

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

2002

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

For calendar year 2002, or tax year beginning **SEP 1, 2002**, and ending **AUG 31, 2003**

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 Burroughs Wellcome Fund Number and street (or P.O. box number if mail is not delivered to street address) Room/suite 21 T.W. Alexander Drive, P.O. Box 13901 City or town, state, and ZIP code Research Triangle Park, NC 27709-3901	A Employer identification number 23-7225395 B Telephone number 919 991-5100
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation	J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____	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"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 600,671,973. (Part I, column (d) must be on cash basis)		

Part I Analysis of Revenue and Expenses <small>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))</small>	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B	0.		N/A	
2 Distributions from split-interest trusts				
3 Interest on savings and temporary cash investments	9,948.	9,948.		
4 Dividends and interest from securities	13,881,948.	13,927,008.		Statement 2
5a Gross rents				
b (Net rental income or (loss))				
6a Net gain or (loss) from sale of assets not on line 10	<9,765,968.>			Statement 1
b Gross sales price for all assets on line 6a	1181867539.			
7 Capital gain net income (from Part IV, line 2)		0.		
8 Net short-term capital gain				
9 Income modifications			468,264.	
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss)	42,230.	34,858.		Statement 3
11 Other income	4,168,158.	13,971,814.	468,264.	
12 Total Add lines 1 through 11				
13 Compensation of officers, directors, trustees, etc	875,770.	201,670.		674,100.
14 Other employee salaries and wages	1,160,298.	60,873.		1,099,425.
15 Pension plans, employee benefits	519,109.	67,854.		451,254.
16a Legal fees	5,183.	3,307.		1,876.
b Accounting fees	35,172.	17,586.		17,586.
c Other professional fees	3,031,609.	2,781,722.		249,887.
17 Interest	619,564.	0.		0.
18 Taxes	661,317.	99,198.		
19 Depreciation and depletion	284,631.	42,695.		241,937.
20 Occupancy	303,547.	28,494.		272,966.
21 Travel, conferences, and meetings	63,026.	8,633.		54,393.
22 Printing and publications	167,643.	667,271.		140,601.
23 Other expenses Stmt 8				
24 Total operating and administrative expenses. Add lines 13 through 23	7,726,869.	3,979,303.		3,204,025.
25 Contributions, gifts, grants paid	18,615,727.			25,456,535.
26 Total expenses and disbursements Add lines 24 and 25	26,342,596.	3,979,303.		28,660,560.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	<22,174,438.>			
b Net investment income (if negative, enter -0-)		9,992,511.		
c Adjusted net income (if negative enter -0-)			468,264.	

REVENUE ENVELOPE APR 16 2003 POSTMARK DATE

SCANNED APR 29 2003 Operating and Administrative Expenses

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value			
Assets	1	Cash - non-interest-bearing		500.	501.	501.	
	2	Savings and temporary cash investments		25,044,221.	27,586,117.	27,586,117.	
	3	Accounts receivable ▶	7,964,066.				
		Less: allowance for doubtful accounts ▶			7,964,066.	7,964,066.	
	4	Pledges receivable ▶					
		Less: allowance for doubtful accounts ▶					
	5	Grants receivable					
	6	Receivables due from officers, directors, trustees, and other disqualified persons					
	7	Other notes and loans receivable ▶					
		Less: allowance for doubtful accounts ▶					
	8	Inventories for sale or use					
	9	Prepaid expenses and deferred charges			27,785.	39,525.	39,525.
	10a	Investments - U.S. and state government obligations Stmt 9			78,178,136.	66,954,476.	66,954,476.
	b	Investments - corporate stock Stmt 10			246,524,729.	276,801,853.	276,801,853.
	c	Investments - corporate bonds Stmt 11			53,718,943.	30,801,950.	30,801,950.
11	Investments - land, buildings, and equipment basis ▶						
	Less accumulated depreciation ▶						
12	Investments - mortgage loans						
13	Investments - other Stmt 12			159,969,801.	175,153,941.	175,153,941.	
14	Land, buildings, and equipment basis Stmt#15	15,880,903.					
	Less accumulated depreciation ▶	2,650,673.		13,870,437.	13,230,230.	13,230,230.	
15	Other assets (describe ▶ Statement 13)			2,134,411.	2,139,314.	2,139,314.	
16	Total assets (to be completed by all filers)			579,468,963.	600,671,973.	600,671,973.	
Liabilities	17	Accounts payable and accrued expenses		723,000.	600,000.		
	18	Grants payable		70,940,044.	64,565,844.		
	19	Deferred revenue					
	20	Loans from officers, directors, trustees, and other disqualified persons					
	21	Mortgages and other notes payable					
	22	Other liabilities (describe ▶ Statement 14)			15,459,150.	497,548.	
23	Total liabilities (add lines 17 through 22)			87,122,194.	65,663,392.		
Net Assets or Fund Balances		Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>					
		and complete lines 24 through 26 and lines 30 and 31					
	24	Unrestricted			492,346,769.	535,008,581.	
	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			492,346,769.	535,008,581.		
31	Total liabilities and net assets/fund balances			579,468,963.	600,671,973.		

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	492,346,769.
2	Enter amount from Part I, line 27a	2	<22,174,438.>
3	Other increases not included in line 2 (itemize) ▶ Unrealized appreciation of assets	3	64,836,250.
4	Add lines 1, 2, and 3	4	535,008,581.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	535,008,581.

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 Sale of Assets		P	09/01/02	08/31/03
b Flow through capital losses from k-1's			09/01/02	08/31/03
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 1,181,867,539.		1,191,633,507.	<9,765,968.>	
b		636,398.	<636,398.>	
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col (k), but not less than -0-) or Losses (from col. (h))	
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a			<9,765,968.>	
b			<636,398.>	
c				
d				
e				
2 Capital gain net income or (net capital loss). { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }		2	<10,402,366.>	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8		3	N/A	

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 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))
2001	34,703,189.	605,266,266.	.0573354
2000	37,752,678.	691,388,108.	.0546042
1999	38,421,218.	756,205,677.	.0508079
1998	37,353,894.	637,827,579.	.0585643
1997	27,493,427.	615,685,600.	.0446550
2 Total of line 1, column (d)			2 .2659668
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 .0531934
4 Enter the net value of noncharitable-use assets for 2002 from Part X, line 5			4 533,092,794.
5 Multiply line 4 by line 3			5 28,357,018.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 99,925.
7 Add lines 5 and 6			7 28,456,943.
8 Enter qualifying distributions from Part XII, line 4 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.			8 28,678,504.

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

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling letter: _____ (attach copy of ruling letter if necessary-see instructions)			
b Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b		1	99,925.
c All other domestic organizations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	99,925.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	99,925.
6 Credits/Payments.			
a 2002 estimated tax payments and 2001 overpayment credited to 2002	6a		
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	140,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	140,000.	
8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8	3,460.	
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	36,615.	
11 Enter the amount of line 10 to be: Credited to 2003 estimated tax <input checked="" type="checkbox"/> 36,615. Refunded <input type="checkbox"/>	11	0.	

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 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. <input checked="" type="checkbox"/> \$ 0. (2) On organization managers. <input checked="" type="checkbox"/> \$ 0.		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers. <input checked="" type="checkbox"/> \$ 0.		
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?		
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 instructions) <input checked="" type="checkbox"/> North Carolina		
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 2002 or the taxable year beginning in 2002 (see instructions for Part XIV)? <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 <input checked="" type="checkbox"/> WWW.BWFund.org	X	
12 The books are in care of <input checked="" type="checkbox"/> Ken Browndorf Telephone no. <input checked="" type="checkbox"/> (919) 991-5100 Located at <input checked="" type="checkbox"/> Same as main address ZIP+4 <input checked="" type="checkbox"/> Same		
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 <input checked="" type="checkbox"/> 13 N/A		

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.

Table with columns for question descriptions, Yes/No checkboxes, and a Yes/No grid. Rows include questions 1a through 6a regarding disqualifying activities, disaster assistance, and business holdings.

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:

(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
Enriqueta Bond, Ph.D. 21 Alexander Dr. RTP, NC, 27709	President - Director			
	38	324,450.	28,666.	0.
Bernadette Marriott, Ph.D. 21 Alexander Dr. RTP, NC, 27709	V.P. Programs			
	38	46,567.	6,177.	0.
Scott Schoedler 21 Alexander Dr. RTP, NC, 27709	V.P. Finance			
	38	194,670.	25,470.	0.
Please see attached schedule #17				
	1	310,083.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Ken Browndorf 21 Alexander Dr. RTP, NC 27709	Sr. Asset & Accting Mgr			
	38	82,606.	10,987.	0.
Carr Agyapong 21 Alexander Dr. RTP, NC 27709	Sr. Prgm officer			
	38	82,606.	10,987.	0.
Martin Ionescu-Pioggia 21 Alexander Dr. RTP, NC 27709	sr. prgm officer			
	38	82,606.	10,987.	0.
Nancy Sung 21 Alexander Dr. RTP, NC 27709	sr. prgm officer			
	38	75,499.	10,041.	0.
Victoria MCGovern 21 Alexander Dr. RTP, NC 27709	sr. prgm officer			
	38	74,675.	9,932.	0.
Total number of other employees paid over \$50,000				7

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Kennedy Capital Mgmt, Inc. St. Louis, MO	Money Management	417,070.
Deutsche Bank Group Jersey City, NJ	Money Management - Master Custody	409,815.
Hansberger Global Investors Fort Lauderdale, FL	Money Management	399,457.
Pacific Investment Management Co. Newport Beach, CA	Money Management	301,935.
Capital Guardian Trust Co. Los Angeles, CA	Money Management	300,681.
Total number of others receiving over \$50,000 for professional services		13

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a Average monthly fair market value of securities	1a	538,257,601.
b Average of monthly cash balances	1b	571,222.
c Fair market value of all other assets	1c	2,382,135.
d Total (add lines 1a, b, and c)	1d	541,210,958.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	541,210,958.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	8,118,164.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	533,092,794.
6 Minimum investment return. Enter 5% of line 5	6	26,654,640.

