 00 S	26JUL01	31JUL01	1 000000
	35,000 000					00	-3,381 00 S
" JF2D "	360	35,100 00	38,864 00	-3,764 00 S	27JUL01	01AUG01	1 000000
	40,000 000					00	-3,764 00 S
654569AA8	TOTAL		412,022 60	-47,780 81 S		00	-47,780 81 S
	364,241 79						
677884AA6	OIL PUR CO	SR SECD H	2002/04/30	7 100	31JAN01	31JAN01	1 000000
" JF2D "	739	31,613 76	31,801 86	-188 10 L		00	-188 10 L
	31,613 760						
" JF2D "	144	32,174 91	32,366 35	-191 44 L	30APR01	30APR01	1 000000
	32,174 910					00	-191 44 L
" JF2D "	370	32,746 01	32,940 85	-194 84 L	31JUL01	31JUL01	1 000000
	32,746 010					00	-194 84 L
" JF2D "	599	33,327 25	33,525 55	-198 30 L	31OCT01	31OCT01	1 000000
	33,327 250					00	-198 30 L
677884AA6	TOTAL		130,634 61	-772 68 L		00	-772 68 L
	129,861 93						
68338SBL1	OMYX ACCEP OWNER TR SER 2000	2003/12/15	7 270	06MAR01	12MAR01	1 000000	
" JF2C "	722	546,285 16	535,752 34	10,532 82 S		00	10,532 82 S
	535,000 000						
68338SBW7	OMYX ACCEP OWNER TR 2000 C AS	2004/09/15	7 160	11MAY01	16MAY01	1 000000	
" JF2C "	718	663,896 48	644,987 10	18,909 38 S		00	18,909 38 S
	645,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
68338SCJ5	ONYX ACCEP AUTO TR SER 2001	2005/09/15	4 970	23AUG01	28AUG01	1 000000	
** JF2G **	070	475,434 38	469,963 15	5,471 23 S		00	5,471 23 S
	470,000 000						
685564AC0	ORBITAL SCIENCES COR SUB NT CO	2002/10/01	5 000	12APR01	18APR01	1 000000	
** JF1G **	002	244,200 00	223,110 00	21,090 00 S		00	21,090 00 S
	444,000 000						
** JF1G **	002	-244,200 00	-223,110 00	-21,090 00 S		00	-21,090 00 S
	-444,000 000						
** JF1G **	006	165,000 00	150,750 00	14,250 00 S		00	14,250 00 S
	300,000 000						
** JF1G **	007	247,500 00	226,750 00	20,750 00 S		00	20,750 00 S
	450,000 000						
** JF1G **	355	450,000 00	378,750 00	71,250 00 S		00	71,250 00 S
	750,000 000						
685564AC0	TOTAL		862,500 00	756,250 00	106,250 00 S	00	106,250 00 S
690057AE4	OUTDOOR SYS INC SR SUB NT	2007/06/15	8 875	03DEC01	05DEC01	1 000000	
** JF2A **	335	1,613,100 00	1,483,420 00	129,680 00 L		00	129,680 00 L
	1,500,000 000						
69334TAA6	PG+E NATL ENERGY GRO SR NT 144	2011/05/16	10 375	23MAY01	29MAY01	1 000000	
** JF2D **	217	159,843 20	157,899 20	1,944 00 S		00	1,944 00 S
	160,000 000						
693476AL7	PNC FDC CORP SUB NT	2009/02/15	6 125	17APR01	20APR01	1 000000	
** JF2D **	113	269,435 60	276,189 60	-6,754 00 L		00	-6,754 00 L
	280,000 000						
** JF2D **	118	106,337 00	100,531 20	5,805 80 L		00	5,805 80 L
	110,000 000						
** JF2D **				25APR01	30APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	135	120,405 00	114,147 30	6,257 70 L		00	6,257 70 L
	125,000 000						
693476AL7	TOTAL		496,177 60	490,868 10	5,309 50 L	00	5,309 50 L
69361YAF0	PSE+G TRANSITION FDC 2001 1 TR	2015/06/15	6 610	15NOV01	20NOV01	1 000000	
** JF2D **	645	160,125 00	149,968 54	10,156 46 S		00	10,156 46 S
	150,000 000						
705220AK7	PECO ENERGY TRANSITI SER 2000	2010/03/01	7 625	21AUG01	21AUG01	1 000000	
** JF2D **	426	886,805 42	886,805 42	11,621 93 L		00	11,621 93 L
	875,000 000						
** JF2D **				-11,621 93 S		00	-11,621 93 S
** JF2D **	641	224,929 69	202,498 38	22,231 31 S		00	22,231.31 S
	200,000 000						
705220AK7	TOTAL		886,805 42	886,805 42	11,621 93 L	00	11,621 93 L
	1,111,735 11		1,089,503 80	10,609 38 S		00	10,609 38 S
705220AM3	PECO ENERGY TRANSITI SER 2001	2010/12/31	6 520	20NOV01	26NOV01	1 000000	
** JF2D **	660	210,765 63	200,000 00	10,765 63 S		00	10,765 63 S
	200,000 000						
708548I15	MEXICO(UTD MEX ST) 8 12SPCT	2019/12/30	8 125	23MAR01	30MAR01	1 000000	
** JF2D **	086	93,581 25	105,656 25	-12,075 00 S		00	-12,075 00 S
	105,000 000						
716760AC0	PETROZUATA FIN INC 8 22PCT 0	2017/04/01	8 220	25OCT01	30OCT01	1 000000	
** JF2D **	578	80,000 00	106,309 00	-26,309 00 L		00	-26,309 00 L
	100,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
7481480X4	QUEBEC PROV CDA	GLOBAL DE	2011/01/22	6 125	31JUL01	03AUG01	1 000000
" JF2D "	367	1,002,488 50	996,346 95	6,341 55 S		00	6,341 55 S
	1,005,000 000						
" JF2D "	375	388,521 90	389,488 40	-1,166 50 S	01AUG01	06AUG01	1 000000
	390,000 000					00	-1,166 50 S
7481480X4	TOTAL	1,391,210 40	1,386,035 35	5,175 05 S		00	5,175 05 S
749121AJ8	QWEST COMMUNICATIONS SR DISC M	2008/02/01	1 000	05MAR01	09MAR01	1 000000	
" JF2D "	026	513,045 50	401,919 50	81,678 75 L		00	81,678 75 L
	550,000 000						
" JF2D "				29,447 25 S		00	29,447 25 S
749121AJ8	TOTAL	513,045 50	401,919 50	81,678 75 L		00	81,678 75 L
		513,045 50	401,919 50	29,447 25 S		00	29,447 25 S
74913EAA8	QWEST CAP FDG INC	GTD MT 14	2002/07/08	1 000	13MAR01	16MAR01	1 000000
" JF2E "	275	994,600 00	999,060 00	-4,460 00 S		00	-4,460 00 S
	1,000,000 000						
74913EAK6	QWEST CAP FDG INC	GTD MT 14	2004/08/03	5 875	04DEC01	07DEC01	1 000000
" JF2G "	203	201,224 00	199,840 00	1,384 00 S		00	1,384 00 S
	200,000 000						
74913GAA3	QWEST CORP	NT	2003/06/09	7 625	25JUL01	30JUL01	1 000000
" JF2G "	406	312,069 00	299,052 00	13,017 00 S		00	13,017 00 S
	300,000 000						
74925LAF7	RDF FIN CO	SR SECD M	2009/03/15	11 375	09APR01	11APR01	1 000000
" JF2A "	131	956,080 00	800,000 00	156,080 00 L		00	156,080 00 L
	800,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
755111BH3	RAYTHEON CO	NT	2010/03/01	8 300	18DEC01	21DEC01	1 000000
" JF2D "	723	87,912 00	83,946 40	3,965 60 L		00	3,965 60 L
	80,000 000						
759464AH3	RELIANCE GROUP HLDGS SR SUB DE	2003/11/15	9 750	27AUG01	30AUG01	1 000000	
" JF2A "	239	3,000 00	1,227,250 00	-1,224,250 00 L		00	-1,224,250 00 L
	1,200,000 000						
760985CV1	RESIDENTIAL ASSET MT 2001 R22	2028/07/25	6 640	21AUG01	24AUG01	1 000000	
" JF2G "	052	1,381,060 55	1,349,941 14	31,119 41 S		00	31,119 41 S
	1,350,000 000						
76110VEZ7	RESIDENTIAL FDG MTC HOME LN B	2014/01/25	6 845	27FEB01	02MAR01	1 000000	
" JF2G "	641	1,555,380 86	1,524,965 54	30,415 32 S		00	30,415 32 S
	1,525,000 000						
76110VGD4	RESIDENTIAL FDG MTC SER 2001	2016/04/25	5 770	29OCT01	01NOV01	1 000000	
" JF2G "	709	93,100 78	89,992 10	3,108 68 S		00	3,108 68 S
	90,000 000						
76110VHE1	RESIDENTIAL FDG MTC 2001 HI4	2015/02/25	5 320	10OCT01	15OCT01	1 000000	
" JF2G "	544	1,016,875 00	999,875 60	16,999 40 S		00	16,999 40 S
	1,000,000 000						
773903AB5	ROCKWELL INTL CORP M DEB	2028/01/15	6 700	09MAY01	14MAY01	1 000000	
" JF2D "	175	67,518 75	65,208 75	2,310 00 L		00	2,310 00 L
	75,000 000						
" JF2D "	252	98,231 10	96,276 85	1,954 25 L	08JUN01	13JUN01	1 000000
	110,000 000					00	1,954 25 L
773903AB5	TOTAL	145,749 85	141,485 60	4,264 25 L		00	4,264 25 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
78387CAD5	SBC COMMUNICATIONS I GLOBAL MT	2011/03/15	6 250	04MAY01	09MAY01	1 000000	
** JF2G **	573 245,948 90		248,085 70	-2,116 80 S		00	-2,116 80 S
	270,000 000						
786514AZ2	SAFEWAY INC NT	2009/09/15	7 500	25SEP01	28SEP01	1 000000	
** JF2D **	482 216,714 00		209,856 00	6,858 00 S		00	6,858 00 S
	200,000 000						
786514BA6	SAFEWAY INC DEB	2031/02/01	7 250	24SEP01	27SEP01	1 000000	
** JF2D **	475 150,379 50		149,425 35	954 15 S		00	954 15 S
	150,000 000						
786514BC2	SAFEWAY INC NT	2011/03/01	6 500	25SEP01	28SEP01	1 000000	
** JF2D **	480 75,121 90		69,538 00	5,583 90 S		00	5,583 90 S
	70,000 000						
** JF2D **	CXL 480 -75,121 90		-69,538 00	-5,583 90 S		00	-5,583 90 S
	-70,000 000						
** JF2D **	491 71,497 30		69,538 00	1,959 30 S		00	1,959 30 S
	70,000 000						
786514BC2	TOTAL		71,497 30	69,538 00	1,959 30 S	00	1,959 30 S
79377WAD0	SAKS INC NT	2019/02/15	7 375	01JUN01	06JUN01	1 000000	
** JF2D **	233 69,112 50		94,747 15	-25,634 65 L		00	-25,634 65 L
	95,000 000						
** JF2D **	259 36,625 00		50,026 00	-13,401 00 L		00	-13,401 00 L
	50,000 000						
** JF2D **	389 129,600 00		180,004 00	-50,404 00 L		00	-50,404 00 L
	180,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
79377WAD0	TOTAL		235,337 50	324,777 15	-89,439 65 L	00	-89,439 65 L
79377WAE8	SAKS INC NT	2004/07/15	7 000	27SEP01	05OCT01	1 000000	
** JF2A **	276 905,000 00		660,000 00	245,000 00 S		00	245,000 00 S
	1,000,000 000						
79548CBH8	SALOMON BROS COML MT COML MTG	2035/12/18	6 428	02AUG01	09AUG01	1 000000	
** JF2G **	667 1,110,140 63		1,105,492 30	4,648 33 S		00	4,648 33 S
	1,100,000 000						
** JF2G **	CXL 667 -1,110,140 63		-1,105,492 30	-4,648 33 S		00	-4,648 33 S
	-1,100,000 000						
** JF2G **	687 1,110,140 63		1,105,492 30	4,648 33 S		00	4,648 33 S
	1,100,000 000						
79548CBH8	TOTAL		1,110,140 63	1,105,492 30	4,648 33 S	00	4,648 33 S
79548K3H9	SALOMON BROS MTG SEC COML MTC	2008/11/18	7 460	01FEB01	06FEB01	1 000000	
** JF2G **	311 372,755 10		356,653 41	16,101 69 S		00	16,101 69 S
	351,409 710						
** JF2G **	CXL 311 -372,755 10		-356,653 41	-16,101 69 S		00	-16,101 69 S
	-351,409 710						
** JF2G **	486 371,156 37		356,653 41	14,502 96 S		00	14,502 96 S
	351,409 710						
** JF2G **	638 371,154 81		356,653 41	14,501 40 S		00	14,501 40 S
	351,409 710						
** JF2G **	CXL 638 -371,154 81		-356,653 41	-14,501 40 S		00	-14,501 40 S
	-351,409 710						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
79548K3H9	TOTAL	371,156 37	356,653 41		14,502 96 S		00	14,502 96 S
805564BW0	SAXON ASSET SECS TR	MTG LN CT	2028/05/25	1 000	27AUG01	27AUG01	1 000000	
** JF2G **	085	3,148 20	3,151 32		-3 12 L		00	-3 12 L
	3,148 250							
805564FT3	SAXON ASSET SECS TR	CTF 2000	2015/05/25	1 000	25SEP01	25SEP01	1 000000	
** JF2G **	342	13,109 18	13,109 24		- 08 L		00	- 08 L
	13,109 260							
811371AH6	SEA CONTAINERS LTD	SR NT SER	2008/02/15	7 875	22JAN01	25JAN01	1 000000	
** JF2A **	054	700,000 00	967,500 00		-247,500 00 L		00	-247,500 00 L
	1,000,000 000							