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

1 Minimum investment return from Part X, line 6	1	26,654,640.
2a Tax on investment income for 2002 from Part VI, line 5	2a	99,925.
b Income tax for 2002. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	99,925.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	26,554,715.
4a Recoveries of amounts treated as qualifying distributions	4a	468,264.
b Income distributions from section 4947(a)(2) trusts	4b	0.
c Add lines 4a and 4b	4c	468,264.
5 Add lines 3 and 4c	5	27,022,979.
6 Deduction from distributable amount (see instructions)	6	0.
7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	27,022,979.

Part XII Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	28,660,560.
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	17,944.
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	28,678,504.
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	99,925.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	28,578,579.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2001	(c) 2001	(d) 2002
1 Distributable amount for 2002 from Part XI, line 7				27,022,979.
2 Undistributed income, if any, as of the end of 2001				
a Enter amount for 2001 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2002				
a From 1997				
b From 1998	6,252,349.			
c From 1999	2,682,215.			
d From 2000	3,241,032.			
e From 2001	3,941,604.			
f Total of lines 3a through e	16,117,200.			
4 Qualifying distributions for 2002 from Part XII, line 4: ▶ \$ 28,678,504.				
a Applied to 2001, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2002 distributable amount				27,022,979.
e Remaining amount distributed out of corpus	1,655,525.			
5 Excess distributions carryover applied to 2002 (If an amount appears in column (d) the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below.	17,772,725.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2001. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2002. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2003				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1997 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2003 Subtract lines 7 and 8 from line 6a	17,772,725.			
10 Analysis of line 9:				
a Excess from 1998	6,252,349.			
b Excess from 1999	2,682,215.			
c Excess from 2000	3,241,032.			
d Excess from 2001	3,941,604.			
e Excess from 2002	1,655,525.			

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

- 1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2002, enter the date of the ruling ▶
- b Check box to indicate whether the organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year				(e) Total
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities					
3 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 25 of the instructions.)

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

None

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

None

- 2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**
- Check here if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number of the person to whom applications should be addressed:
Burroughs Wellcome Fund, 21 Alexander Drive, P.O. Box 139001, Research Triangle Park, NC, 27709-3901 (919) 991-5100

b The form in which applications should be submitted and information and materials they should include:
Please see attached schedule #18

c Any submission deadlines:
Please see attached schedule #19

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:
Please see attached schedule #20

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a Paid during the year</i>				
Various See statement #21				25456535.
Total				▶ 3a 25456535.
<i>b Approved for future payment</i>				
Various See statement #22				21081736.
Total				▶ 3b 21081736.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Table with 5 main columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include program service revenue, membership dues, interest on savings, dividends, rental income, and other revenue.

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

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

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

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

	Yes	No
1a(1) Cash		X
1a(2) Other assets		X
b Other Transactions:		
(1) Sales of assets to a noncharitable exempt organization		X
(2) Purchases of assets from a noncharitable exempt organization		X
(3) Rental of facilities, equipment, or other assets		X
(4) Reimbursement arrangements		X
(5) Loans or loan guarantees		X
(6) Performance of services or membership or fundraising solicitations		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees		X
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		X

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

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? Yes No

b If "Yes," complete the following schedule.

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

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

Sign Here	Signature of officer or trustee 	4	
Paid Preparer's Use Only	Preparer's signature 		
	Firm's name (or yours if self-employed) address and ZIP code PricewaterhouseCoopers I 1301 K Street, NW #800W Washington, DC 20005		

Underpayment of Estimated Tax by Corporations

Department of the Treasury
Internal Revenue Service

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

Form **990-PF**

2002

Name The Burroughs Wellcome Fund	Employer identification number 23-7225395
--	---

Note: In most cases, the corporation **does not** need to file Form 2220. (See Part I below for exceptions.) The IRS will figure any penalty owed and bill the corporation. If the corporation does not need to file Form 2220, it may still use it to figure the penalty. Enter the amount from line 34 on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.

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

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

Part II Figuring the Underpayment

4 Total tax (see instructions)		4	99,925.
5a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a		
b Look-back interest included on line 4 under section 460(b)(2) for completed long-term contracts or of section 167(g) for property depreciated under the income forecast method	5b		
c Credit for Federal tax paid on fuels (see instructions)	5c		
d Total. Add lines 5a through 5c		5d	
6 Subtract line 5d from line 4. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty		6	99,925.
7 Enter the tax shown on the corporation's 2001 income tax return. Caution: If zero or the tax year was for less than 12 months, skip this line and enter the amount from line 6 on line 8		7	
8 Enter the smaller of line 6 or line 7. If the corporation is required to skip line 7, enter the amount from line 6		8	99,925.

	(a)	(b)	(c)	(d)	
9 Installment due dates Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers: Use 5th month), 6th, 9th, and 12th months of the corporation's tax year	9	01/15/03	02/15/03	05/15/03	08/15/03
10 Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 40. If the box on line 3 (but not 1 or 2) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 8 above in each column	10	24,981.	24,982.	24,981.	24,981.
11 Estimated tax paid or credited for each period (see instructions). For column (a) only, enter the amount from line 11 on line 15 Complete lines 12 through 18 of one column before going to the next column	11				
12 Enter amount, if any, from line 18 of the preceding column	12				
13 Add lines 11 and 12	13				
14 Add amounts on lines 16 and 17 of the preceding column	14		24,981.	49,963.	74,944.
15 Subtract line 14 from line 13. If zero or less, enter -0-	15	0.	0.	0.	0.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-	16		24,981.	49,963.	
17 Underpayment If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18	17	24,981.	24,982.	24,981.	24,981.
18 Overpayment If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column	18				

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

Part III Figuring the Penalty

	(a)	(b)	(c)	(d)
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.)				
20 Number of days from due date of installment on line 9 to the date shown on line 19				
21 Number of days on line 20 after 4/15/2002 and before 1/1/2003				
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 6\%}{365}$	\$	\$	\$	\$
23 Number of days on line 20 after 12/31/2002 and before 4/1/2003				
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 5\%}{365}$	\$	\$	\$	\$
25 Number of days on line 20 after 3/31/2003 and before 7/1/2003				
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times \%}{365}$	\$	\$	\$	\$
27 Number of days on line 20 after 6/30/2003 and before 10/1/2003	See Attached Worksheet			
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times \%}{365}$	\$	\$	\$	\$
29 Number of days on line 20 after 9/30/2003 and before 1/1/2004				
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	\$	\$	\$	\$
31 Number of days on line 20 after 12/31/2003 and before 2/16/2004				
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{366}$	\$	\$	\$	\$
33 Add lines 22, 24, 26, 28, 30, and 32	\$	\$	\$	\$
34 Penalty Add columns (a) through (d), of line 33. Enter the total here and on Form 1120, line 33, Form 1120-A; line 29, or the comparable line for other income tax returns				34 \$ 3,460.

* For underpayments paid after March 31, 2003. For lines 26, 28, 30 and 32, 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.

Form 990-PF	Gain or (Loss) from Sale of Assets				Statement	1
(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Manner Acquired Deprec.	Date Acquired	Date Sold Gain or Loss
Sale of Assets				Purchased	09/01/02	08/31/03
	1,181,867,539.	1,191,633,507.	0.		0.	<9,765,968.>
Capital Gains Dividends from Part IV						0.
Total to Form 990-PF, Part I, line 6a						<9,765,968.>

Form 990-PF Dividends and Interest from Securities Statement 2

Source	Column A	Column B
flow through from k-1		45,060
Interest and Dividends	13,881,948	13,881,948
Total to Fm 990-PF, Part I, ln 4	13,881,948	13,927,008

Form 990-PF	Other Income	Statement	3
Description			Amount
class action suit			34,858.
sales tax refund			7,372.
Total to Form 990-PF, Part I, line 11, Column A			42,230.

Form 990-PF	Legal Fees			Statement 4
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Legal	5,183.	3,307.		1,876.
To Fm 990-PF, Pg 1, ln 16a	5,183.	3,307.		1,876.

Form 990-PF	Accounting Fees			Statement 5
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Audit	35,172.	17,586.		17,586.
To Form 990-PF, Pg 1, ln 16b	35,172.	17,586.		17,586.

Form 990-PF	Other Professional Fees			Statement 6
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Investment Expense	2,766,722.	2,766,722.		0.
Consultant Expense	264,887.	15,000.		249,887.
To Form 990-PF, Pg 1, ln 16c	3,031,609.	2,781,722.		249,887.

Form 990-PF	Taxes			Statement 7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Federal Excise Tax	122,016.	0.		0.
Deferred Fed Excise tax	497,548.	0.		0.
To Form 990-PF, Pg 1, ln 18	619,564.	0.		0.

990-PF Other Expenses**Statement #8**

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Puposes
Office / Administrative	27,665	4,150	-	23,515
Telephone / Information Technology	65,876	9,881	-	55,994
Staff Development	23,570	3,535	-	20,034
General Insurance	25,335	3,800		21,535
Miscellaneous Expense	25,198	467		19,523
Investment expenses from K-1		645,437		
total line 23	167,643	667,271	-	140,601

Form 990-PF U.S. and State/City Government Obligations Statement 9

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
U.S. and foreign gov't obligations	X		66,954,476.	66,954,476.
Total U.S. Government Obligations			66,954,476.	66,954,476.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			66,954,476.	66,954,476.

Form 990-PF Corporate Stock Statement 10

Description	Book Value	Fair Market Value
Corporate stocks	276,801,853.	276,801,853.
Total to Form 990-PF, Part II, line 10b	276,801,853.	276,801,853.

Form 990-PF Corporate Bonds Statement 11

Description	Book Value	Fair Market Value
Corporate bonds	30,801,950.	30,801,950.
Total to Form 990-PF, Part II, line 10c	30,801,950.	30,801,950.

Form 990-PF	Other Investments	Statement	12
<u>Description</u>		<u>Book Value</u>	<u>Fair Market Value</u>
Other Investments		175,153,941.	175,153,941.
Total to Form 990-PF, Part II, line 13		175,153,941.	175,153,941.

Form 990-PF	Other Assets	Statement	13
<u>Description</u>		<u>Book Value</u>	<u>Fair Market Value</u>
Accrued Interest and Dividends		2,139,314.	2,139,314.
Total to Form 990-PF, Part II, line 15		2,139,314.	2,139,314.

Form 990-PF	Other Liabilities	Statement	14
<u>Description</u>			<u>Amount</u>
Deferred Fed Excise Tax			497,548.
Total to Form 990-PF, Part II, line 22, Column B			497,548.

990-PF

Depreciation Summary

Statement #15

Land Building and Equipment :basis	Life to date Depreciation	year to date Depreciation	fair market value
15,880,903	2,650,673	661,317	13,230,230

Burroughs Wellcome Fund
990-PF
Expenditure Responsibility Report
Schedule #16

NAME AND ADDRESS OF GRANTEE

Life Sciences Research Foundation
Brown, Donald D
115 West University Parkway
Baltimore, MD 21210-3301

DATE AND AMOUNT OF GRANT

May, 15, 2003 \$41,000

PURPOSE of GRANT

Characterization of %<O>%-acetylated carbohydrate epitopes on %<Cryptococcus neoformans>%

AMOUNTS EXPENDED BY THE GRANTEE AS OF AUGUST 31, 2003

\$21,000

STATEMENT AS TO WHETHER THE GRANTEE HAS DIVERTED ANY PORTION OF THE FUNDS FROM THE PURPOSE OF THE GRANT

The grantee has not diverted any funds from the purpose of the grant

Date OF REPORTS RECEIVED FROM GRANTEE

December 2, 2003

NAME AND ADDRESS OF GRANTEE

Life Sciences Research Foundation
Brown, Donald D
115 West University Parkway
Baltimore, MD 21210-3301

DATE AND AMOUNT OF GRANT

May, 15, 2003 \$41,000

PURPOSE of GRANT

Molecular recognition studies of human placental lactogen

AMOUNTS EXPENDED BY THE GRANTEE AS OF AUGUST 31, 2003

\$21,000

STATEMENT AS TO WHETHER THE GRANTEE HAS DIVERTED ANY PORTION OF THE FUNDS FROM THE PURPOSE OF THE GRANT

The grantee has not diverted any funds from the purpose of the grant

Date OF REPORTS RECEIVED FROM GRANTEE

December 2, 2003

NAME AND ADDRESS OF GRANTEE

Life Sciences Research Foundation
Brown, Donald D
115 West University Parkway
Baltimore, MD 21210-3301

DATE AND AMOUNT OF GRANT

May, 15, 2003 \$41,000

PURPOSE of GRANT

Computational genomic analysis to identify and dissect functionally important mutations in protein sequences

AMOUNTS EXPENDED BY THE GRANTEE AS OF AUGUST 31, 2003

\$21,000

STATEMENT AS TO WHETHER THE GRANTEE HAS DIVERTED ANY PORTION OF THE FUNDS FROM THE PURPOSE OF THE GRANT

The grantee has not diverted any funds from the purpose of the grant

Date OF REPORTS RECEIVED FROM GRANTEE

December 2, 2003

NAME AND ADDRESS OF GRANTEE

North Carolina Science, Mathematics, and Technology Center, Inc
P O Box 13901
Research Triangle Park, NC, 27709-3901

DATE AND AMOUNT OF GRANT

March 14, 2003 \$2,000

PURPOSE of GRANT

General support for 2003 activities

AMOUNTS EXPENDED BY THE GRANTEE AS OF AUGUST 31, 2003

\$2,000

STATEMENT AS TO WHETHER THE GRANTEE HAS DIVERTED ANY PORTION OF THE FUNDS FROM THE PURPOSE OF THE GRANT

The grantee has not diverted any funds from the purpose of the grant

Date OF REPORTS RECEIVED FROM GRANTEE

October 30, 2003

Burroughs Wellcome Fund Supplementary Statement for fiscal year ending 08/31/2003

Attachment to Statement #17

All of the following individuals can be reached at the Burroughs Wellcome Funds offices at
21 T.W. Alexander Drive, P.O. Box 13901, Research Triangle Park, NC

NAME	TITLE	AVERAGE HOURS per WEEK	COMPENSATION	EMPLOYEE BENEFIT CONTRIBUTION	EXPENSE ACCOUNT
Laurance F Abbot	Advisory Committee Member	1	5,000 00	0	0
Robert H Austin	Advisory Committee Member	1	5,000 00	0	0
Pamela Bjorkman	Advisory Committee Member	1	5,000 00	0	0
Martin J Blaser	Advisory Committee Member	1	4,000 00	0	0
John E Burris	Advisory Committee Member	1	3,500 00	0	0
Carlos Bustamante	Board Member	1	5,000 00	0	0
Arturo Casadevall	Advisory Committee Member	1	3,000 00	0	0
Gail Cassell	Board Member	1	10,333 00	0	0
William Chin	Advisory Committee Member	1	5,000 00	0	0
Susan N Coppersmith	Advisory Committee Member	1	5,000 00	0	0
Luciano Corazza	Advisory Committee Member	1	3,000 00	0	0
Stephen Corman	Board Member	1	9,000 00	0	0
Mary Estes	Advisory Committee Member	1	3,000 00	0	0
Mary Anne Fox	Board Member	1	5,250 00	0	0
Ronald Frashure	Advisory Committee Member	1	1,500 00	0	0
Henry Friesen	Board Member	1	7,000 00	0	0
Elaine Fuchs	Advisory Committee Member	1	5,000 00	0	0
Phillip Gold	Board Member	1	10,250 00	0	0
Jeffrey I Gordon	Advisory Committee Member	1	5,500 00	0	0
Diane E Griffin	Advisory Committee Member	1	7,500 00	0	0
Stephen L Hajduk	Advisory Committee Member	1	3,000 00	0	0
Margaret Hostetter	Advisory Committee Member	1	5,000 00	0	0
G Thomas Houlihan	Advisory Committee Member	1	3,000 00	0	0
Samual Houston	Advisory Committee Member	1	3,000 00	0	0
James Hudspeth	Board Member	1	7,500 00	0	0
Thomas Jessell	Advisory Committee Member	1	5,000 00	0	0
Lawrence Katz	Advisory Committee Member	1	5,000 00	0	0
David Kipnis	Board Member	1	4,000 00	0	0
Stanley Korsmeyer	Advisory Committee Member	1	5,000 00	0	0
Alan Krensky	Advisory Committee Member	1	4,000 00	0	0
George Langford	Advisory Committee Member	1	5,000 00	0	0
Douglas A Lauffenburger	Advisory Committee Member	1	5,500 00	0	0
Shirley Malcolm	Advisory Committee Member	1	3,500 00	0	0
Philippa Marrack	Advisory Committee Member	1	3,000 00	0	0
Martin Matzuk	Advisory Committee Member	1	5,000 00	0	0
George Miller	Board Member	1	7,000 00	0	0
Beverly S Mitchell	Advisory Committee Member	1	4,000 00	0	0
J Anthony Movshon	Advisory Committee Member	1	5,000 00	0	0
John E Niederhuber	Advisory Committee Member	1	4,000 00	0	0
Walter Niemasik	Advisory Committee Member	1	1,500 00	0	0
Mary Lou Pardue	Board Member	1	7,000 00	0	0
Suzanne Pfeffer	Advisory Committee Member	1	7,500 00	0	0
Jennifer M Puck	Advisory Committee Member	1	4,500 00	0	0
Marlene Rabinovitch	Advisory Committee Member	1	4,000 00	0	0
Michael C Reed	Advisory Committee Member	1	5,000 00	0	0
Kenneth Richards	Advisory Committee Member	1	250 00	0	0
David G Russell	Advisory Committee Member	1	3,000 00	0	0
Christine E Seidman	Advisory Committee Member	1	4,000 00	0	0
John F Sheridan	Advisory Committee Member	1	5,000 00	0	0
Sally G Shuler	Advisory Committee Member	1	3,000 00	0	0
Magdalene So	Advisory Committee Member	1	3,000 00	0	0
P Frederck Sparling	Advisory Committee Member	1	3,500 00	0	0
Jerome Strauss	Board Member	1	10,250 00	0	0
Judith Swain	Board Member	1	5,250 00	0	0
Susan S Taylor	Advisory Committee Member	1	5,000 00	0	0
Philip Tracy	Board Member	1	8,500 00	0	0
Michael J Welsh	Advisory Committee Member	1	4,000 00	0	0
Ian A Wilson	Advisory Committee Member	1	7,500 00	0	0
James M Wilson	Advisory Committee Member	1	5,000 00	0	0
Jean D Wilson	Board Member	1	7,000 00	0	0
Liz Woolard	Advisory Committee Member	1	3,000 00	0	0
Christopher Wylie	Advisory Committee Member	1	5,000 00	0	0
Wayne M Yokoyama	Advisory Committee Member	1	4,000 00	0	0

310,083 00

PART II ASSETS

Burroughs Wellcome Fund
990-PF
Fiscal 2003

PART II ASSETS

	<u>Market Value</u>
LINE #2	
Per State Street statement page #1	26,972,663
Checking acct. at Wachovia Bank	613,454
TOTAL LINE #2	27,586,117
LINE #10a + #10c	
Per State Street statement Fixed Income page #1	117,152,120
Per State Street statement Fixed Income Short Sells	(19,395,694)
TOTAL LINE #10a + #10c	97,756,426
LINE #10b	
Per State Street statement total Equities page #1	451,963,404
Less International Equities (detail)	(121,083,140)
less Venture Capital (detail)	(11,929,844)
less Mutual Fund (detail)	(42,148,567)
TOTAL LINE #10b	276,801,853
LINE #13	
Per State Street statement Foreign Equities (detail)	121,083,140
Per State Street statement Options page #1	(7,609)
Per State Street statement Mutual Fund (detail)	42,148,567
Per State Street statement Venture Capital (detail)	11,929,843
TOTAL LINE # 13	175,153,941