81234CAN1	SEARS CR ACCT MASTER	1995 5 CT	2008/01/15	6 050	31AUG01	05SEP01	1 000000	
** JF2G **	118	92,601 56	87,468 75		5,132 81 L		00	5,132 81 L
	90,000 000							
81234CBED	SEARS CR ACCOUNT HAS	CTF SER 1	2008/10/16	5 250	05JUN01	08JUN01	1 000000	
** JF2G **	066	100,511 72	99,250 00		1,261 72 S		00	1,261 72 S
	100,000 000							
81234CBJ9	SEARS CR ACCOUNT HAS	SER 1999	2007/02/16	6 350	04SEP01	07SEP01	1 000000	
** JF2G **	136	992,734 38	964,283 11		28,451 27 S		00	28,451 27 S
	970,000 000							
81234CBV2	SEARS CR ACCOUNT HAS	SER 2001	2010/02/15	1 000	02MAR01	08MAR01	1 000000	
** JF2G **	699	140,043 75	140,000 00		43 75 S		00	43 75 S
	140,000 000							
81234CBX8	SEARS CR ACCOUNT HAS	SER 2001	2008/06/15	1 000	06JUN01	18JUN01	1 000000	
** JF2G **	077	270,042 19	270,000 00		42 19 S		00	42 19 S
	270,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
82929RAA4	SINGAPORE TELECOMMUN	NT 144A	2011/12/01	6 375	15NOV01	20NOV01	1 000000	
** JF2D **	647	75,577 50	74,805 75		771.75 S		00	771 75 S
	75,000 000							
** JF2D **	CXL 647	-75,577 50	-74,805 75		-771 75 S		00	-771 75 S
	-75,000 000							
** JF2D **	659	151,155 00	149,611 50		1,543 50 S		00	1,543 50 S
	150,000 000							
82929RAA4	TOTAL	151,155 00	149,611 50		1,543 50 S		00	1,543 50 S
852060AH5	SPRINT CAP CORP	NT	2006/01/30	7 125	02MAY01	07MAY01	1 000000	
** JF2D **	154	177,184 00	174,874 00		2,310 00 S		00	2,310 00 S
	175,000 000							
853250AA6	STANDARD CHARTERED B	SUB NT 14	2031/05/30	8 000	16NOV01	21NOV01	1 000000	
** JF2G **	117	507,570 00	495,900 00		11,670 00 S		00	11,670 00 S
	500,000 000							
857477AB9	STATE STR CORP	SUB NT	2010/06/15	7 650	04OCT01	10OCT01	1 000000	
** JF2D **	524	332,848 50	294,415 90		38,432 60 L		00	38,432 60 L
	295,000 000							
861589AN9	STONE CONTAINER CORP	1ST MTG N	2002/10/01	10 750	23FEB01	23FEB01	1 000000	
** JF2A **	073	2,030,800 00	2,095,312 50		-64,512 50 L		00	-64,512 50 L
	2,000,000 000							
** JF2A **	CXL 073	-2,030,800 00	-2,095,312 50		64,512 50 L		00	64,512 50 L
	-2,000,000 000							
** JF2A **	097	2,030,800 00	2,095,312 50		-64,512 50 L		00	-64,512 50 L
	2,000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
861589AH9	TOTAL	2,030,800 00	2,095,312 50	-64,512 50 L		00	-64,512 50 L
86210MAA4	STORA ENSO CORP	NT	2011/05/15 7 375	17MAY01	22MAY01	1 000000	
** JF2D **	212	115,808 45	114,403 15	1,405 30 S		00	1,405 30 S
	115,000 000						
** JF2C **	758	1,009,850 00	994,810 00	15,040 00 S	22MAY01	1 000000	15,040 00 S
	1,000,000 000					00	
86210MAA4	TOTAL	1,125,658 45	1,109,213 15	16,445 30 S		00	16,445 30 S
87203RAA0	SYSTEMS 2001 A T LLC ASSET PAS	2013/09/15 4 664		17SEP01	17SEP01	1 000000	
** JF2D **	458	15,294 22	15,294 22	00		00	00
	15,294 220						
** JF2D **	CXL 458	-15,294 22	-15,294 22	00	17SEP01	1 000000	00
	-15,294 220					00	
** JF2D **	501	15,294 22	15,294 22	00	17SEP01	1 000000	00
	15,294 220					00	
87203RAA0	TOTAL	15,294 22	15,294 22	00		00	00
87244XAA8	TIAA RETAIL COML MTC SER1999	1 2032/01/15 7 170		25APR01	30APR01	1 000000	
** JF2C **	491	294,260 34	293,136 34	1,124 00 S		00	1,124 00 S
	283,909 290						
** JF2C **	552	294,062 74	293,857 21	205 53 S	08MAY01	1 000000	205 53 S
	283,909 290					00	
** JF2C **	CXL 552	-294,062 74	-293,857 21	-205 53 S	08MAY01	1 000000	-205 53 S
	-283,909 290					00	
** JF2C **	757	293,207 96	293,003 02	204 94 S	08MAY01	1 000000	204 94 S
	283,084 020					00	
** JF2C **				15MAY01	15MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	040	825 26	854 20	-28 94 S		00	-28 94 S
	825 280						
87244XAA8	TOTAL	588,293 54	586,993 56	1,300 00 S		00	1,300 00 S
872649BL1	TRW INC	NT	2006/03/15 7 625	20AUG01	23AUG01	1 000000	
** JF2D **	422	52,562 00	49,954 50	2,607 50 S		00	2,607 50 S
	50,000 000						
** JF2D **	435	110,220 60	104,904 45	5,316 15 S	24AUG01	1 000000	5,316 15 S
	105,000 000					00	
872649BL1	TOTAL	162,782 60	154,858 95	7,923 65 S		00	7,923 65 S
87612EAB2	TARGET CORP	NT	2010/08/15 7 500	01AUG01	06AUG01	1 000000	
** JF2D **	379	92,389 05	91,979 35	409 70 S		00	409 70 S
	85,000 000						
** JF2D **	676	66,319 20	64,926 60	1,392 60 S	27NOV01	1 000000	1,392 60 S
	60,000 000					00	
** JF2D **	743	114,505 45	113,621 55	884 10 S	27DEC01	1 000000	884 10 S
	105,000 000					00	
87612EAB2	TOTAL	273,213 90	270,527 50	2,684 40 S		00	2,684 40 S
87612EAC0	TARGET CORP	NT	2011/01/15 4 350	21NOV01	27NOV01	1 000000	
** JF2D **	664	133,467 30	129,703 60	3,963 70 S		00	3,963 70 S
	130,000 000						
87612EAD8	TARGET CORP	NT	2007/04/01 5 500	18APR01	23APR01	1 000000	
** JF2D **	128	187,927 10	189,116 50	-1,189 40 S		00	-1,189 40 S
	190,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
878154AE3	TEAM FLEET FING CORP 971 RENTL	2003/05/15	7 350	16JUL01	19JUL01	1 000000	
** JF2D **	333	895,006 25	918,412 11	-23,405 86 L		00	-23,405 86 L
	890,000 000						
879385AB8	TELEFONICA EUROPE BV US NT	2005/09/15	7 350	13MAR01	16MAR01	1 000000	
** JF2G **	123	466,870 50	449,824 50	17,046 00 S		00	17,046 00 S
	450,000 000						
87971MAB9	TELUS CORP	2007/06/01	7 500	23MAY01	30MAY01	1 000000	
** JF2E **	645	1,004,200 00	995,060 00	9,140 00 S		00	9,140 00 S
	1,000,000 000						
** JF2E **	114	1,036,880 00	995,060 00	41,020 00 S	25JUL01	30JUL01	1 000000
	1,000,000 000				00	00	41,020 00 S
87971MAB9	TOTAL						
-----		2,040,280 00	1,990,120 00	50,160 00 S		00	50,160 00 S
87971MAC7	TELUS CORP	2011/06/01	8 000	01AUG01	06AUG01	1 000000	
** JF2D **	378	85,068 80	79,582 40	5,486 40 S		00	5,486 40 S
	80,000 000						
88033GAC5	TENET HEALTHCARE COR SR SUB NT	2007/01/15	8 625	06NOV01	09NOV01	1 000000	
** JF2A **	309	1,844,500 00	1,730,937 50	113,562 50 L		00	113,562 50 L
	1,750,000 000						
880349AA3	TENNECO AUTOMOTIVE I SR SUB NT	2009/10/15	11 625	21MAR01	26MAR01	1 000000	
** JF2A **	108	84,250 00	216,875 00	-130,625 00 S		00	-130,625 00 S
	250,000 000						
** JF2A **	137	271,875 00	650,625 00	-378,750 00 S	29MAR01	19APR01	1 000000
	750,000 000				00	00	-378,750 00 S
880349AA3	TOTAL						
-----		358,125 00	867,500 00	-509,375 00 S		.00	-509,375 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
88731EAK6	TIME WARNER ENTMT CD SR DEB	2008/09/01	7 250	06MAR01	09MAR01	1 000000	
** JF2D **	014	131,763 75	116,815 00	14,948 75 S		00	14,948 75 S
	125,000 000						
893830AF6	TRANSOCEAN SEDCO FOR NT	2031/04/15	7 500	18DEC01	21DEC01	1 000000	
** JF2G **	394	47,379 90	69,674 50	-2,294 60 S		00	-2,294 60 S
	70,000 000						
897907AA9	TRUMP ATLANTIC CITY 1ST MTG M	2006/05/01	11 250	31OCT01	05NOV01	1 000000	
** JF2A **	296	295,000 00	488,750 00	-193,750 00 L		00	-193,750 00 L
	500,000 000						
902118AK4	TYCO INTL GROUP S A CTD NT	2029/01/15	6 875	23APR01	26APR01	1 000000	
** JF2D **	130	41,504 85	42,162 75	-657 90 S		00	-657 90 S
	45,000 000						
90211BAUZ	TYCO INTL GROUP S A CTD NT	2002/09/05	6 875	19SEP01	26SEP01	1 000000	
** JF2D **	464	231,918 75	228,654 25	3,262 50 S		00	3,262 50 S
	225,000 000						
902533BL1	UACSC 1998 A GRANTOR AUTO RECE	2005/08/10	6 230	08MAY01	11MAY01	1 000000	
** JF2G **	688	1,728,900 00	1,719,233 20	9,666 80 S		00	9,666 80 S
	1,695,000 000						
90242PAA6	UBS PFD FDG TRI	2049/10/01	1 000	23JAN01	26JAN01	1 000000	
** JF2D **	705	112,676 55	105,000 00	7,676 55 S		00	7,676 55 S
	105,000 000						
** JF2D **	716	134,621 25	125,333 00	9,288 25 S	25JAN01	30JAN01	1 000000
	125,000 000				00	00	9,288 25 S
** JF2G **	570	551,940 00	508,740 00	43,200 00 S	04MAY01	09MAY01	1 000000
	500,000 000				00	00	43,200 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
90262PAA6	TOTAL	799,237 00	739,073 00	60,164 00 S		00	60,164 00 S
902917ACB	USA WASTE SVCS INC MANDATORI	2001/07/15	6 125	15JUL01	16JUL01	1 000000	
" JF2E "	065	700,000 00	601,037 00	18,963 00 S		00	18,963 00 S
	700,000 000						
90327BAH2	USAA AUTO OWNER TR 2001 1 AS	2005/02/15	4 690	05SEP01	06SEP01	1 000000	
" JF2G "	141	805,906 25	799,971 24	5,934 99 S		00	5,934 99 S
	800,000 000						
90466HAA8	UNICREDITO ITALIANO GTD TR PF	2049/10/05	1 000	07MAR01	12MAR01	1 000000	
" JF2D "	018	216,744 00	199,732 00	17,012 00 S		00	17,012 00 S
	200,000 000						
904764AG2	UNILEVER CAPITAL	2010/11/01	7 125	28FEB01	05MAR01	1 000000	
" JF2D "	801	166,164 65	153,611 20	12,553 45 S		00	12,553 45 S
	155,000 000						
" JF2D "	368	74,789 40	69,372 00	5,416 60 S	31JUL01	03AUG01	1 000000
	70,000 000					00	5,416 60 S
" JF2D "	397	96,066 00	89,193 60	6,872 40 S	08AUG01	13AUG01	1 000000
	90,000 000					00	6,872 40 S
" JF2D "	413	117,361 20	109,014 40	8,346 80 S	16AUG01	21AUG01	1 000000
	110,000 000					00	8,346 80 S
" JF2D "	430	96,229 80	89,193 60	7,036 20 S	22AUG01	27AUG01	1 000000
	90,000 000					00	7,036 20 S
904764AG2	TOTAL	550,611 05	510,385 60	40,225 45 S		00	40,225 45 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
909317AS8	UNITED AIRLS PASS TH 2000 1 PA	2010/07/01	7 730	10MAY01	15MAY01	1 000000	
" JF2E "	518	3,200,280 00	3,000,000 00	200,280 00 S		00	200,280 00 S
	3,000,000 000						
909317AY1	UNITED AIRLS PASSTHR 2000 2 PA	2011/04/01	7 186	10JAN01	16JAN01	1 000000	
" JF2G "	178	601,894 80	585,000 00	16,894 80 S		.00	16,894 80 S
	585,000 000						
91084QAE8	UNITED MEXICAN STS M TRANCHE T	2006/02/01	8 500	15FEB01	22FEB01	1 000000	
" JF2E "	185	306,750 00	299,031 00	7,719 00 S		00	7,719 00 S
	300,000 000						
912803AA1	UNITED STATES TRES B 11 25 02	2015/02/15	0 010	09APR01	10APR01	1 000000	
" JF2E "	358	826,848 00	823,793 40	3,054 60 S		00	3,054 60 S
	1,800,000 000						
912803AS8	UNITED STATES TRES B STRIPPED	2005/08/15	0 010	18MAY01	23MAY01	1 000000	