NIMC
USD

**** NO NAME ON RECORD ****
— COMPOSITE —
ACCOUNT POSITION APPRAISAL
FUND SUMMARY

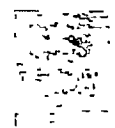
PAGE: 1
AS-OF DATE: 31AUG03

UNITS ORIGINAL FACE NOTIONAL PAR	TOTAL COST	MARKET VALUE	% FUND	UNREAL SEC GN/LS	UNREAL CURR GN/LS	TOTAL UNREAL GN/LS
CASH						
4,275,110.73	99,551.51	82,350.38	0.01	0.00	-17,201.13	-17,201.13
CASH EQUIVALENTS						
26,892,619.00	26,890,313.11	26,890,313.11	4.66	0.00	0.00	0.00
EQUITIES						
50,756,396.730	430,067,050.33	451,963,403.84	78.38	13,147,338.39	8,749,015.12	21,896,353.51
FIXED INCOME						
159,357,110.78 160,271,490.96	114,153,991.79	117,152,120.43	20.32	2,411,675.20	586,453.44	2,998,128.64
FIXED INCOME SHORT SELLS						
-19,100,000.00 2,000,000.00	-19,382,002.33	-19,395,694.00	-3.36	-13,691.67	0.00	-13,691.67
OPTIONS WRITTEN -- CALLS						
-3,000 -3,000.00	-4,000.70	-3,703.13	0.00	297.57	0.00	297.57
OPTIONS WRITTEN -- PUTS						
-5,000 -5,000.00	-5,111.43	-3,906.25	0.00	1,205.18	0.00	1,205.18
-- FUND TOTAL --						
222,181,229.24 162,271,490.96 -8,000.00	551,819,792.28	576,684,884.38	100.01	15,546,824.67	-9,318,267.43	24,865,092.10

STATE STREET

THIS IS A COMPOSITE REPORT FOR:

- NIF1 BURROUGHS WELLCOME FUND
- NIF2 BURROUGHS WELLCOME FUND
- NIF3 BURROUGHS WELLCOME FUND
- NIF4 BURROU HS WELLCOME FUND
- NIF5 BURROUGHS WELLCOME FUND
- NIF6 BURROUGHS WELLCOME FUND
- NIF7 BURROUGHS WELLCOME FUND
- NIF8 BURROUGHS WELLCOME FUND
- NIG1 BURROUGHS WELLCOME FUND
- NIG2 BURROUGHS WELLCOME FUND
- NIG3 BURROUGHS WELLCOME FUND
- NIG4 BURROUGHS WELLCOME FUND
- NIG5 BURROUGHS WELLCOME FUND
- NIG6 BURROUGHS WELLCOME FUND
- NIG7 BURROUGHS WELLCOME FUND
- NIG8 BURROUGHS WELLCOME FUND
- NIG9 BURROUGHS WELLCOME FUND



STATE STREET.

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
CASH ++++								
						US DOLLAR *****	EXCHANGE RATE	1.000000
BASE CURRENCY			BASE CURRENCY					
NIF4	-142,813.06		1.000000	-142,813.06	1.000000	-142,813.06	-0.03	0.00
NIF5	-17,586.04		1.000000	-17,586.04	1.000000	-17,586.04	0.00	0.00
NIF7	11.42		1.000000	11.42	1.000000	11.42	0.00	0.00
NIF8	183,987.06		1.000000	183,987.06	1.000000	183,987.06	0.04	0.00
NIG4	110,022.55		1.000000	110,022.55	1.000000	110,022.55	0.02	0.00
NIG7	-1,389,816.93		1.000000	-1,389,816.93	1.000000	-1,389,816.93	-0.31	0.00
NIG8	-142,813.06		1.000000	-142,813.06	1.000000	-142,813.06	-0.03	0.00
NIG9	81.26		1.000000	81.26	1.000000	81.26	0.00	0.00
	-1,398,926.80			-1,398,926.80		-1,398,926.80	-0.31	0.00
	-1,398,926.80			-1,398,926.80		-1,398,926.80	-0.31	0.00
	-1,398,926.80			-1,398,926.80		-1,398,926.80	-0.31	0.00



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ASSET ID		ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
CASH ++++									
AUSTRALIAN DOLLAR *****						EXCHANGE RATE		1.544998	
CASH EQUIVALENT					CASH EQUIVALENT				
NIG4	4,505.87		1.000000 0.663443	4,505.87 2,989.39	1.000000 0.647250	4,505.87 2,916.42	0.22 0.00	0.00 -72.97	
	4,505.87			4,505.87 2,989.39		4,505.87 2,916.42	0.22 0.00	0.00 -72.97	
	4,505.87			4,505.87 2,989.39		4,505.87 2,916.42	0.22 0.00	0.00 -72.97	
	4,505.87			4,505.87 2,989.39		4,505.87 2,916.42	0.22 0.00	0.00 -72.97	
	4,505.87			4,505.87 2,989.39		4,505.87 2,916.42	0.22 0.00	0.00 -72.97	
CANADIAN DOLLAR *****						EXCHANGE RATE		1.387150	
CASH EQUIVALENT					CASH EQUIVALENT				
NIG4	0.09		1.000000 0.666667	0.09 0.06	1.000000 0.720903	0.09 0.06	0.00 0.00	0.00 0.00	
NIG7	-201.15		1.000000 0.713845	-201.15 -143.59	1.000000 0.720903	-201.15 -145.01	-0.01 0.00	0.00 -1.42	
NIG8	6,552.00		1.000000 0.721943	6,552.00 4,730.17	1.000000 0.720903	6,552.00 4,723.35	0.18 0.00	0.00 -6.82	
	6,350.94			6,350.94 4,586.64		6,350.94 4,578.40	0.17 0.00	0.00 -8.24	
	6,350.94			6,350.94 4,586.64		6,350.94 4,578.40	0.17 0.00	0.00 -8.24	
	6,350.94			6,350.94 4,586.64		6,350.94 4,578.40	0.17 0.00	0.00 -8.24	

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ASSET ID		ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
SWISS FRANC *****						EXCHANGE RATE		1.400550	
CASH EQUIVALENT					CASH EQUIVALENT				
NIG4	26,818.13		1.000000 0.710733	26,818.13 19,060.53	1.000000 0.714005	26,818.13 19,148.28	0.20 0.00	0.00 87.75	
	26,818.13			26,818.13 19,060.53		26,818.13 19,148.28	0.20 0.00	0.00 87.75	
	26,818.13			26,818.13 19,060.53		26,818.13 19,148.28	0.20 0.00	0.00 87.75	
	26,818.13			26,818.13 19,060.53		26,818.13 19,148.28	0.20 0.00	0.00 87.75	
EURO CURRENCY *****						EXCHANGE RATE		0.910830	
>> INTERNATIONAL									

CASH EQUIVALENT					CASH EQUIVALENT				
NIG4	1,089,830.90		1.000000 1.110264	1,089,830.90 1,209,999.72	1.000000 1.097900	1,089,830.90 1,196,525.04	2.51 0.21	0.00 -13,474.68	
NIG6	26,679.98		1.000000 1.089958	26,679.98 29,080.05	1.000000 1.097900	26,679.98 29,291.94	0.06 0.01	0.00 211.89	
NIG7	2,354.33		1.000000 1.089830	2,354.33 2,565.82	1.000000 1.097900	2,354.33 2,584.82	0.01 0.00	0.00 19.00	
	1,118,865.21			1,118,865.21 1,241,645.59		1,118,865.21 1,228,401.80	2.57 0.21	0.00 -13,243.79	
	1,118,865.21			1,118,865.21 1,241,645.59		1,118,865.21 1,228,401.80	2.57 0.21	0.00 -13,243.79	
	0.00			0.00		0.00	0.00	0.00	
	1,118,865.21			1,118,865.21 1,241,645.59		1,118,865.21 1,228,401.80	2.57 0.21	0.00 -13,243.79	

STATE STREET

ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
POUND STERLING						EXCHANGE RATE		0.632211
CASH EQUIVALENT			CASH EQUIVALENT					
NIG4	9,975.95		1.000000	9,975.95	1.000000	9,975.95	0.07	0.00
			1.580563	15,767.62	1.581750	15,779.46	0.00	11.84
NIG7	95,641.87		1.000000	95,641.87	1.000000	95,641.87	0.68	0.00
			1.621595	155,092.39	1.581750	151,281.57	0.03	-3,810.82
NIG9	0.05		1.000000	0.05	1.000000	0.05	0.00	0.00
			1.800000	0.09	1.581750	0.08	0.00	-0.01
	105,617.87			105,617.87		105,617.87	0.75	0.00
				170,860.10		167,061.11	0.03	-3,798.99
	105,617.87			105,617.87		105,617.87	0.75	0.00
				170,860.10		167,061.11	0.03	-3,798.99
	105,617.87			105,617.87		105,617.87	0.75	0.00
				170,860.10		167,061.11	0.03	-3,798.99
JAPANESE YEN						EXCHANGE RATE		116.680000
CASH EQUIVALENT			CASH EQUIVALENT					
NIG4	4,023,231.00		1.000000	4,023,231.00	1.000000	4,023,231.00	0.14	0.00
			0.008558	34,430.10	0.008570	34,480.90	0.01	50.80
NIG6	108,000.00		1.000000	108,000.00	1.000000	108,000.00	0.00	0.00
			0.008493	917.28	0.008570	925.61	0.00	8.33
NIG8	243,000.00		1.000000	243,000.00	1.000000	243,000.00	0.01	0.00
			0.008493	2,063.87	0.008570	2,082.62	0.00	18.75
	4,374,231.00			4,374,231.00		4,374,231.00	0.15	0.00
				37,411.25		37,489.13	0.01	77.88
	4,374,231.00			4,374,231.00		4,374,231.00	0.15	0.00
				37,411.25		37,489.13	0.01	77.88
	4,374,231.00			4,374,231.00		4,374,231.00	0.15	0.00
				37,411.25		37,489.13	0.01	77.88

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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NEW ZEALAND DOLLAR						EXCHANGE RATE		1.732802
CASH EQUIVALENT			CASH EQUIVALENT					
NIG7	30,859.55		1.000000	30,859.55	1.000000	30,859.55	0.95	0.00
			0.584907	18,049.98	0.577100	17,809.05	0.00	-240.93
	30,859.55			30,859.55		30,859.55	0.95	0.00
				18,049.98		17,809.05	0.00	-240.93
	30,859.55			30,859.55		30,859.55	0.95	0.00
				18,049.98		17,809.05	0.00	-240.93
	30,859.55			30,859.55		30,859.55	0.95	0.00
				18,049.98		17,809.05	0.00	-240.93
SINGAPORE DOLLAR						EXCHANGE RATE		1.752900
CASH EQUIVALENT			CASH EQUIVALENT					
NIG4	18.56		1.000000	18.56	1.000000	18.56	0.00	0.00
			0.568966	10.56	0.570483	10.59	0.00	0.03
NIG6	6,770.40		1.000000	6,770.40	1.000000	6,770.40	0.18	0.00
			0.570759	3,864.27	0.570483	3,862.40	0.00	-1.87
	6,788.96			6,788.96		6,788.96	0.18	0.00
				3,874.83		3,872.99	0.00	-1.84
	6,788.96			6,788.96		6,788.96	0.18	0.00
				3,874.83		3,872.99	0.00	-1.84
	6,788.96			6,788.96		6,788.96	0.18	0.00
				3,874.83		3,872.99	0.00	-1.84

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
			UNIT COST		TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
CASH EQUIVALENTS +++++									
US DOLLAR *****							EXCHANGE RATE		1.00000
CASH EQUIVALENT									
NIF7	313588TX3 125,000.00	FEDERAL NATL	MTG ASSN DISC	NTS	.010 123,646.67	05MAR04 98.917336	123,646.67	0.03 0.02	0.00
NIF1	8618809A2 414,792.86	SSGA FDS			100.000000	PRIME FD 100.000000	414,792.86	0.09 0.07	0.00
NIF2	189,487.48				100.000000	100.000000	189,487.48	0.04 0.03	0.00
NIF3	572,506.35				100.000000	100.000000	572,506.35	0.13 0.10	0.00
NIF4	141,775.56				100.000000	100.000000	141,775.56	0.03 0.02	0.00
NIF5	9,862,514.52				100.000000	100.000000	9,862,514.52	2.19 1.71	0.00
NIF6	738,362.74				100.000000	100.000000	738,362.74	0.16 0.13	0.00
NIF7	7,204,588.43				100.000000	100.000000	7,204,588.43	1.60 1.25	0.00
NIF8	1,521,423.67				100.000000	100.000000	1,521,423.67	0.34 0.26	0.00
NIG2	74,750.34				100.000000	100.000000	74,750.34	0.02 0.01	0.00
NIG4	117,623.04				100.000000	100.000000	117,623.04	0.03 0.02	0.00
NIG6	255,913.61				100.000000	100.000000	255,913.61	0.06 0.04	0.00
NIG7	4,699,457.70				100.000000	100.000000	4,699,457.70	1.04 0.82	0.00
NIG8	669,422.70				100.000000	100.000000	669,422.70	0.15 0.12	0.00
	26,462,619.00						26,462,619.00	5.87	0.00

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
			UNIT COST		TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
NIG7	912795NZ0 250,000.00	UNITED STATES	TREAS BILLS		.010 249,214.93	04DEC03 99.685972	249,214.93	0.06 0.04	0.00
NIG7	912795PA3 25,000.00	UNITED STATES	TREAS-BILLS		.010 24,923.97	11DEC03 99.694422	24,923.61	0.01 0.00	-0.36
NIG7	20,000.00				99.692600	99.694422	19,938.88	0.00 0.00	0.36
	45,000.00						44,862.49	0.01	0.00
NIG7	912795PB1 10,000.00	UNITED STATES	TREAS BILLS		.010 9,970.02	18DEC03 99.700200	9,970.02	0.00 0.00	0.00
	26,892,619.00						26,890,313.11	5.96 4.66	0.00
	26,892,619.00						26,890,313.11	5.96 4.66	0.00
	26,892,619.00						26,890,313.11	5.96 4.66	0.00

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
EQUITIES ++++++									
AUSTRALIAN DOLLAR						EXCHANGE RATE		1.544998	
CONSUMER DISCRETIONARY MEDIA									
NIG4	688692003	NEWS CORPORATION		NPV					
	17,299.000	7.618614		131,794.41	13.200000	228,346.80	10.90	96,552.39	
		5.690512		98,440.17	8.543700	147,797.47	0.03	49,357.30	
	17,299.000			131,794.41		228,346.80	10.90	96,552.39	
				98,440.17		147,797.47	0.03	49,357.30	
	17,299.000			131,794.41		228,346.80	10.90	96,552.39	
				98,440.17		147,797.47	0.03	49,357.30	
CONSUMER STAPLES BEVERAGES									
NIG4	634926901	FOSTERS GROUP		NPV					
	66,102.000	4.763246		314,860.08	4.540000	300,103.08	14.32	-14,757.00	
		2.500829		165,309.82	2.938515	194,241.73	0.03	28,931.91	
	66,102.000			314,860.08		300,103.08	14.32	-14,757.00	
				165,309.82		194,241.73	0.03	28,931.91	
CONSUMER STAPLES FOOD & DRUG RETAILING									
NIG4	698123908	WOOLMORTHS LTD		NPV					
	41,167.000	9.964884		410,224.39	11.760000	484,123.92	23.10	73,899.53	
		5.157922		212,336.19	7.611660	313,349.22	0.05	101,013.03	
	41,167.000			410,224.39		484,123.92	23.10	73,899.53	
				212,336.19		313,349.22	0.05	101,013.03	
	107,269.000			725,084.47		784,227.00	37.43	59,142.53	
				377,646.01		507,590.95	0.09	129,944.94	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
FINANCIALS BANKS									
NIG4	606558005	AUST + NZ BANK GRP		NPV					
	15,600.000	15.825007		246,870.11	17.520000	273,312.00	13.04	26,441.89	
		8.347119		130,215.05	11.339821	176,901.20	0.03	46,686.15	
NIG4	662460005	NATL AUSTRALIA BK		NPV					
	7,876.000	28.644736		225,605.94	31.090000	244,864.84	11.69	19,258.90	
		15.350932		120,903.94	20.123003	158,488.77	0.03	37,584.83	
	23,476.000			472,476.05		518,176.84	24.73	45,700.79	
				251,118.99		335,389.97	0.06	84,270.98	
FINANCIALS INSURANCE									
NIG4	671574002	QBE INS GROUP		NPV					
	28,712.000	5.690163		163,375.95	9.810000	281,664.72	13.44	118,288.77	
		3.517323		100,989.38	6.349523	182,307.50	0.03	81,318.12	
	28,712.000			163,375.95		281,664.72	13.44	118,288.77	
				100,989.38		182,307.50	0.03	81,318.12	
	52,188.000			635,852.00		799,841.56	38.17	163,989.56	
				352,108.37		517,697.47	0.09	165,589.10	
MATERIALS METALS & MINING									
NIG4	657146908	HMC RESORCES LTD		NPV					
	30,500.000	0.000000		0.00	4.080000	124,440.00	5.94	124,440.00	
		0.000000		0.00	2.640780	80,543.79	0.01	80,543.79	
NIG4	695498006	ALUMINA LIMITED		NPV					
	30,500.000	7.475528		228,003.61	5.050000	154,025.00	7.35	-73,978.61	
		3.921181		121,426.01	3.268613	99,692.69	0.02	-21,733.32	
	61,000.000			228,003.61		278,465.00	13.29	50,461.39	
				121,426.01		180,236.48	0.03	58,810.47	
	61,000.000			228,003.61		278,465.00	13.29	50,461.39	
				121,426.01		180,236.48	0.03	58,810.47	
	237,756.000			1,720,734.49		2,090,880.36	99.78	370,145.87	
				949,620.56		1,353,322.37	0.23	403,701.81	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
CANADIAN DOLLAR						EXCHANGE RATE		1.387150
CONSUMER DISCRETIONARY			MEDIA					
NIG4	884903956	THOMSON CORP		COM				
	27,100.000		46.581263	1,262,352.24	41.760000	1,131,696.00	30.70	-130,656.24
			30.944381	838,592.72	30.104891	815,842.55	0.14	-22,750.17
	27,100.000			1,262,352.24		1,131,696.00	30.70	-130,656.24
				838,592.72		815,842.55	0.14	-22,750.17
	27,100.000			1,262,352.24		1,131,696.00	30.70	-130,656.24
				838,592.72		815,842.55	0.14	-22,750.17
ENERGY			OIL & GAS					
NIG4	867229957	SUNCOR ENERGY INC		COM NPV				
	11,200.000		25.047869	280,536.13	26.000000	291,200.00	7.90	10,663.87
			15.912485	178,219.83	18.743467	209,926.83	0.04	31,707.00
	11,200.000			280,536.13		291,200.00	7.90	10,663.87
				178,219.83		209,926.83	0.04	31,707.00
	11,200.000			280,536.13		291,200.00	7.90	10,663.87
				178,219.83		209,926.83	0.04	31,707.00
INDUSTRIALS			AEROSPACE & DEFENSE					
NIG4	097751200	BOMBARDIER INC		CLASS B				
	120,000.000		3.393965	407,275.84	5.310000	637,200.00	17.29	229,924.16
			2.347391	281,686.87	3.827993	459,359.12	0.08	177,672.25
	120,000.000			407,275.84		637,200.00	17.29	229,924.16
				281,686.87		459,359.12	0.08	177,672.25
	120,000.000			407,275.84		637,200.00	17.29	229,924.16
				281,686.87		459,359.12	0.08	177,672.25

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
MATERIALS						METALS & MINING		
NIG4	013716956	ALCAN INC		COM				
	1,400.000		48.613457	68,058.84	50.230000	70,322.00	1.91	2,263.16
			34.638350	48,493.69	36.210936	50,695.31	0.01	2,201.62
NIG4	453258956	INCO LTD		COM				
	5,300.000		32.554442	172,538.54	35.000000	185,500.00	5.03	12,961.46
			23.351828	123,764.69	25.231590	133,727.43	0.02	9,962.74
	6,700.000			240,597.38		255,822.00	6.94	15,224.62
				172,258.38		184,422.74	0.03	12,164.36
MATERIALS			PAPER & FOREST PRODUCTS					
NIG4	003924958	ABITIBI CONSOLIDATED INC		COM				
	35,300.000		11.180771	394,681.22	10.480000	369,944.00	10.04	-24,737.22
			7.568769	267,177.56	7.555059	266,693.58	0.05	-483.98
	35,300.000			394,681.22		369,944.00	10.04	-24,737.22
				267,177.56		266,693.58	0.05	-483.98
	42,000.000			635,278.60		625,766.00	16.98	-9,512.60
				439,435.94		451,116.32	0.08	11,680.38
TELECOMMUNICATION SERVICES			DIVERSIFIED TELECOMMUNICATION					
NIG4	055348950	BCE INC		COM				
	21,000.000		24.613855	516,890.96	30.030000	630,630.00	17.11	113,739.04
			15.544939	326,443.72	21.648704	454,622.79	0.08	128,179.07
NIG4	87971M954	TELUS CORP		NON VTG SHS				
	15,300.000		10.368807	158,642.75	23.700000	362,610.00	9.84	203,967.25
			6.546125	100,155.72	17.085391	261,406.48	0.05	161,250.76
	36,300.000			675,533.71		993,240.00	26.95	317,706.29
				426,599.44		716,029.27	0.12	289,429.83
	36,300.000			675,533.71		993,240.00	26.95	317,706.29
				426,599.44		716,029.27	0.12	289,429.83
	236,600.000			3,260,976.52		3,679,102.00	99.82	418,125.48
				2,164,534.80		2,652,274.09	0.46	487,739.29