" JF2G "	756	863,490 00	781,795 50	81,694 50 S		00	81,694 50 S
	1,070,000 000						
912803AU7	UNITED STATES TRES BD STRP PRN	2020/08/15	0 010	09APR01	10APR01	1 000000	
" JF2E "	359	583,722 00	554,020 00	27,702 00 S		00	27,702 00 S
	1,800,000 000						
912803AY9	UNITED STATES TRES BD STRP PRN	2021/11/15	0 010	30APR01	02MAY01	1 000000	
" JF2G "	516	479,921 70	488,192 10	-8,270 40 S		00	-8,270 40 S
	1,685,000 000						
" JF2E "	102	365,412 00	339,828 00	25,584 00 S	20JUL01	24JUL01	1 000000
	1,200,000 000					00	25,584 00 S
" JF2E "	105	305,480 00	283,190 00	22,290 00 S	23JUL01	24JUL01	1 000000
	1,000,000 000					00	22,290 00 S
" JF2G "	639	229,203 91	213,219 00	15,984 91 S	31JUL01	02AUG01	1 000000
	745,000 000					00	15,984 91 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912803AY9	TOTAL						
	1,380,017 61		1,324,429 10	55,588 51 S		00	55,588 51 S
912810DF2	UNITED STATES TREAS DTD 8/15/ 2013/08/15		12 000	22MAR01	23MAR01	1 000000	
** JF2F **	725 718,437 50		737,519 79	-19,082 29 L		00	-19,082 29 L
500,000 000							
** JF2F **	742 1,568,402 34		1,622,543 54	-54,141 20 L	03APR01	04APR01	1 000000
1,100,000 000						00	-54,141 20 L
** JF2F **	765 315,114 26		331,883 91	-16,769 65 L	20APR01	23APR01	1 000000
225,000 000						00	-16,769 65 L
** JF2F **	028 1,049,619 14		1,106,279 68	-56,660 54 L	19JUN01	20JUN01	1 000000
750,000 000						00	-56,660 54 L
** JF2F **	029 839,507 81		885,023 75	-45,515 94 L	19JUN01	20JUN01	1 000000
600,000 000						00	-45,515 94 L
912810DF2	TOTAL						
	4,491,081 05		4,683,250 67	-192,169 62 L		00	-192,169 62 L
912810DS4	UNITED STATES TREAS DTD 08/15 2015/08/15		10 625	16JAN01	18JAN01	1 000000	
** JF2G **	193 104,945 31		100,548 44	4,396 87 S		00	4,396 87 S
70,000 000							
** JF2G **	309 7,581 84		7,580 47	04APR01	06APR01	1 000000	
5,000 000				1 37 S		00	1 37 S
912810DS4	TOTAL						
	112,527 15		108,128 91	4,398 24 S		00	4,398 24 S
912810DT2	UNITED STATES TREAS BDS	2015/11/15	9 875	16JAN01	18JAN01	1 000000	
** JF2G **	194 35,707 03		34,191 41	1,515 62 S		00	1,515 62 S
25,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912810DV7	UNITED STATES TREAS DTD 02/15 2016/02/15		9.250	19JUN01	22JUN01	1 000000	
** JF2G **	254 242,613 28		241,425 00	1,188 28 S		00	1,188 28 S
180,000 000							
** JF2G **	496 712,850 00		710,123 44	2,726 56 S	11JUL01	16JUL01	1 000000
530,000 000						00	2,726 56 S
** JF2G **	637 1,184,885 16		1,147,496 87	37,188 29 S	31JUL01	02AUG01	1 000000
860,000 000						00	37,188 29 S
** JF2G **	065 263,127 73		253,560 94	9,566 79 S	22AUG01	27AUG01	1 000000
190,000 000						00	9,566 79 S
** JF2G **	403 227,673 83		226,870 31	803 52 S	18DEC01	21DEC01	1 000000
170,000 000						00	803 52 S
912810DV7	TOTAL						
	2,631,150 00		2,579,676 56	51,473 44 S		00	51,473 44 S
912810DW5	UNITED STATES TREAS 7 25PCT 8 2016/05/15		7 250	16JAN01	18JAN01	1 000000	
** JF2G **	195 1,483,781 25		1,418,835 94	64,945 31 S		00	64,945 31 S
1,275,000 000							
** JF2G **	293 146,582 03		140,085 94	6,496 09 S	31JAN01	02FEB01	1 000000
125,000 000						00	6,496 09 S
** JF2G **	649 231,867 19		225,610 94	6,256 25 S	28FEB01	02MAR01	1 000000
195,000 000						00	6,256 25 S
** JF2G **	310 1,102,934 77		1,094,875 79	8,058 98 S	04APR01	06APR01	1 000000
935,000 000						00	8,058 98 S
** JF2G **	638 64,689 45		62,798 83	1,898 62 S	31JUL01	02AUG01	1 000000
55,000 000						00	1,898 62 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
912810DM5	TOTAL							
	3,029,854 69		2,942,207 44	87,647 25 S		00		87,647 25 S
912810DX3	UNITED STATES TREAS BDS	2016/11/15	7 500	31JAN01	02FEB01	1 000000		
** JF2G **	294	2,402,187 50	2,311,251 18	90,936 32 S		00		90,936 32 S
	2,000,000 000							
** JF2E **	444	1,236,250 00	1,203,945 31	32,304 69 S	25OCT01	1 000000		32,304 69 S
	1,000,000 000					00		
** JF2E **	449	2,967,000 00	2,889,468 75	77,531 25 S	24OCT01	1 000000		77,531 25 S
	2,400,000 000					00		
912810DX3	TOTAL							
	6,605,437 50		6,404,665 24	208,772 26 S		00		208,772 26 S
912810DY1	UNITED STATES TREAS BDS	2017/05/15	8 750	28FEB01	02MAR01	1 000000		
** JF2G **	650	860,325 78	786,469 75	73,656 03 L		00		73,656 03 L
	635,000 000							
** JF2E **	473	3,038,835 94	3,018,994 00	19,841 94 S	30OCT01	1 000000		19,841 94 S
	2,200,000 000					00		
912810DY1	TOTAL							
	860,325 78		786,469 75	73,656 03 L		00		73,656 03 L
	3,038,835 94		3,018,994 00	19,841 94 S		00		19,841 94 S
912810EC8	UNITED STATES TREAS 8 875PCT	2019/02/15	8 875	22OCT01	25OCT01	1 000000		
** JF2G **	660	385,000 00	363,214 85	21,785 15 S		00		21,785 15 S
	275,000 000							
** JF2G **	704	28,243 75	24,415 62	1,828 13 S	31OCT01	1 000000		1,828 13 S
	20,000 000					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
912810EC8	TOTAL							
	413,243 75		389,630 47	23,613 28 S		00		23,613 28 S
912810ED6	UNITED STATES TREAS BDS	2019/08/15	8 125	27MAR01	27MAR01	1 000000		
** JF2F **	734	392,578 13	380,160 51	12,417 62 L		00		12,417 62 L
	300,000 000							
** JF2G **	772	1,686,286 91	1,740,146 68	-53,859 77 S	23MAY01	1 000000		-53,859 77 S
	1,355,000 000					00		
** JF2F **	146	784,804 69	760,321 03	24,483 66 L	12OCT01	1 000000		24,483 66 L
	600,000 000					00		
912810ED6	TOTAL							
	1,177,382 82		1,140,481 54	36,901 28 L		00		36,901 28 L
	1,686,286 91		1,740,146 68	-53,859 77 S		00		-53,859 77 S
912810EF1	UNITED STATES TREAS 8 75PCT	2020/05/15	8 750	28FEB01	02MAR01	1 000000		
** JF2G **	654	103,825 20	97,382 81	6,442 39 S		00		6,442 39 S
	75,000 000							
912810EG9	UNITED STATES TREAS BDS	2020/08/15	8 750	07SEP01	10SEP01	1 000000		
** JF2E **	292	1,668,656 25	1,547,437 50	121,218 75 S		00		121,218 75 S
	1,200,000 000							
912810EK0	UNITED STATES TREAS 8 125PCT	2021/08/15	8 125	26OCT01	31OCT01	1 000000		
** JF2G **	703	1,284,251 17	1,262,987 50	21,263 67 S		00		21,263 67 S
	955,000 000							
** JF2D **	482	782,789 06	773,437 50	9,351 56 S	04DEC01	1 000000		9,351 56 S
	600,000 000					00		
912810EK0	TOTAL							
	2,067,040 23		2,036,425 00	30,615 23 S		00		30,615 23 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
912810EQ7	UNITED STATES TREAS BDS	2023/08/15	4 250	02APR01	04APR01	1 000000	
** JF2E **	345 3,224,531 25	3,172,500 00		52,031 25 S		00	52,031 25 S
	3,000,000 000						
** JF2E **	CXL 345 -3,224,531 25	-3,172,500 00		02APR01	04APR01	1 000000	
	-3,000,000 000			-52,031 25 S		00	-52,031 25 S
** JF2E **	349 3,224,531 25	3,172,500 00		02APR01	04APR01	1 000000	
	3,000,000 000			52,031 25 S		00	52,031 25 S
** JF2G **	798 459,045 31	486,040 82		24MAY01	30MAY01	1 000000	
	445,000 000			-26,995 51 S		00	-26,995 51 S
912810EQ7	TOTAL						
	3,683,576 56	3,658,540 82		25,035 74 S		00	25,035 74 S
912810EW4	UNITED STATES TREAS BDS	2026/02/15	4 000	01OCT01	03OCT01	1 000000	
** JF2E **	482 3,207,187 50	3,149,062 50		58,125 00 S		00	58,125 00 S
	3,000,000 000						
** JF2E **	675 1,634,765 43	1,574,531 25		29OCT01	30OCT01	1 000000	
	1,500,000 000			60,234 38 S		00	60,234 38 S
** JF2G **	395 25,435 55	26,579 10		18DEC01	21DEC01	1 000000	
	25,000 000			-1,143 55 S		00	-1,143 55 S
912810EW4	TOTAL						
	4,867,388 68	4,750,172 85		117,215 83 S		00	117,215 83 S
912810FA1	UNITED STATES TREAS BDS	2027/08/15	6 375	31AUG01	05SEP01	1 000000	
** JF2G **	112 634,565 63	606,225 39		28,340 24 S		00	28,340 24 S
	565,000 000						
** JF2G **	140 5,006,782 81	4,885,587 90		05SEP01	06SEP01	1 000000	
	4,520,000 000			121,194 91 S		00	121,194 91 S
** JF2G **	537 264,150 00	242,745 36	2027/08/15 6 380	08FEB01	13FEB01	1 000000	
	240,000 000			21,404 64 S		00	21,404 64 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2G **	311 1,499,740 43	1,388,974 08		04APR01	06APR01	1 000000	
	1,365,000 000			110,766 35 S		00	110,766 35 S
** JF2G **	513 222,042 19	218,925 00		30APR01	03MAY01	1 000000	
	210,000 000			3,117 19 S		00	3,117 19 S
** JF2G **	721 99,928 13	99,837 50		11MAY01	16MAY01	1 000000	
	95,000 000			890 63 S		00	890 63 S
** JF2G **	764 786,634 80	771,450 00		21MAY01	23MAY01	1 000000	
	740,000 000			15,184 80 S		00	15,184 80 S
** JF2G **	330 2,060,037 50	2,023,716 02		29JUN01	03JUL01	1 000000	
	1,940,000 000			36,321 48 S		00	36,321 48 S
912810FA1	TOTAL						
	10,573,881 49	10,236,661 25		337,220 24 S		00	337,220 24 S
912810FE3	UNITED STATES TREAS BDS	2028/08/15	5 500	24MAY01	29MAY01	1 000000	
** JF2E **	630 939,375 00	997,187 50		-57,812 50 S		00	-57,812 50 S
	1,000,000 000						
912810FF0	UNITED STATES TREAS BD	2028/11/15	5 250	07SEP01	10SEP01	1 000000	
** JF2E **	290 970,234 38	938,082 00		32,152 38 S		00	32,152 38 S
	1,000,000 000						
912810FG8	UNITED STATES TREAS BDS	2029/02/15	5 250	24SEP01	27SEP01	1 000000	
** JF2G **	357 212,238 28	214,848 63		-2,610 35 S		00	-2,610 35 S
	225,000 000						
** JF2G **	408 395,201 56	391,501 95		28SEP01	03OCT01	1 000000	
	410,000 000			3,699 61 S		00	3,699 61 S
** JF2G **	574 144,632 81	143,232 42		12OCT01	17OCT01	1 000000	
	150,000 000			1,400 39 S		00	1,400 39 S
** JF2G **	594 438,609 38	429,697 27		16OCT01	19OCT01	1 000000	
	450,000 000			8,912 11 S		00	8,912 11 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	718 1,075,000 000	1,107,627 93	1,026,499 02		31OCT01 81,128 91 S	02NOV01	1 000000 00	81,128 91 S
** JF2G **	105 175,000 000	175,786 13	167,104 49		15NOV01 8,681 64 S	20NOV01	1 000000 00	8,681 64 S
** JF2G **	344 295,000 000	275,882 62	281,690 43		11DEC01 -5,807 81 S	14DEC01	1 000000 00	-5,807 81 S
** JF2G **	454 135,000 000	125,407 62	128,909 18		27DEC01 -3,501 56 S	02JAN02	1 000000 00	-3,501 56 S
** JF2G **	465 275,000 000	258,141 75	262,592 77		31DEC01 -4,431 02 S	03JAN02	1 000000 00	-4,431 02 S
912810FC8	TOTAL	3,133,548 08	3,046,076 16		87,471 92 S		00	87,471 92 S