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
SWISS FRANC						EXCHANGE RATE		1.400550	
CONSUMER STAPLES			FOOD PRODUCTS						
NIG4	712387901	NESTLE SA		CHF1 (REGD)					
	9,013.000		267.817032	1,074,749.75	305.000000	1,223,965.00	9.36	149,215.25	
			171.685609	688,974.35	217.771590	873,917.39	0.15	184,943.04	
NIG6	2,770.000		362.823787	1,005,021.89	305.000000	844,850.00	6.46	-160,171.89	
			214.064116	592,957.60	217.771590	603,227.30	0.10	10,269.70	
	6,783.000			2,079,771.64		2,068,815.00	15.81	-10,956.64	
				1,281,931.95		1,477,144.69	0.26	195,212.74	
	6,783.000			2,079,771.64		2,068,815.00	15.81	-10,956.64	
				1,281,931.95		1,477,144.69	0.26	195,212.74	
	6,783.000			2,079,771.64		2,068,815.00	15.81	-10,956.64	
				1,281,931.95		1,477,144.69	0.26	195,212.74	
FINANCIALS			BANKS						
NIG4	712611904	UBS AG		CHF.80 (REGD)					
	9,600.000		71.281103	684,298.59	75.550000	725,280.00	5.54	40,981.41	
			47.758021	458,477.00	53.943094	517,853.70	0.09	59,376.70	
NIG8	10,900.000		70.971482	773,589.15	75.550000	823,495.00	6.29	49,905.85	
			48.841210	532,369.19	53.943094	587,979.72	0.10	55,610.53	
	20,500.000			1,457,887.74		1,548,775.00	11.84	90,887.26	
				990,846.19		1,105,833.42	0.19	114,987.23	
NIG4	717158901	CREDIT SUISSE GRP		CHF3 (REGD)					
	10,066.000		46.693308	470,014.84	43.750000	440,387.50	3.37	-29,627.34	
			29.543097	297,380.81	31.237728	314,438.97	0.05	17,058.16	

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	30,566.000			1,927,902.58		1,989,162.50	15.20	61,259.92	
				1,288,227.00		1,420,272.39	0.25	132,045.39	
FINANCIALS			INSURANCE						
NIG4	718981905	SWISS REINSURANCE		CHF0.1					
	16,836.000		156.707527	2,638,327.93	86.000000	1,447,896.00	11.07	-1,190,431.93	
			98.262213	1,654,342.61	61.404448	1,033,805.29	0.18	-620,537.32	
	16,836.000			2,638,327.93		1,447,896.00	11.07	-1,190,431.93	
				1,654,342.61		1,033,805.29	0.18	-620,537.32	
	47,402.000			4,566,230.51		3,437,058.50	26.27	-1,129,172.01	
				2,942,569.61		2,454,077.68	0.43	-488,491.93	
HEALTH CARE			BIOTECHNOLOGY						
NIG4	598107902	SERONO SA		B CHF25 BR					
	209.000		829.611196	173,388.74	887.000000	185,383.00	1.42	11,994.26	
			609.956651	127,480.94	633.322623	132,364.43	0.02	4,883.49	
	209.000			173,388.74		185,383.00	1.42	11,994.26	
				127,480.94		132,364.43	0.02	4,883.49	
HEALTH CARE			HEALTH CARE EQUIPMENT & SUPPLI						
NIG4	453267908	SYNTHES STRATEC		COM CHF0.01					
	217.000		874.465853	189,759.09	1,139.000000	247,163.00	1.89	57,403.91	
			598.798479	129,939.27	813.251937	176,475.67	0.03	46,536.40	
NIG8	738572908	NOBEL BIOCARE AG		CHF2.00 (BR)					
	7,800.000		76.991081	600,530.43	111.250000	867,750.00	6.63	267,219.57	
			53.648623	418,459.26	79.433080	619,578.02	0.11	201,118.76	
	8,017.000			790,289.52		1,114,913.00	8.52	324,623.48	
				548,398.53		796,053.69	0.14	247,655.16	

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
HEALTH CARE									
PHARMACEUTICALS									
NIG4	710306903	NOVARTIS AG		CHF0.50 REGD					
	29,160.000		53.610698	1,563,287.95	51.500000	1,501,740.00	11.48	-61,547.95	
			35.876932	1,046,171.35	36.771268	1,072,250.19	0.19	26,078.84	
NIG6	13,000.000		49.124502	638,618.52	51.500000	669,500.00	5.12	30,881.48	
			29.343828	381,469.77	36.771268	478,026.49	0.08	96,556.72	
	42,160.000			2,201,906.47		2,171,240.00	16.60	-30,666.47	
				1,427,641.12		1,550,276.68	0.27	122,635.56	
NIG4	711038901	ROCHE HOLDINGS AG		GENUSSSCHEINE NPV					
	4,500.000		149.875862	674,441.38	107.250000	482,625.00	3.69	-191,816.38	
			95.328033	428,976.15	76.577059	344,596.77	0.06	-84,379.38	
NIG6	4,900.000		170.197814	833,969.29	107.250000	525,525.00	4.02	-308,444.29	
			103.779155	508,517.86	76.577059	375,227.59	0.07	-133,290.27	
	9,400.000			1,508,410.67		1,008,150.00	7.71	-500,260.67	
				937,494.01		719,824.36	0.12	-217,669.65	
	51,560.000			3,710,317.14		3,179,390.00	24.30	-530,927.14	
				2,365,135.13		2,270,101.04	0.39	-95,034.09	
	59,786.000			4,673,995.40		4,479,686.00	34.24	-194,309.40	
				3,041,014.60		3,198,519.16	0.55	157,504.56	
MATERIALS									
CHEMICALS									
NIG8	733337901	LONZA GROUP AG		CHF1 REGD					
	9,100.000		75.002044	682,518.60	68.700000	625,170.00	4.78	-57,348.60	
			54.790733	498,595.67	49.052158	446,374.64	0.08	-52,221.03	
	9,100.000			682,518.60		625,170.00	4.78	-57,348.60	
				498,595.67		446,374.64	0.08	-52,221.03	
MATERIALS									
CONSTRUCTION MATERIALS									

STATE STREET.

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	711075903	HOLCIM		CHF2 (REGD)					
	14,861.000		51.530860	765,800.11	55.500000	824,785.50	6.30	58,985.39	
			36.695097	545,325.84	39.627289	588,901.15	0.10	43,575.31	
	14,861.000			765,800.11		824,785.50	6.30	58,985.39	
				545,325.84		588,901.15	0.10	43,575.31	
	23,961.000			1,448,318.71		1,449,955.50	11.08	1,636.79	
				1,043,921.51		1,035,275.79	0.18	-8,645.72	
TELECOMMUNICATION SERVICES									
DIVERSIFIED TELECOMMUNICATION									
NIG4	553397902	SWISSCOM AG		CHF1 (REGD)					
	2,831.000		426.799410	1,208,269.13	383.000000	1,084,273.00	8.29	-123,996.13	
			284.472388	805,341.33	273.463996	774,176.57	0.13	-31,164.76	
NIG6	1,200.000		625.913833	751,096.60	383.000000	459,600.00	3.51	-291,496.60	
			371.756333	446,107.60	273.463996	328,156.80	0.06	-117,950.80	
	4,031.000			1,959,365.73		1,543,873.00	11.80	-415,492.73	
				1,251,448.93		1,102,333.37	0.19	-149,115.56	
	4,031.000			1,959,365.73		1,543,873.00	11.80	-415,492.73	
				1,251,448.93		1,102,333.37	0.19	-149,115.56	
	4,031.000			1,959,365.73		1,543,873.00	11.80	-415,492.73	
				1,251,448.93		1,102,333.37	0.19	-149,115.56	
	141,963.000			14,727,681.99		12,979,388.00	99.21	-1,748,293.99	
				9,560,886.60		9,267,350.69	1.61	-293,535.91	

DANISH KRONER

EXCHANGE RATE 6.763450

HEALTH CARE PHARMACEUTICALS

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	707752903	NOVO NORDISK AS	264.650982 36.505293	DKK2 SERIES B 1,508,510.60 208,080.17		240.000000 35.484849	1,368,000.00 202,263.64	15.28 0.04	-140,510.60 -5,816.53
	5,700.000			1,508,510.60 208,080.17			1,368,000.00 202,263.64	15.28 0.04	-140,510.60 -5,816.53
	5,700.000			1,508,510.60 208,080.17			1,368,000.00 202,263.64	15.28 0.04	-140,510.60 -5,816.53
INDUSTRIALS COMMERCIAL SERVICES & SUPPLIES									
NIG6	737011908	GROUP 4 FALCK	123.263152 18.736242	DKK5 2,033,842.01 309,148.00		151.000000 22.325884	2,491,500.00 368,377.09	27.84 0.06	457,657.99 59,229.09
	16,500.000			2,033,842.01 309,148.00			2,491,500.00 368,377.09	27.84 0.06	457,657.99 59,229.09
INDUSTRIALS ELECTRICAL EQUIPMENT									
NIG8	596465906	VESTAS MIND SYSTEMS	133.137647 17.291606	DKK1 5,818,115.17 755,643.17		116.500000 17.224937	5,091,050.00 752,729.75	56.88 0.13	-727,065.17 -2,913.42
	43,700.000			5,818,115.17 755,643.17			5,091,050.00 752,729.75	56.88 0.13	-727,065.17 -2,913.42
	60,200.000			7,851,957.18 1,064,791.17			7,582,550.00 1,121,106.84	84.72 0.19	-269,407.18 56,315.67
	65,900.000			9,360,467.78 1,272,871.34			8,950,550.00 1,323,370.48	100.00 0.23	-409,917.78 50,499.14
EURO CURRENCY							EXCHANGE RATE		0.910830
>> GERMANY									

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
CONSUMER DISCRETIONARY AUTOMOBILES									
NIG6	549716900	VOLKSWAGEN AG	33.510567 28.781731	NON VTG PRF NPV 536,169.08 460,507.69		30.300000 33.266361	484,800.00 532,261.78	1.11 0.09	-51,369.08 71,754.09
	16,000.000								
NIG4	552902900	DAIMLERCHRYSLER AG	46.156062 44.503391	ORD NPV(REGD) 406,173.35 391,629.84		34.690000 38.086141	305,272.00 335,158.04	0.70 0.06	-100,901.35 -56,471.80
	8,800.000								
NIG4	575602909	BAYERISCHE MOTOREN MERKE AG	32.550834 29.535798	EUR1 143,223.67 129,957.91		35.990000 39.513411	158,356.00 173,859.01	0.36 0.03	15,132.33 43,901.50
	4,400.000								
NIG8	710106907	PORSCHE AG	344.766643 309.224904	NON VTG PRF NPV 541,283.63 485,483.10		388.000000 425.985091	609,160.00 668,796.59	1.40 0.12	67,876.37 183,313.49
	1,570.000								
	30,770.000			1,626,849.73 1,467,578.14			1,557,588.00 1,710,075.42	3.58 0.30	-69,261.73 242,497.28
CONSUMER DISCRETIONARY MULTILINE RETAIL									
NIG4	504141904	METRO AG	46.458280 39.841642	ORD NPV 209,062.26 179,287.39		32.940000 36.164817	148,230.00 162,741.68	0.34 0.03	-60,832.26 -16,545.71
	4,500.000								
	4,500.000			209,062.26 179,287.39			148,230.00 162,741.68	0.34 0.03	-60,832.26 -16,545.71
CONSUMER DISCRETIONARY TEXTILES & APPAREL									
NIG6	403197908	ADIDAS SALOMON AG	57.144222 49.766292	DEM5 228,576.89 199,065.17		76.270000 83.736811	305,080.00 334,947.25	0.70 0.06	76,503.11 135,882.08
	4,000.000								
NIG8	7,300.000		63.741014 61.046684	465,309.40 445,640.79		76.270000 83.736811	556,771.00 611,278.72	1.28 0.11	91,461.60 165,637.93
	11,300.000			693,886.29 644,705.96			861,851.00 946,225.97	1.98 0.16	167,964.71 301,520.01

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	11,300.000			693,886.29 644,705.96		861,851.00 946,225.97	1.98 0.16	167,964.71 301,520.01	
	46,570.000			2,529,798.28 2,291,571.49		2,567,669.00 2,819,043.07	5.90 0.49	37,870.72 527,471.58	
FINANCIALS									
BANKS									
NIG4	575035902	DEUTSCHE BANK AG		ORD NPV (REGD)					
	7,000.000		52.574341	368,020.39	52.640000	368,480.00	0.85	459.61	
			61.400056	429,800.39	57.793441	404,554.09	0.07	-25,246.30	
NIG6	6,700.000		59.314716	397,408.60	52.640000	352,688.00	0.81	-44,720.60	
			54.015772	361,905.67	57.793441	387,216.06	0.07	25,310.39	
	13,700.000			765,428.99		721,168.00	1.66	-44,260.99	
				791,706.06		791,770.15	0.14	64.09	
	13,700.000			765,428.99		721,168.00	1.66	-44,260.99	
				791,706.06		791,770.15	0.14	64.09	
FINANCIALS									
DIVERSIFIED FINANCIALS									
NIG8	702196908	DEUTSCHE BOERSE AG		NPV					
	16,900.000		41.770143	705,915.41	44.030000	744,107.00	1.71	38,191.59	
			39.351021	665,032.26	48.340525	816,954.87	0.14	151,922.61	
	16,900.000			705,915.41		744,107.00	1.71	38,191.59	
				665,032.26		816,954.87	0.14	151,922.61	
FINANCIALS									
INSURANCE									
NIG4	523148906	ALLIANZ AG		NPV (REGD) (VINKULIERT)					
	3,000.000		115.693090	347,079.27	81.210000	243,630.00	0.56	-103,449.27	
			116.050697	348,152.09	89.160436	267,481.31	0.05	-80,670.78	
NIG4	529412900	MUENCHENER RUCKVERS AG		NPV (REGD)					
	3,000.000		134.998000	404,994.00	93.200000	279,600.00	0.64	-125,394.00	
			135.815897	407,447.69	102.324254	306,972.76	0.05	-100,474.93	

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	6,000.000			752,073.27 755,599.78		523,230.00 574,454.07	1.20 0.10	-228,843.27 -181,145.71	
	36,600.000			2,223,417.67 2,212,338.10		1,988,505.00 2,183,179.09	4.57 0.38	-234,912.67 -29,159.01	
HEALTH CARE									
HEALTH CARE PROVIDERS & SERVIC									
NIG6	510518905	CELESIO AG		NPV					
	11,400.000		37.767721	430,552.02	37.110000	423,054.00	0.97	-7,498.02	
			41.118131	468,746.69	40.743059	464,470.87	0.08	-4,275.82	
	11,400.000			430,552.02		423,054.00	0.97	-7,498.02	
				468,746.69		464,470.87	0.08	-4,275.82	
HEALTH CARE									
PHARMACEUTICALS									
NIG8	484575907	SCHERING AG		ORD NPV					
	15,600.000		52.127157	813,183.65	36.640000	571,584.00	1.31	-241,599.65	
			49.209394	767,666.54	40.227046	627,541.91	0.11	-140,124.63	
	15,600.000			813,183.65		571,584.00	1.31	-241,599.65	
				767,666.54		627,541.91	0.11	-140,124.63	
	27,000.000			1,243,735.67 1,236,413.23		994,638.00 1,092,012.78	2.29 0.19	-249,097.67 -144,400.45	
INDUSTRIALS									
INDUSTRIAL CONGLOMERATES									
NIG4	572797900	SIEMENS AG NPV (REGD)		NPV (REGD)					
	11,850.000		55.128680	653,274.86	56.400000	668,340.00	1.54	15,065.14	
			51.761047	613,368.41	61.921544	733,770.30	0.13	120,401.89	
NIG8	17,000.000		53.840484	915,288.22	56.400000	958,800.00	2.20	43,511.78	
			56.926676	967,753.49	61.921544	1,052,666.25	0.18	84,912.76	
	28,850.000			1,568,563.08 1,581,121.90		1,627,140.00 1,786,436.55	3.74 0.31	58,576.92 209,314.65	

STATE STREET

ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	28,850.000			1,568,563.08 1,581,121.90		1,627,140.00 1,786,436.55	3.74 0.31	58,576.92 205,314.65
<u>INDUSTRIALS</u>		<u>MACHINERY</u>						
NIG6	574081907 11,100.000	LINDE AG	50.301815 44.778914	NPV 558,350.15 497,045.94	38.110000 41.840958	423,021.00 464,434.64	0.97 0.08	-135,329.15 -32,611.30
	11,100.000			558,350.15 497,045.94		423,021.00 464,434.64	0.97 0.08	-135,329.15 -32,611.30
	39,950.000			2,126,913.23 2,078,167.84		2,050,161.00 2,250,871.19	4.71 0.39	-76,752.23 172,703.35
<u>INFORMATION TECHNOLOGY</u>		<u>SEMICONDUCTOR EQUIPMENT & PROD</u>						
NIG4	588950907 13,000.000	INFINEON TECHNOLOGIES AG	28.314097 26.943568	ORD NPV 368,083.26 350,266.38	13.340000 14.645982	173,420.00 190,397.77	0.40 0.03	-194,663.26 -159,868.61
	13,000.000			368,083.26 350,266.38		173,420.00 190,397.77	0.40 0.03	-194,663.26 -159,868.61
<u>INFORMATION TECHNOLOGY</u>		<u>SOFTWARE</u>						
NIG4	484628904 2,900.000	SAP AG	111.125883 112.436324	NPV 322,265.06 326,065.34	109.300000 120.000439	316,970.00 348,001.27	0.73 0.06	-5,295.06 21,935.93
	2,900.000			322,265.06 326,065.34		316,970.00 348,001.27	0.73 0.06	-5,295.06 21,935.93
	15,900.000			690,348.32 676,331.72		490,390.00 538,399.04	1.13 0.09	-199,958.32 -137,932.68

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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
<u>MATERIALS</u>		<u>CHEMICALS</u>						
NIG6	508657905 11,500.000	BASF AG	37.441402 39.494183	NPV 430,576.12 454,183.11	41.940000 46.045914	482,310.00 529,528.01	1.11 0.09	51,733.88 75,344.90
	11,500.000			430,576.12 454,183.11		482,310.00 529,528.01	1.11 0.09	51,733.88 75,344.90
<u>MATERIALS</u>		<u>METALS & MINING</u>						
NIG4	563692904 10,900.000	THYSSENKRUPP AG	17.247026 15.230597	NPV 187,992.58 166,013.51	12.340000 13.548083	134,506.00 147,674.10	0.31 0.03	-53,486.58 -18,339.41
	10,900.000			187,992.58 166,013.51		134,506.00 147,674.10	0.31 0.03	-53,486.58 -18,339.41
	22,400.000			618,568.70 620,196.62		616,816.00 677,202.11	1.42 0.12	-1,752.70 57,005.49
<u>TELECOMMUNICATION SERVICES</u>		<u>DIVERSIFIED TELECOMMUNICATION</u>						
NIG4	584235907 25,300.000	DEUTSCHE TELEKOM	13.532238 13.857728	NPV(REGD) 342,365.63 350,600.53	13.000000 14.272696	328,900.00 361,099.22	0.76 0.06	-13,465.63 10,498.69
	25,300.000			342,365.63 350,600.53		328,900.00 361,099.22	0.76 0.06	-13,465.63 10,498.69
	25,300.000			342,365.63 350,600.53		328,900.00 361,099.22	0.76 0.06	-13,465.63 10,498.69
<u>UTILITIES</u>		<u>ELECTRIC UTILITIES</u>						