912810FM5	UNITED STATES TREAS BDS		2030/05/15 6 250		21MAY01	23MAY01	1 000000	
** JF2G **	765 230,000 000	243,498 70	256,557 81		-13,059 11 S		00	-13,059 11 S
** JF2F **	039 900,000 000	970,109 56	968,625 00		21JUN01 1,484 56 S	22JUN01	1 000000 00	1,484 56 S
** JF2G **	242 320,000 000	348,562 50	359,900 00		06DEC01 -11,337 50 S	11DEC01	1 000000 00	-11,337 50 S
** JF2G **	402 55,000 000	58,953 13	61,857 81		18DEC01 -2,904 68 S	21DEC01	1 000000 00	-2,904 68 S
912810FM5	TOTAL	1,621,123 89	1,646,940 62		-25,816 73 S		00	-25,816 73 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
912810FP8	UNITED STATES TREAS BDS		2031/02/15 5 375		26JUL01	30JUL01	1 000000	
** JF2E **	126 900,000 000	873,000 00	878,710 75		-5,710 75 S		00	-5,710 75 S
** JF2G **	466 50,000 000	49,283 65	48,765 63		31DEC01 518 02 S	03JAN02	1 000000 00	518 02 S
912810FP8	TOTAL	922,283 65	927,484 38		-5,200 73 S		00	-5,200 73 S
912827P89	UNITED STATES TREAS NTS		2004/05/15 7 250		16JAN01	18JAN01	1 000000	
** JF2G **	192 135,000 000	144,017 58	141,064 45		2,953 13 S		00	2,953 13 S
** JF2G **	278 305,000 000	326,278 52	318,701 17		30JAN01 7,577 35 S	02FEB01	1 000000 00	7,577 35 S
** JF2G **	285 290,000 000	310,447 27	303,027 34		31JAN01 7,419 93 S	05FEB01	1 000000 00	7,419 93 S
** JF2G **	292 425,000 000	455,646 48	444,091 80		31JAN01 11,554 68 S	02FEB01	1 000000 00	11,554 68 S
** JF2G **	316 210,000 000	225,610 55	220,191 41		01FEB01 5,419 14 S	06FEB01	1 000000 00	5,419 14 S
** JF2G **	446 25,000 000	26,927 73	26,312 50		28FEB01 615 23 S	02MAR01	1 000000 00	615 23 S
** JF2G **	669 1,225,000 000	1,318,836 91	1,318,406 25		01MAR01 430 66 S	06MAR01	1 000000 00	430 66 S
** JF2G **	198 20,000 000	21,643 75	21,525 00		23MAR01 118 75 S	28MAR01	1 000000 00	118 75 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
912827P89	TOTAL						
	2,829,408 79		2,793,319 92	36,088 87 S		00	36,088 87 S
912827Q88	UNITED STATES TREAS NTS	2004/08/15	7 250	05NOV01	06NOV01	1 000000	
** JF2G **	757	1,828,856 25	1,830,778 13	-1,921 88 S		00	-1,921 88 S
	1,440,000 000						
912827R87	UNITED STATES TREAS NTS	2004/11/15	7 875	04APR01	06APR01	1 000000	
** JF2G **	301	83,434 57	83,320 31	114 26 S		00	114 26 S
	75,000 000						
** JF2G **	464	772,756 60	786,133 96	-13,377 36 S	31DEC01	03JAN02	1 000000
	495,000 000					00	-13,377 36 S
912827R87	TOTAL						
	856,191 17		869,454 27	-13,263 10 S		00	-13,263 10 S
912827T85	UNITED STATES TREAS NTS	2005/05/15	6 500	12DEC01	17DEC01	1 000000	
** JF2D **	707	2,171,406 25	2,158,828 13	12,578 12 S		00	12,578 12 S
	2,000,000 000						
912827U83	UNITED STATES TREAS NTS	2005/08/15	6 500	27MAR01	30MAR01	1 000000	
** JF2G **	214	192,600 00	192,501 56	98 44 S		00	98 44 S
	180,000 000						
** JF2G **	302	64,661 72	64,167 19	494 53 S	04APR01	06APR01	1 000000
	60,000 000					00	494 53 S
912827U83	TOTAL						
	257,261 72		256,668 75	592 97 S		00	592 97 S
912827X80	UNITED STATES TREAS NTS	2006/05/15	6 875	06DEC01	11DEC01	1 000000	
** JF2G **	241	141,804 69	156,318 75	-14,514 06 S		00	-14,514 06 S
	140,000 000						
** JF2G **	CXL 241	-141,804 69	-156,318 75	14,514 06 S	06DEC01	11DEC01	1 000000
	-140,000 000					00	14,514 06 S
** JF2G **	374	154,328 13	156,318 75	-1,990 62 S	06DEC01	11DEC01	1 000000
	140,000 000					00	-1,990 62 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF2G **	389	903,006 80	926,746 88	-23,740 08 S	17DEC01	19DEC01	1 000000
	830,000 000					00	-23,740 08 S
912827X80	TOTAL						
	1,057,334 93		1,083,045 63	-25,730 70 S		00	-25,730 70 S
912827Y55	UNITED STATES TREAS NTS	2006/07/15	7 000	05JUN01	08JUN01	1 000000	
** JF2G **	865	435,703 13	433,718 75	1,984 38 S		00	1,984 38 S
	400,000 000						
** JF2G **	275	126,136 13	124,694 14	1,441 99 S	21JUN01	26JUN01	1 000000
	115,000 000					00	1,441 99 S
912827Y55	TOTAL						
	561,839 26		558,412 89	3,426 37 S		00	3,426 37 S
912827Z62	UNITED STATES TREAS NTS	2006/10/15	6 500	10JAN01	16JAN01	1 000000	
** JF2G **	177	10,731 25	10,500 00	231 25 S		00	231 25 S
	10,000 000						
** JF2G **	169	322,252 93	333,050 39	-10,797 46 S	27NOV01	30NOV01	1 000000
	295,000 000					00	-10,797 46 S
** JF2G **	387	789,421 83	829,803 52	-40,381 69 S	17DEC01	19DEC01	1 000000
	735,000 000					00	-40,381 69 S
912827Z62	TOTAL						
	1,122,406 01		1,173,353 91	-50,947 90 S		00	-50,947 90 S
912827M3	UNITED STATES TREAS INFLATION	2007/01/15	3 375	28FEB01	28FEB01	1 000000	
** JF2E **	ADJC- 246	00	00	00		00	00
	440 000						
** JF2E **	319	3,357,851 86	3,328,743 05	29,108 81 S	23MAR01	27MAR01	1 000000
	3,312,180 000					00	29,108 81 S
** JF2E **	442	1,129,803 94	1,086,265 00	43,538 94 S	26APR01	04MAY01	1 000000
	1,109,010 000					00	43,538 94 S
** JF2E **	215	3,438,563 84	3,422,849 22	15,714 62 S	15AUG01	16AUG01	1 000000
						00	15,714 62 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	BASE	NET BAS SECTY GN/LS
	3,367,530 000						
** JF2E **	ADJC- 511		00	30SEP01	30SEP01	1 000000	00
	5,960 000		00	00	00	00	00
** JF2E **	ADJC- 710		00	31OCT01	31OCT01	1 000000	00
	220 000		00	00	00	00	00
** JF2E **	ADJC- 325		00	31DEC01	31DEC01	1 000000	00
	7,000 000		00	00	00	00	00
9128272M3	TOTAL		00	00 L		00	00 L
	7,926,219 64		7,837,857 27	00,362 37 S		00	00,362 37 S
9128272U5	UNITED STATES TREAS MTS	2007/05/15	6 625	16AUG01	21AUG01	1 000000	
** JF2G **	015		153,414 04	-76 57 S		00	-76 57 S
	140,000 000		153,491 41				
** JF2G **	035		454,467 58	17AUG01	22AUG01	1 000000	1,475 20 S
	415,000 000		454,992 38	1,475 20 S		00	1,475 20 S
** JF2E **	429	1,123,281 25	1,086,401 56	21SEP01	27SEP01	1 000000	36,679 69 S
	1,000,000 000			36,679 69 S		00	36,679 69 S
** JF2G **	729	536,901 56	515,292 58	01NOV01	06NOV01	1 000000	21,608 98 S
	470,000 000			21,608 98 S		00	21,608 98 S
** JF2G **	732	199,746 09	191,864 26	01NOV01	06NOV01	1 000000	7,881 83 S
	175,000 000			7,881 83 S		00	7,881 83 S
9128272U5	TOTAL		2,469,811 32	2,402,242 19	67,569 13 S	00	67,569 13 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	BASE	NET BAS SECTY GN/LS
9128273A8	UNITED STATES TREAS INFLATION	2002/07/15	3 625	28FEB01	28FEB01	1 000000	
** JF2E **	ADJC- 247		00	00		00	00
	58 000		00				
** JF2E **	476	5,974,949 20	5,939,887 34	28SEP01	01OCT01	1 000000	14,041 94 L
	5,873,990 000			14,041 94 L		00	14,041 94 L
** JF2E **				18,999 92 S		00	18,999 92 S
** JF2E **	ADJC- 512		00	30SEP01	30SEP01	1 000000	00
	24,478 000		00	00	00	00	00
** JF2E **	625	1,466,341 51	1,469,612 49	18OCT01	19OCT01	1 000000	-3,270 98 S
	1,440,790 000			-3,270 98 S		00	-3,270 98 S
** JF2E **	ADJC- 711		00	31OCT01	31OCT01	1 000000	00
	508 000		00	00	00	00	00
** JF2E **	137	1,682,288 99	1,694,253 46	11DEC01	12DEC01	1 000000	-11,964 47 S
	1,667,955 000			-11,964 47 S		00	-11,964 47 S
** JF2E **	CXL	-1,682,288 99	-1,694,253 46	11DEC01	12DEC01	1 000000	11,964 47 S
	-1,667,955 000			11,964 47 S		00	11,964 47 S
** JF2E **	ADJC- 335		00	11DEC01	11DEC01	1 000000	00
	1,740 000		00	00	00	00	00
** JF2E **	336	1,682,288 99	1,696,020 89	11DEC01	12DEC01	1 000000	-13,731 90 S
	1,667,955 000			-13,731 90 S		00	-13,731 90 S
** JF2E **	ADJC- 324		00	31DEC01	31DEC01	1 000000	00
	1,740 000		00	00	00	00	00
** JF2E **	ADJC- 326		00	31DEC01	31DEC01	1 000000	00
	-1,740 000		00	00	00	00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
9128273A8	TOTAL	5,974,949 20	5,939,887 34	14,061 94 L		00	14,061 94 L
		9,123,579 70	9,105,520 72	1,997 04 S		00	1,997 04 S
9128273E0	UNITED STATES TREAS NTS	2007/08/15	6 125	19JAN01	24JAN01	1 000000	
** JF2G **	221	423,062 50	420,500 00	2,562 50 S		00	2,562 50 S
	400,000 000						
** JF2G **	309	180,970 31	176,712 50	2,257 81 S	01FEB01	06FEB01	1 000000
	170,000 000					00	2,257 81 S
** JF2G **	558	283,500 00	283,837 50	-337 50 S	15FEB01	21FEB01	1 000000
	270,000 000					00	-337 50 S
** JF2G **	078	128,118 75	126,150 00	1,968 75 S	08MAR01	13MAR01	1 000000
	120,000 000					00	1,968 75 S
** JF2G **	282	94,152 34	94,412 50	1,539 84 S	03APR01	06APR01	1 000000
	90,000 000					00	1,539 84 S
** JF2G **	305	1,881,551 95	1,844,943 75	36,608 20 S	04APR01	06APR01	1 000000
	1,755,000 000					00	36,608 20 S
** JF2G **	720	388,774 61	391,621 87	-2,847 26 S	11MAY01	16MAY01	1 000000
	370,000 000					00	-2,847 26 S
** JF2E **	624	1,048,002 00	1,061,250 00	-13,248 00 S	23MAY01	25MAY01	1 000000
	1,000,000 000					00	-13,248 00 S
** JF2E **	624	-1,048,002 00	-1,061,250 00	13,248 00 S	23MAY01	25MAY01	1 000000
	-1,000,000 000					00	13,248 00 S
** JF2E **	633	2,096,004 00	2,122,500 00	-26,496 00 S	23MAY01	25MAY01	1 000000
	2,000,000 000					00	-26,496 00 S
** JF2G **	273	68,976 17	68,798 44	177 73 S	21JUN01	26JUN01	1 000000
						00	177 73 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
	65,000 000						
** JF2E **	084	3,187,968 75	3,183,750 00	4,218 75 S	18JUL01	19JUL01	1 000000
	3,000,000 000					00	4,218 75 S
** JF2E **	451	2,196,562 50	2,098,046 87	98,515 63 S	21SEP01	27SEP01	1 000000
	2,000,000 000					00	98,515 63 S
9128273E0	TOTAL	10,931,641 88	10,813,473 43	118,168 45 S		00	118,168 45 S
9128273Q3	UNITED STATES TREAS NTS	2002/11/30	5 750	03JAN01	04JAN01	1 000000	
** JF2G **	029	182,320 31	179,423 44	2,896 87 S		00	2,896 87 S
	180,000 000						
9128273T7	UNITED STATES TREAS INFLATION	2008/01/15	3 625	30SEP01	30SEP01	1 000000	
** JF2E **	ADJC- 513	00	00	00		00	00
	5,585 000						
** JF2E **	553	2,280,832 53	2,259,111 19	21,721 34 S	09OCT01	10OCT01	1 000000
	2,197,400 000					00	21,721 34 S
** JF2E **	ADJC- 712	00	00	00	31OCT01	31OCT01	1 000000
	250 000					00	.00
** JF2E **	ADJC- 327	00	00	00	31DEC01	31DEC01	1 000000
	8,493.000					00	00
9128273T7	TOTAL	00	00	00 L		00	00 L
		2,280,832 53	2,259,111 19	21,721 34 S		00	21,721 34 S
9128273X8	UNITED STATES TREAS NTS	2008/02/15	5 500	07FEB01	12FEB01	1 000000	
** JF2G **	401	496,329 30	496,897 66	-568 36 S		00	-568 36 S
	485,000 000						
** JF2G **	386	300,988 28	297,114 06	3,874 22 S	04APR01	06APR01	1 000000
	290,000 000					00	3,874 22 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	535	490,612 50	493,443 75	29JUN01 -2,831 25 S	03JUL01	1 000000 00	-2,831 25 S
	480,000 000						
** JF2G **	126	61,935 94	61,680 47	31AUG01 255 47 S	05SEP01	1 000000 00	255 47 S
	60,000 000						
9128274H2	TOTAL	00	00	00		00	00
	2,267,406 07	2,271,144 92	-3,738 85 S			00	-3,738 85 S
9128274H9	UNITED STATES TREAS NTS	2003/08/15	5 250	02MAR01	30MAR01	1 000000	
** JF2G **	698	1,268,554 69	1,270,214 84	-1,660 15 S		00	-1,660 15 S
	1,250,000 000						
9128274V1	UNITED STATES TREAS NTS	2008/11/15	4 750	01MAR01	06MAR01	1 000000	
** JF2G **	670	133,312 50	133,243 94	68 56 S		00	68 56 S
	135,000 000						
** JF2G **	307	153,298 63	152,983 79	04APR01 314 84 S	06APR01	1 000000 00	314 84 S
	155,000 000						
9128274V1	TOTAL	286,611 13	286,227 73	383 40 S		00	383 40 S
9128274Y5	UNITED STATES TREAS NTS	2009/01/15	3 875	28FEB01	28FEB01	1 000000	
** JF2E **	ADJC- 248	00	00	00		00	00
	855 000						
** JF2E **	ADJC- 514	00	00	30SEP01 00	30SEP01	1 000000 00	00
	4,335 000						
** JF2E **	ADJC- 708	00	00	31OCT01 00	31OCT01	1 000000 00	00
	150 000						
** JF2E **	ADJC- 328	00	00	31DEC01 00	31DEC01	1 000000 00	00
	8,450 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
9128274Y5	TOTAL	00	00	00 L		00	00 L
9128275A6	UNITED STATES TREAS DTD 00842	2004/02/15	4 750	16JAN01	18JAN01	1 000000	
** JF2G **	191	511,378 91	510,413 28	965 63 S		00	965 63 S
	515,000 000						
9128275M0	UNITED STATES TREAS NTS	2004/08/15	6 000	15AUG01	20AUG01	1 000000	
** JF2G **	006	162,852 93	163,216 21	-363 28 S		00	-363 28 S
	155,000 000						
** JF2G **	067	1,062,985 55	1,063,057 62	25AUG01 -72 07 S	28AUG01	1 000000 00	-72 07 S
	1,010,000 000						
** JF2G **	083	64,558 59	64,919 40	14NOV01 -360 81 S	19NOV01	1 000000 00	-360 81 S
	60,000 000						
** JF2G **	110	1,002,862 50	1,017,078 60	16NOV01 -14,208 10 S	20NOV01	1 000000 00	-14,208 10 S
	940,000 000						
9128275M0	TOTAL	2,293,259 57	2,308,263 83	-15,004 26 S		00	-15,004 26 S
9128275N8	UNITED STATES TREAS NTS	2009/08/15	6 000	09JAN01	12JAN01	1 000000	
** JF2G **	168	613,048 83	588,093 36	24,955 47 S		00	24,955 47 S
	575,000 000						
** JF2G **	175	111,217 97	109,323 05	10JAN01 1,894 92 S	16JAN01	1 000000 00	1,894 92 S
	105,000 000						
** JF2G **	308	180,996 88	178,234.38	01FEB01 2,762 50 S	06FEB01	1 000000 00	2,762 50 S
	170,000 000						
** JF2F **	688	1,481,375 00	1,403,500 00	13FEB01 77,875 00 S	14FEB01	1 000000 00	77,875 00 S
	1,400,000 000						
** JF2G **	774	187,256 25	190,146 09	22MAY01 -2,889 84 S	25MAY01	1 000000 00	-2,889 84 S
	180,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2G **	043 70,301 76	77,718 75	04JUN01	07JUN01	1 000000	00	583 01 S
	75,000 000		583 01 S				
** JF2G **	493 214,913 67	212,809 38	11JUL01	16JUL01	1 000000	00	2,104 29 S
	205,000 000		2,104 29 S				
** JF2G **	627 339,875 00	336,025 00	27JUL01	01AUG01	1 000000	00	3,850 00 S
	320,000 000		3,850 00 S				
** JF2G **	028 48,276 56	47,253 52	17AUG01	22AUG01	1 000000	00	1,023 04 S
	45,000 000		1,023 04 S				
9128275N6	TOTAL	3,255,261 92	3,143,103 53	112,158 39 S		00	112,158 39 S
9128275S7	UNITED STATES TREAS NTS	2004/11/15	5 875	20FEB01	02MAR01	1 000000	
** JF2G **	647 473,484 38	454,424 61	19,059 77 S			00	19,059 77 S
	455,000 000						
** JF2G **	110 531,551 95	530,131 64	31AUG01	05SEP01	1 000000	00	1,420 31 S
	505,000 000		1,420 31 S				
** JF2G **	161 147,262 50	146,710 16	06SEP01	11SEP01	1 000000	00	552 34 S
	140,000 000		552 34 S				
** JF2G **	541 1,577,493 75	1,566,619 92	10OCT01	15OCT01	1 000000	00	10,873 83 S
	1,470,000 000		10,873 83 S				
** JF2G **	572 401,425 78	402,421 88	12OCT01	16OCT01	1 000000	00	-994 10 S
	375,000 000		-994 10 S				
** JF2G **	667 241,259 77	241,453 12	23OCT01	26OCT01	1 000000	00	-193 35 S
	225,000 000		-193 35 S				
** JF2G **	715 81,099 61	80,484 38	30OCT01	02NOV01	1 000000	00	615 23 S
	75,000 000		615 23 S				
** JF2G **	253 583,257 81	590,241 60	07DEC01	12DEC01	1 000000	00	-6,983 79 S
			-6,983 79 S				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	550,000 000						
9128275S7	TOTAL	4,036,835 55	4,012,487 31	24,348 24 S		00	24,348 24 S
9128275Z1	UNITED STATES TREAS DTD 00865	2010/02/15	6 500	26JAN01	29JAN01	1 000000	
** JF2F **	665 379,544 92	360,828 13	18,716 79 S			00	18,716 79 S
	350,000 000						
** JF2E **	256 6,597,187 50	6,603,281 25	06MAR01	08MAR01	1 000000	00	-6,093 75 S
	6,000,000 000		-6,093 75 S				
** JF2F **	705 165,966 80	154,640 62	08MAR01	08MAR01	1 000000	00	11,326 18 S
	150,000 000		11,326.18 S				
** JF2E **	320 2,227,109 38	2,201,093 75	23MAR01	27MAR01	1 000000	00	26,015 63 S
	2,000,000 000		26,015 63 S				
** JF2E **	844 8,674,818 36	8,828,675 78	09JUL01	10JUL01	1 000000	00	-153,857 42 S
	8,050,000 000		-153,857 42 S				
** JF2E **	569 1,701,621 09	1,701,152 34	10OCT01	12OCT01	1 000000	00	468 75 S
	1,500,000 000		468 75 S				
** JF2F **	153 305,057 81	278,353 13	11OCT01	29OCT01	1 000000	00	26,704 68 L
	270,000 000		26,704 68 L				
** JF2E **	643 2,607,804 69	2,608,433 60	24OCT01	25OCT01	1 000000	00	-628 91 S
	2,300,000 000		-628 91 S				
9128275Z1	TOTAL	305,057 81	278,353 13	26,704 68 L		00	26,704 68 L
	22,354,052 74	22,458,105 47	-104,052 73 S			00	-104,052 73 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
912827409	UNITED STATES TREAS NTS	2005/05/15	6 750	14NOV01	19NOV01	1 000000	
** JF2G **	082 410,439 84	413,807 42		-3,367 58 S		00	-3,367 58 S
	370,000 000						
** JF2G **	099 720,484 38	726,958 98		-6,474 60 S	14NOV01	1 000000	-6,474 60 S
	650,000 000				19NOV01	00	
** JF2D **	702 1,632,304 49	1,642,812 50		-10,507 81 S	11DEC01	1 000000	-10,507 81 S
	1,500,000 000				14DEC01	00	
** JF2G **	455 1,242,179 49	1,286,158 20		-43,978 51 S	27DEC01	1 000000	-43,978 51 S
	1,150,000 000				02JAN02	00	
912827409	TOTAL		4,069,737 10			00	-64,328 50 S
	4,005,408 60			-64,328 50 S			
9128274E7	UNITED STATES TREAS NTS	2002/05/31	4 625	16JAN01	18JAN01	1 000000	
** JF2G **	200 586,814 45	586,089 85		724 60 S		00	724 60 S
	575,000 000						
9128274J6	UNITED STATES TREAS NTS	2010/08/15	5 750	01FEB01	02FEB01	1 000000	
** JF2E **	147 13,650,000 00	13,544,375 00		105,625 00 S		00	105,625 00 S
	13,000,000 000						
** JF2G **	120 269,164 45	268,795 90		368 55 S	12MAR01	1 000000	368 55 S
	255,000 000				15MAR01	00	
** JF2G **	181 143,015 63	142,303 71		711 92 S	20MAR01	1 000000	711 92 S
	135,000 000				23MAR01	00	
** JF2G **	388 642,420 70	643,001 95		-381 25 S	04APR01	1 000000	-381 25 S
	610,000 000				06APR01	00	
** JF2D **	225 511,269 53	508,543 50		2,726 03 S	24MAY01	1 000000	2,726 03 S
	500,000 000				30MAY01	00	
** JF2D **	263 1,553,906 25	1,525,630 50		28,275 75 S	14JUN01	1 000000	28,275 75 S
	1,500,000 000				19JUN01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF2D **	268 1,034,570 31	1,017,087 00		17,483 31 S	15JUN01	1 000000	17,483 31 S
	1,000,000 000				20JUN01	00	
** JF2D **	279 1,038,904 25	1,017,087 00		21,819 25 S	21JUN01	1 000000	21,819 25 S
	1,000,000 000				26JUN01	00	
** JF2D **	406 1,473,171 88	1,471,750 00		1,421 88 S	13AUG01	1 000000	1,421 88 S
	1,400,000 000				16AUG01	00	
9128276J6	TOTAL		20,138,574 56			00	178,050 44 S
	20,316,625 00			178,050 44 S			
9128276M7	UNITED STATES TREAS NTS	2005/11/15	5 750	05FEB01	08FEB01	1 000000	
** JF2G **	361 285,484 38	286,816 41		-1,332 03 S		00	-1,332 03 S
	275,000 000						
** JF2G **	648 83,631 25	83,437 50		193 75 S	28FEB01	1 000000	193 75 S
	80,000 000				02MAR01	00	
** JF2G **	030 67,056 64	66,900 54		156 10 S	31MAY01	1 000000	156 10 S
	65,000 000				04JUN01	00	
** JF2G **	180 149,689 84	149,239 65		450 19 S	08JUN01	1 000000	450 19 S
	145,000 000				13JUN01	00	
** JF2G **	188 548,135 94	545,496 67		2,639 27 S	11JUN01	1 000000	2,639 27 S
	530,000 000				13JUN01	00	
** JF2E **	719 2,078,359 37	2,071,562 49		6,796 88 S	14JUN01	1 000000	6,796 88 S
	2,000,000 000				18JUN01	00	
** JF2G **	274 156,140 63	154,385 85		1,754 78 S	21JUN01	1 000000	1,754 78 S
	150,000 000				26JUN01	00	
** JF2G **	636 219,950 39	216,140 19		3,810 20 S	31JUL01	1 000000	3,810 20 S
	210,000 000				03AUG01	00	
** JF2G **	069 1,360,154 49	1,332,864 50		27,290 19 S	23AUG01	1 000000	27,290 19 S
					28AUG01	00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	SHARES/PAR	BASE	BASE	BASE	GN/LN	GN/LN	GN/LN	SECTY	GN/LN
1,295,000	000								
** JF2F **	102	316,359 38	312,890 63		29AUG01	30AUG01	1 000000		3,468 75 S
300,000	000				3,468 75 S		00		
** JF2F **	103	1,474,343 75	1,460,156 25		29AUG01	30AUG01	1 000000		16,187 50 S
1,400,000	000				16,187 50 S		00		
** JF2G **	111	200,212 50	195,555 41		31AUG01	05SEP01	1 000000		4,657 09 S
190,000	000				4,657 09 S		00		
** JF2F **	147	1,287,703 13	1,251,542 50		12OCT01	15OCT01	1 000000		36,140 63 S
1,200,000	000				36,140 63 S		00		
** JF2G **	081	16,193 55	15,438 59		14NOV01	19NOV01	1 000000		754 96 S
15,000	000				754 96 S		00		
** JF2F **	192	2,227,722 66	2,190,234 37		05DEC01	06DEC01	1 000000		37,488 29 S
2,100,000	000				37,488 29 S		00		
9128276N7	TOTAL	10,473,138 10	10,332,681 55		140,456 55 S		00		140,456 55 S
9128276T4	UNITED STATES TREAS NTS		2011/02/15 5 000		21MAY01	24MAY01	1 000000		
** JF2G **	763	320,306 25	331,882 03		-11,575 78 S		00		-11,575 78 S
330,000	000								
** JF2G **	020	264,418 95	276,568 36		30MAY01	04JUN01	1 000000		-12,149 41 S
275,000	000				-12,149 41 S		00		
** JF2G **	044	385,109 57	388,678 51		04JUN01	07JUN01	1 000000		-3,568 94 S
395,000	000				-3,568 94 S		00		
** JF2G **	201	168,796 29	164,523 05		04DEC01	07DEC01	1 000000		4,273 24 S
165,000	000				4,273 24 S		00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	SHARES/PAR	BASE	BASE	BASE	GN/LN	GN/LN	GN/LN	SECTY	GN/LN
9128276T4	TOTAL	1,138,631 06	1,161,651 95		-23,020 89 S		00		-23,020 89 S
9128276U1	UNITED STATES TREAS NTS		2003/02/28 4 625		06MAR01	13MAR01	1 000000		
** JF2G **	728	4,517,670 31	4,522,421 68		-4,751 37 S		00		-4,751 37 S
4,505,000	000								
** JF2G **	707	430,273 44	630,862 66		10MAY01	15MAY01	1 000000		-589 22 S
625,000	000				-589 22 S		00		
9128276U1	TOTAL	5,147,943 75	5,153,284 34		-5,340 59 S		00		-5,340 59 S
9128276W7	UNITED STATES TREAS 00084		2003/04/30 4 000		12OCT01	16OCT01	1 000000		
** JF2G **	580	2,977,487 50	2,983,076 56		-5,589 06 S		00		-5,589 06 S
2,920,000	000								
9128276X5	UNITED STATES TREAS NTS		2006/05/15 4 625		24JUL01	27JUL01	1 000000		
** JF2G **	597	194,954 30	194,116 41		837 89 S		00		837 89 S
195,000	000								
** JF2G **	032	443,334 38	439,744 73		17AUG01	22AUG01	1 000000		3,589 65 S
440,000	000				3,589 65 S		00		
** JF2G **	145	281,246 88	282,526 54		05SEP01	10SEP01	1 000000		-1,279 68 S
280,000	000				-1,279 68 S		00		
** JF2G **	731	214,257 03	206,849 81		01NOV01	06NOV01	1 000000		7,407 22 S
205,000	000				7,407 22 S		00		
** JF2F **	174	1,242,843 75	1,281,828 12		14NOV01	15NOV01	1 000000		41,015 63 S
1,200,000	000				41,015 63 S		00		
9128276X5	TOTAL	2,376,636 34	2,325,065 43		51,570 71 S		00		51,570 71 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
9128277B2	UNITED STATES TREAS NTS	2011/08/15	5 000	21SEP01	27SEP01	1 000000	
** JF2E **	430	2,560,253 91	2,509,960 94	50,292 97 S		00	50,292 97 S
	2,500,000 000						
** JF2E **	452	2,045,625 00	2,007,968 74	37,656 26 S	25SEP01	27SEP01	1 000000
	2,000,000 000					00	37,656 26 S
** JF2E **	496	3,613,474 56	3,551,953 13	61,523 43 S	01OCT01	03OCT01	1 000000
	3,500,000 000					00	61,523 43 S
9128277B2	TOTAL						
-----	8,219,355 47	8,069,882 81		149,472 66 S		00	149,472 66 S
912833DHD	UNITED STATES TRES S STRIPPED	2015/02/15	0 010	08FEB01	09FEB01	1 000000	
** JF2E **	160	826,605 00	742,624 00	63,981 00 S		00	63,981 00 S
	1,800,000 000						
912833JW1	UNITED STATES TRES S STRIPPED	2011/05/15	0 010	05APR01	06APR01	1 000000	
** JF2E **	352	3,558,780 00	3,060,300 00	498,480 00 S		00	498,480 00 S
	6,000,000 000						
912912AU6	U S WEST CAP FDG INC NT	2001/08/15	6 875	15AUG01	15AUG01	1 000000	
** JF2E **	209	1,000,000 00	1,003,060 00	-3,060 00 S		00	-3,060 00 S
	1,000,000 000						
9130178C2	UNITED TECHNOLOGIES NT	2010/11/15	7 125	31JUL01	03AUG01	1 000000	
** JF2D **	366	150,018 40	159,319 60	10,698 80 S		00	10,698 80 S
	140,000 000						
925524AJ9	VIACOM INC SR NT	2010/07/30	7 700	04MAY01	09MAY01	1 000000	
** JF2G **	574	323,862 00	323,004 00	858 00 S		00	858 00 S
	300,000 000						
925524AP5	VIACOM INC SR NT 144	2011/05/15	6 625	25JUL01	30JUL01	1 000000	
** JF2D **	352	175,353 50	173,754 00	1,599 50 S		00	1,599 50 S
	175,000 000						
** JF2D **	365	294,402 20	287,935 20	6,467 00 S	31JUL01	03AUG01	1 000000
	290,000 000					00	6,467 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
925524AP5	TOTAL						
	469,755 70	461,689 20		8,066 50 S		00	8,066 50 S
92857TAHD	VODAFONE AIRTOUCH PL NT	2030/02/15	7 875	14AUG01	17AUG01	1 000000	
** JF2D **	409	163,038 00	147,459 84	15,578 16 S		00	15,578 16 S
	150,000 000						
** JF2D **	509	91,375 00	83,560 58	7,814 42 S	02OCT01	05OCT01	1 000000
	85,000 000					00	7,814 42 S
** JF2D **	509	-91,375 00	-83,560 58	-7,814 42 S	02OCT01	05OCT01	1 000000
	-85,000 000					00	-7,814 42 S
** JF2D **	521	93,329 15	83,560 58	9,768 57 S	02OCT01	05OCT01	1 000000
	85,000 000					00	9,768 57 S
** JF2D **	520	181,902 60	162,205 83	19,696 77 S	03OCT01	09OCT01	1 000000
	165,000 000					00	19,696 77 S
92857TAHD	TOTAL						
-----	438,269 75	393,226 25		45,043 50 S		00	45,043 50 S
928951DB5	WFS FINL OWNER TR 2000 A AU	2004/09/20	7 220	06MAR01	12MAR01	1 000000	
** JF2G **	723	1,120,535 74	1,094,935 61	25,600 13 S		00	25,600 13 S
	1,095,000 000						
929039AA3	VORNADO FINANCE SER 2000	2010/03/15	7 514	05JUN01	08JUN01	1 000000	
** JF2G **	067	279,718 14	278,348 19	1,369 95 S		00	1,369 95 S
	265,686 570						
929039AB1	VORNADO FIN LLC SER 2000	2010/03/15	7 737	30JAN01	02FEB01	1 000000	
** JF2G **	276	566,934 38	529,995 23	36,939 15 S		00	36,939 15 S
	530,000 000						
** JF2G **	736	179,673 00	181,236 15	-1,563 15 S	16MAY01	21MAY01	1 000000
	170,000 000					00	-1,563 15 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
929039A01	TOTAL		746,607 38	711,231 30		35,376 00 S	00	35,376 00 S
931142BE2	WAL MART STORES INC NT	2009/08/10	4 875	25SEP01	28SEP01	1 000000		
.. JF2D ..	479	242,926 65	240,978 95	21,947 70 L		00	21,947 70 L	
	245,000 000							
931142BF9	WAL MART STORES INC NT	2030/02/15	7 550	01AUG01	04AUG01	1 000000		
.. JF2D ..	376	156,927 40	139,769 00	17,158 40 L		00	17,158 40 L	
	140,000 000							
.. JF2D ..	513	74,253 40	64,892 75	9,360 65 L	03OCT01	09OCT01	1 000000	9,360 65 L
	65,000 000					00		
.. JF2D ..	603	442,460 60	379,376 30	63,084 30 L	31OCT01	05NOV01	1 000000	63,084 30 L
	380,000 000					00		
931142BF9	TOTAL		673,641 40	584,038 05		89,603 35 L	00	89,603 35 L
939318AA9	WASHINGTON MUT CAP I SUB CAP I	2027/06/01	8 375	19APR01	24APR01	1 000000		
.. JF2D ..	122	108,188 30	119,582 10	-11,393 80 L		00	-11,393 80 L	
	110,000 000							
.. JF2D ..	125	439,735 65	483,763 95	-44,028 30 L	20APR01	25APR01	1 000000	-44,028 30 L
	445,000 000					00		
939318AA9	TOTAL		547,923 95	603,346 05		-55,422 10 L	00	-55,422 10 L
939322AE3	WASHINGTON MUT INC SUB NT	2010/04/01	8 250	02NOV01	07NOV01	1 000000		
.. JF2D ..	613	192,417 90	169,284 30	23,133 40 L		00	23,133 40 L	
	170,000 000							
93953MAA4	WASH MUTUAL BANK FA TRANCHE S	2011/06/15	6 875	03OCT01	09OCT01	1 000000		
.. JF2D ..	519	397,383 75	374,310 00	23,073 75 S		00	23,073 75 S	
	375,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
939335AA3	WASHINGTON MUT MTC S 2001 2 MT	2031/01/25	1 000	27NOV01	27NOV01	1 000000		
.. JF2C ..	140	23,980 04	23,527 70	452 34 S		00	452 34 S	
	23,538 730							
94974BAE7	WELLS FARGO BK NA SUB NT AC	2010/06/21	7 550	23JAN01	26JAN01	1 000000		
.. JF2D ..	786	339,888 00	318,934 40	20,953 60 S		00	20,953 60 S	
	320,000 000							
94123BAF9	WESTPOINT STEVENS IH SR NT	2008/06/15	7 875	16AUG01	21AUG01	1 000000		
.. JF2A ..	232	95,000 00	246,687 50	-151,687 50 L		00	-151,687 50 L	
	250,000 000							
969455AB0	WILLIAMS COMMUNICATI SR NT	2009/10/01	10 875	31OCT01	05NOV01	1 000000		
.. JF2A ..	297	236,500 00	545,869 50	-309,369 50 L		00	-309,369 50 L	
	550,000 000							
.. JF2A ..	304	284,375 00	645,118 50	-360,743 50 L	01NOV01	06NOV01	1 000000	-360,743 50 L
	650,000 000					00		
969455AB0	TOTAL		1,190,988 00			-670,113 00 L	00	-670,113 00 L
969457AM0	WILLIAMS COS INC NT	2019/07/15	7 625	29MAR01	03APR01	1 000000		
.. JF2C ..	250	240,405 60	233,697 60	6,708 00 S		00	6,708 00 S	
	240,000 000							
981468AA9	WORLD FINL PPTYS TOM SER 1996	2013/09/01	4 910	01MAR01	01MAR01	1 000000		
.. JF2D ..	084	4,347 89	4,475 20	-127 31 L		00	-127 31 L	
	4,347 890							
98152DAC6	WORLD OMNI AUTO RECE 2001 A AS	2005/02/20	5 300	17JUL01	20JUL01	1 000000		
.. JF2C ..	546	181,042 97	99,994 21	1,048 76 S		00	1,048 76 S	
	100,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
99GMFGI18 ** JF2A **	GRUPO INDL DURANGO 12 625PCT 079 534,843 75 525,000 000	2003/08/01 12 625 396,375 00	26FEB01 02MAR01	1 000000 00	138,468 75 L
99JMSDI18 ** JF2A **	DISC SA DE CV 8 75PCT 1 160 371,587 50 405,000 000	2007/10/15 8 750 354,375 00	15MAY01 17MAY01	1 000000 00	17,212 50 S
** JF2A **	CXL 160 -405,000 000	-371,587 50	15MAY01 17MAY01	1 000000 00	-17,212 50 S
** JF2A **	163 371,587 50 405,000 000	354,375 00	17MAY01 22MAY01	1 000000 00	17,212 50 S
99JMSDI18	TOTAL	371,587 50		00	17,212 50 S
99JMSFI13 ** JF2A **	DISCO SA 15MAY2003 197 708,750 00 750,000 000	2003/05/15 9 125 749,542 50	29JUN01 05JUL01	1 000000 00	-40,792 50 L
99LXPEI12 ** JF2A **	CORPORACTION DURANGO 13 125PCT 326 750 00 750 000	2006/08/01 13 125 556 40	17SEP01 26NOV01	1 000000 00	193 60 S
** JF2A **	279 00 746,000 000	553,429 20	09OCT01 09OCT01	1 000000 00	-553,429 20 S
** JF2A **	CXL 279 -746,000 000	-553,429 20	09OCT01 09OCT01	1 000000 00	553,429 20 S
99LXPEI12	TOTAL	750 00		00	193 60 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
USD TOTAL	861,705 33	861,705 33	00	00	00
	112,751,310 34	120,536,589 69	-7,841,069 15 L	00	-7,841,069 15 L
	1,028,722,028 86	1,021,329,348 75	7,241,736 94 S	00	7,241,736 94 S
FIXED INCOME TOTAL	861,705 33	861,705 33	00	00	00
	129,246,922 48	138,269,947 72	-7,730,265 01 L	-1,348,550 03	-9,078,815 04 L
	1,076,480,089 63	1,067,406,329 52	8,077,107 18 S	673,783 28	8,750,890 46 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GM/LS	BASE CURR GM/LS	NET BAS SECTY GM/LS	NET SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GM/LS			NET BAS SECTY GM/LS

CASH EQUIV

** US DOLLAR **							
12478K004	CBA DEL FIN INC YRS	DTC MHI G	2001/10/15	3 400	03JUL01	03JUL01	1 000000
** JF2E **	018	6,133,012 44	6,126,220 00	6,792 44 S	00		6,792 44 S
	6,200.000 000						
81799C9A8	SSGA FDS		2030/12/30	1 000	05FEB01	05FEB01	1 000000
** JF2H **	U S TREAS FD						
	756	179,904 09	179,904 09	00	00		00
	179,904 090						
** JF2H **	763	39,951 94	39,951 94	12FEB01	12FEB01	1 000000	00
	39,951 940			00	00		00
** JF2H **	766	49,846 48	49,846 48	14FEB01	14FEB01	1 000000	00
	49,846 480			00	00		00
** JF2H **	769	3,087 00	3,087 00	20FEB01	20FEB01	1 000000	00
	3,087 000			00	00		00
** JF2H **	791	308,555 99	308,555 99	26FEB01	26FEB01	1 000000	00
	308,555 990			00	00		00
** JF2H **	807	39,584 34	39,584 34	12MAR01	12MAR01	1 000000	00
	39,584 340			00	00		00
** JF2H **	811	180,174 07	180,174 07	15MAR01	15MAR01	1 000000	00
	180,174 070			00	00		00
** JF2H **	816	536,964 44	536,964 44	19MAR01	19MAR01	1 000000	00
	536,964 440			00	00		00
** JF2H **	820	95,238 00	95,238 00	21MAR01	21MAR01	1 000000	00
	95,238 000			00	00		00
** JF2H **				23MAR01	23MAR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GM/LS	BASE CURR GM/LS	NET BAS SECTY GM/LS	NET SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GM/LS			NET BAS SECTY GM/LS

	827	69,496 77	69,496 77	00		00	00
	69,496 770						
** JF2H **	828	3,456 81	3,456 81	26MAR01	26MAR01	1 000000	00
	3,456 810			00	00		00
** JF2H **	839	151,149 06	151,149 06	29MAR01	29MAR01	1 000000	00
	151,149 060			00	00		00
** JF2H **	840	406,795 94	406,795 94	30MAR01	30MAR01	1 000000	00
	406,795 940			00	00		00
** JF2H **	845	231,084 78	231,084 78	02APR01	02APR01	1 000000	00
	231,084 780			00	00		00
** JF2H **	803	143,695 78	143,695 78	03APR01	03APR01	1 000000	00
	143,695 780			00	00		00
** JF2H **	804	10,381 00	10,381 00	04APR01	04APR01	1 000000	00
	10,381 000			00	00		00
** JF2H **	807	45,246 88	45,246 88	05APR01	05APR01	1 000000	00
	45,246 880			00	00		00
** JF2H **	821	298,005 45	298,005 45	12APR01	12APR01	1 000000	00
	298,005 450			00	00		00
** JF2H **	828	422,397 74	422,397 74	16APR01	16APR01	1 000000	00
	422,397 740			00	00		00
** JF2H **	837	373,725 83	373,725 83	18APR01	18APR01	1 000000	00
	373,725 830			00	00		00
** JF2H **	848	520,378 15	520,378 15	23APR01	23APR01	1 000000	00
	520,378 150			00	00		00
** JF2H **	849	316,669 59	316,669 59	24APR01	24APR01	1 000000	00
	316,669 590			00	00		00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECTY GN/LS
** JF2H **	050 45,238 54		45,238 54	25APR01 00	25APR01	1 000000 00	00
** JF2H **	043 72,446 13		72,446 13	02MAY01 00	02MAY01	1 000000 00	00
** JF2H **	071 440,012 15		440,012 15	07MAY01 00	07MAY01	1 000000 00	00
** JF2H **	073 25,624 00		25,624 00	08MAY01 00	08MAY01	1 000000 00	00
** JF2H **	083 81,213 41		81,213 41	09MAY01 00	09MAY01	1 000000 00	00
** JF2H **	087 158,074 36		158,074 36	10MAY01 00	10MAY01	1 000000 00	00
** JF2H **	090 376,301 59		376,301 59	11MAY01 00	11MAY01	1 000000 00	00
** JF2H **	100 153,528 23		153,528 23	15MAY01 00	15MAY01	1 000000 00	00
** JF2H **	110 272,331 38		272,331 38	17MAY01 00	17MAY01	1 000000 00	00
** JF2H **	199 556,747 73		556,747 73	03JUL01 00	03JUL01	1 000000 00	00
** JF2H **	231 6,936 09		6,936 09	16JUL01 00	16JUL01	1 000000 00	00
** JF2H **	257 1,871,511 55		1,871,511 55	25JUL01 00	25JUL01	1 000000 00	00
** JF2H **	367 187,026 19	2030/12/30	1 619 187,026 19	28SEP01 00	28SEP01	1 000000 00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECTY GN/LS
** JF2H **	377 288,397 72		288,397 72	03OCT01 00	03OCT01	1 000000 00	00
** JF2H **	384 367,216 49	2030/12/30	1 761 367,216 49	05OCT01 00	05OCT01	1 000000 00	00
** JF2H **	480 56,741 32	2030/12/30	1 930 56,741 32	17DEC01 00	17DEC01	1 000000 00	00
** JF2H **	494 33,300 50		33,300 50	24DEC01 00	24DEC01	1 000000 00	00
** JF2H **	495 453,448 77		453,448 77	26DEC01 00	26DEC01	1 000000 00	00
** JF2H **	497 9,972 60		9,972 60	31DEC01 00	31DEC01	1 000000 00	00
** JF2H **	464 1,506 25	2030/12/30	1 935 1,506 25	26NOV01 00	26NOV01	1 000000 00	00
** JF2H **	476 654,569 47		654,569 47	06DEC01 00	06DEC01	1 000000 00	00
** JF2H **	461 11,968 00	2030/12/30	2 209 11,968 00	19NOV01 00	19NOV01	1 000000 00	00
** JF2H **	462 2,259,788 18		2,259,788 18	20NOV01 00	20NOV01	1 000000 00	00
** JF2H **	452 499,664 62	2030/12/30	2 209 499,664 62	14NOV01 00	14NOV01	1 000000 00	00
** JF2H **	443 1,270,906 94	2030/12/30	2 210 1,270,906 94	06NOV01 00	06NOV01	1 000000 00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2H **	442 110,152 59	2030/12/30	2 222 110,152 59	05NOV01 00	05NOV01	1 000000 00	00
** JF2H **	402 523,397 21	2030/12/30	2 704 523,397 21	12OCT01 00	12OCT01	1 000000 00	00
** JF2H **	489 121,121 88		121,121 88	17OCT01 00	17OCT01	1 000000 00	00
** JF2H **	412 9,520 00		9,520 00	22OCT01 00	22OCT01	1 000000 00	00
** JF2H **	425 884,092 19		884,092 19	31OCT01 00	31OCT01	1 000000 00	00
** JF2H **	358 226,246 26	2030/12/30	3 293 226,246 26	25SEP01 00	25SEP01	1 000000 00	00
** JF2H **	360 45,549 24		45,549 24	26SEP01 00	26SEP01	1 000000 00	00
** JF2H **	365 2,275,853 84		2,275,853 84	27SEP01 00	27SEP01	1 000000 00	00
** JF2H **	258 152,675 64	2030/12/30	3 519 152,675 64	26JUL01 00	26JUL01	1 000000 00	00
** JF2H **	263 284,208 20		284,208 20	27JUL01 00	27JUL01	1 000000 00	00
** JF2H **	269 224,936 41		224,936 41	31JUL01 00	31JUL01	1 000000 00	00
** JF2H **	272 164,091 74	2030/12/30	3 546 164,091 74	01AUG01 00	01AUG01	1 000000 00	00
** JF2H **	276 156,794 75		156,794 75	02AUG01 00	02AUG01	1 000000 00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	156,794 750						
** JF2H **	278 415,202 84		415,202 84	03AUG01 00	03AUG01	1 000000 00	00
** JF2H **	308 171,458 88	2030/12/30	3 547 171,458 88	27AUG01 00	27AUG01	1 000000 00	00
** JF2H **	327 36,103 30		36,103 30	17SEP01 00	17SEP01	1 000000 00	00
** JF2H **	343 2,823,547 00		2,823,547 00	20SEP01 00	20SEP01	1 000000 00	00
** JF2H **	279 36,387 52	2030/12/30	3 586 36,387 52	06AUG01 00	06AUG01	1 000000 00	00
** JF2H **	280 29,732 95		29,732 95	07AUG01 00	07AUG01	1 000000 00	00
** JF2H **	291 7,320 00		7,320 00	13AUG01 00	13AUG01	1 000000 00	00
** JF2H **	307 317,770 64		317,770 64	24AUG01 00	24AUG01	1 000000 00	00
** JF2H **	274 156,794 75	2030/12/30	3 492 156,794 75	02AUG01 00	02AUG01	1 000000 00	00
** JF2H **	CXL 274 -156,794 75		-156,794 75	02AUG01 00	02AUG01	1 000000 00	00
** JF2H **	282 131,314 28	2030/12/30	3 738 131,314 28	06JUL01 00	06JUL01	1 000000 00	00
** JF2H **	156 38,259 75	2030/12/30	3 780 38,259 75	13JUN01 00	13JUN01	1 000000 00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2H **	158 42,613 310	62,613 31	42,613 31	15JUN01 00	15JUN01	1 000000 00	00
** JF2H **	159 47,611 640	67,611 64	47,611 64	18JUN01 00	18JUN01	1 000000 00	00
** JF2H **	166 23,068 510	23,068 51	23,068 51	25JUN01 00	25JUN01	1 000000 00	00
** JF2H **	175 223,751 110	223,751 11	223,751 11	27JUN01 00	27JUN01	1 000000 00	00
** JF2H **	140 213,276 870	213,276 87	2030/12/30 3 881 213,276 87	06JUN01 00	06JUN01	1 000000 00	00
** JF2H **	154 158,684 720	158,684 72	158,684 72	12JUN01 00	12JUN01	1 000000 00	00
** JF2H **	115 18,339 250	18,339 25	2030/12/30 4 013 18,339 25	29MAY01 00	29MAY01	1 000000 00	00
** JF2H **	137 659,423 730	659,423 73	659,423 73	05JUN01 00	05JUN01	1 000000 00	00
** JF2H **	713 487,636 380	487,636 38	2030/12/30 6 463 487,636 38	09JAN01 00	09JAN01	1 000000 00	00
** JF2H **	715 152,199 530	152,199 53	152,199 53	10JAN01 00	10JAN01	1 000000 00	00
** JF2H **	718 55,033 790	55,033 79	55,033 79	11JAN01 00	11JAN01	1 000000 00	00
** JF2H **	721 186,054 180	186,054 18	186,054 18	12JAN01 00	12JAN01	1 000000 00	00
** JF2H **	723	119,386 37	119,386 37	16JAN01 00	16JAN01	1 000000 00	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	119,386 370						
** JF2H **	724 47,176 200	47,176 20	47,176 20	17JAN01 00	17JAN01	1 000000 00	00
** JF2H **	725 56,327 040	56,327 04	56,327 04	18JAN01 00	18JAN01	1 000000 00	00
** JF2H **	727 4,943 500	4,943 50	4,943 50	22JAN01 00	22JAN01	1 000000 00	00
** JF2H **	759 579,023 280	579,028 28	579,028 28	29JAN01 00	29JAN01	1 000000 00	00
81799C9A8	TOTAL	26,880,753 88	26,880,753 88	00 L		00	00 L
USD TOTAL		26,880,753 88	26,880,753 88	00 L		00	00 L
		6,133,012 44	6,126,220 00	6,792 44 S		00	6,792 44 S
CASH EQUIV TOTAL		26,880,753 88	26,880,753 88	00 L		00	00 L
		6,133,012 44	6,126,220 00	6,792 44 S		00	6,792 44 S

- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only Part II and check this box **Note Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868**
- If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1)

Part II Additional (not automatic) 3-Month Extension of Time—Must File Original and One Copy

Type or print File by the extended due date for filing the return See instructions	Name of Exempt Organization THE ROBERT WOOD JOHNSON FOUNDATION	Employer identification number 22 6029397
	Number street and room or suite no. If a P O box see instructions PO BOX 2316	For IRS use only
	City town or post office state and ZIP code For a foreign address see instructions PRINCETON, NJ 08543	

Check type of return to be filed (File a separate application for each return)

- Form 990 Form 990-EZ Form 990-T (sec 401(a) or 408(a) trust) Form 1041-A Form 5227 Form 8870
- Form 990-BL Form 990-PF Form 990-T (trust other than above) Form 4720 Form 6069

STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868

- If the organization does **not** have an office or place of business in the United States check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the **whole** group check this box If it is for **part** of the group, check this box and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until NOVEMBER 15 2002

5 For calendar year 2001 or other tax year beginning _____, 20 and ending _____, 20

6 If this tax year is for less than 12 months, check reason Initial return Final return Change in accounting period

7 State in detail why you need the extension WE STILL HAVE NOT RECEIVED ALL K-1'S FOR OUR LIMITED PARTNERSHIP INVESTMENTS. OUR RETURN IS TYPICALLY OVER 1500 PAGES AND REQUIRES THE ADDITIONAL TIME TO COMPLETE ALL SCHEDULES.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$4,714,000

b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$4,748,000

c **Balance Due** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ - 0 -

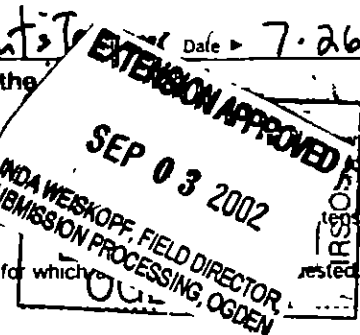
Signature and Verification

Under penalties of perjury I declare that I have examined this form including accompanying schedules and statements and to the best of my knowledge and belief it is true correct, and complete and that I am authorized to prepare this form

Signature Peter Cook Title Vice President Date 7.26.02

Notice to Applicant—To Be Completed by the

- We have approved this application Please attach this form to the organization's return
- We have not approved this application However, we have granted a 10 day grace period for the date of the organization's return (including any prior extensions) This grace period is only available if the return is otherwise required to be made on a timely return Please attach this form to the organization's return
- We have not approved this application After considering the reasons stated in item 7 we are not granting a 10-day grace period
- We cannot consider this application because it was filed after the due date of the return for which it is being filed
- Other _____



Director _____ By _____ Date _____

Alternate Mailing Address — Enter the address if you want the copy of this application for an additional 3-month extension returned to an address different than the one entered above

Type or print	Name
	Number and street (include suite, room, or apt. no.) Or a P O box number
	City or town, province or state, and country (including postal or ZIP code)