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG6	494290901	E ON AG		NPV					
	12,000.000		47.569103 49.711956	570,829.24 596,543.47	47.100000 51.711077	565,200.00 620,532.92	1.30 0.11	-5,629.24 23,989.45	
	12,000.000			570,829.24 596,543.47		565,200.00 620,532.92	1.30 0.11	-5,629.24 23,989.45	
	12,000.000			570,829.24 596,543.47		565,200.00 620,532.92	1.30 0.11	-5,629.24 23,989.45	
	***** 225,720.000			***** 10,345,976.74 10,062,163.00		***** 9,602,279.00 10,542,339.42	***** 22.08 1.83	***** -743,697.74 480,176.42	
>> SPAIN									

CONSUMER DISCRETIONARY					SPECIALTY RETAIL				
NIG4	711131904	INDITEX		EURO.15					
	25,300.000		17.834352 15.850199	451,209.11 401,010.04	22.650000 24.867429	573,045.00 629,145.94	1.32 0.11	121,835.89 228,135.90	
	25,300.000			451,209.11 401,010.04		573,045.00 629,145.94	1.32 0.11	121,835.89 228,135.90	
	25,300.000			451,209.11 401,010.04		573,045.00 629,145.94	1.32 0.11	121,835.89 228,135.90	
ENERGY					OIL & GAS				
NIG4	566935904	REPSOL YPF SA)		EUR1(REGD)					
	13,000.000		13.367856 14.393024	173,782.13 187,109.31	15.380000 16.885698	199,940.00 219,514.07	0.46 0.04	26,157.87 32,404.76	
	13,000.000			173,782.13 187,109.31		199,940.00 219,514.07	0.46 0.04	26,157.87 32,404.76	
	13,000.000			173,782.13 187,109.31		199,940.00 219,514.07	0.46 0.04	26,157.87 32,404.76	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
FINANCIALS									
BANKS									
NIG4	550190904	BBVA (BILB VIZ ARG)		EURO.49					
	70,200.000		12.729742 12.477953	893,627.87 875,952.27	9.750000 10.704522	684,450.00 751,457.46	1.57 0.13	-209,177.87 -124,494.81	
	70,200.000			893,627.87 875,952.27		684,450.00 751,457.46	1.57 0.13	-209,177.87 -124,494.81	
	70,200.000			893,627.87 875,952.27		684,450.00 751,457.46	1.57 0.13	-209,177.87 -124,494.81	
INDUSTRIALS									
COMMERCIAL SERVICES & SUPPLIES									
NIG8	578813909	AMADEUS GLOBAL TRAVEL		SER A EURO.01					
	84,000.000		4.526750 5.032883	380,246.96 422,762.18	6.100000 6.697188	512,400.00 562,563.82	1.18 0.10	132,153.04 139,801.64	
	84,000.000			380,246.96 422,762.18		512,400.00 562,563.82	1.18 0.10	132,153.04 139,801.64	
	84,000.000			380,246.96 422,762.18		512,400.00 562,563.82	1.18 0.10	132,153.04 139,801.64	
TELECOMMUNICATION SERVICES									
DIVERSIFIED TELECOMMUNICATION									
NIG4	573252905	TELEFONICA SA		EUR 1					
	41,607.000		9.388954 10.443500 14.878931 13.161518	390,646.19 434,522.69 706,213.56 624,698.30	10.720000 11.769485 10.720000 11.769485	446,027.04 489,692.96 508,814.08 558,626.83	1.03 0.08 1.17 0.10	55,380.85 55,170.27 -197,399.48 -66,071.47	
	89,071.000			1,096,859.75 1,059,220.99		954,841.12 1,048,319.79	2.20 0.18	-142,018.63 -10,901.20	
	89,071.000			1,096,859.75 1,059,220.99		954,841.12 1,048,319.79	2.20 0.18	-142,018.63 -10,901.20	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
TELECOMMUNICATION SERVICES									
WIRELESS TELECOMMUNICATION SER									
	469553903	TELEFONICA	MOVILES	EURO.5					
NIG6	13,713.000		6.234129 7.013610	85,488.61 96,177.63	7.120000 7.817046	97,636.56 107,195.15	0.22 0.02	12,147.95 11,017.52	
	13,713.000			85,488.61 96,177.63		97,636.56 107,195.15	0.22 0.02	12,147.95 11,017.52	
	102,784.000			1,182,348.36 1,155,398.62		1,052,477.68 1,155,514.94	2.42 0.20	-129,870.68 116.32	
	***** 295,284.000			***** 3,081,214.43 3,042,232.42		***** 3,022,312.68 3,318,196.23	***** 6.95 0.58	***** -58,901.75 275,963.81	
>> FINLAND									

INFORMATION TECHNOLOGY									
COMMUNICATIONS EQUIPMENT									
	590294906	NOKIA (AB)	OY	EURO.06					
NIG4	42,400.000		17.556358 16.383884	744,389.58 694,676.69	14.920000 16.380664	632,608.00 694,540.14	1.45 0.12	-111,781.58 -136.55	
	42,400.000			744,389.58 694,676.69		632,608.00 694,540.14	1.45 0.12	-111,781.58 -136.55	
INFORMATION TECHNOLOGY									
IT CONSULTING & SERVICES									
	547970905	TIETOENATOR	OYJ	ORD NPY					
NIG6	21,000.000		31.468498 27.966825	660,838.46 587,303.32	16.210000 17.796954	340,410.00 373,736.04	0.78 0.06	-320,428.46 -213,567.28	
	21,000.000			660,838.46 587,303.32		340,410.00 373,736.04	0.78 0.06	-320,428.46 -213,567.28	
	63,400.000			1,405,228.04 1,281,980.01		973,018.00 1,068,276.18	2.24 0.19	-432,210.04 -213,703.83	

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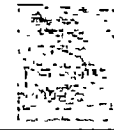
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
MATERIALS									
PAPER & FOREST PRODUCTS									
	505125906	UPM KYMENE	OY	NPY					
NIG4	15,200.000		13.890883 13.905879	211,141.42 211,369.36	16.500000 18.115345	250,800.00 275,353.25	0.58 0.05	39,658.58 63,983.89	
NIG6	23,200.000		15.571575 15.358098	361,260.54 356,307.87	16.500000 18.115345	382,800.00 420,276.01	0.88 0.07	21,539.46 63,968.14	
	38,400.000			572,401.96 567,677.23		633,600.00 695,629.26	1.46 0.12	61,198.04 127,952.03	
	38,400.000			572,401.96 567,677.23		633,600.00 695,629.26	1.46 0.12	61,198.04 127,952.03	
	38,400.000			572,401.96 567,677.23		633,600.00 695,629.26	1.46 0.12	61,198.04 127,952.03	
	***** 101,800.000			***** 1,977,630.00 1,849,657.24		***** 1,606,618.00 1,763,905.44	***** 3.69 0.31	***** -371,012.00 -85,751.80	
>> FRANCE									

CONSUMER DISCRETIONARY									
AUTOMOBILES									
	471279901	RENAULT (REGIE	NATIONALE)	EUR3.81					
NIG4	12,100.000		50.317740 45.468012	608,844.65 550,162.94	54.900000 60.274695	664,290.00 729,323.80	1.53 0.13	55,445.35 179,160.86	
	12,100.000			608,844.65 550,162.94		664,290.00 729,323.80	1.53 0.13	55,445.35 179,160.86	
CONSUMER DISCRETIONARY									
HOTELS RESTAURANTS & LEISURE									
	585284904	ACCOR		EUR3					
NIG4	3,800.000		48.044305 41.482874	182,568.36 157,634.92	35.490000 38.964461	134,862.00 148,064.95	0.31 0.03	-47,706.36 -9,569.97	

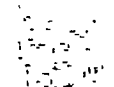
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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	3,800.000			182,568.36 157,634.92		134,862.00 148,064.95	0.31 0.03	-47,706.36 -9,569.97
<u>CONSUMER DISCRETIONARY</u>		<u>HOUSEHOLD DURABLES</u>						
NIG8	598893907	THOMSON SA		EUR3.75				
	20,000.000		18.493845 18.294184	369,876.90 365,883.68	16.570000 18.192198	331,400.00 363,843.97	0.76 0.06	-38,476.90 -2,039.71
	20,000.000			369,876.90 365,883.68		331,400.00 363,843.97	0.76 0.06	-38,476.90 -2,039.71
<u>CONSUMER DISCRETIONARY</u>		<u>MEDIA</u>						
NIG4	483477907	VIVENDI UNIVERSAL		EUR5.5				
	31,500.000		31.735877 28.728350	999,680.11 904,943.03	15.310000 16.808845	482,265.00 529,478.61	1.11 0.09	-517,415.11 -375,464.42
	31,500.000			999,680.11 904,943.03		482,265.00 529,478.61	1.11 0.09	-517,415.11 -375,464.42
	67,400.000			2,160,970.02 1,978,624.57		1,612,817.00 1,770,711.33	3.71 0.31	-548,153.02 -207,913.24
<u>CONSUMER STAPLES</u>		<u>FOOD & DRUG RETAILING</u>						
NIG4	564156909	CARREFOUR		EUR2.50				
	3,100.000		53.751332 50.347626	166,629.13 156,077.64	45.400000 49.844647	140,740.00 154,518.41	0.32 0.03	-25,889.13 -1,559.23
	3,100.000			166,629.13 156,077.64		140,740.00 154,518.41	0.32 0.03	-25,889.13 -1,559.23
<u>CONSUMER STAPLES</u>		<u>FOOD PRODUCTS</u>						



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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG4	598181907	DANONE		EUR1				
	3,100.000		124.572542 129.146739	386,174.88 400,354.89	124.900000 137.127675	387,190.00 425,095.79	0.89 0.07	1,015.12 24,740.90
NIG6	2,860.000		141.706336 125.710077	405,280.12 359,530.82	124.900000 137.127675	357,214.00 392,185.15	0.82 0.07	-48,066.12 32,654.33
	5,960.000			791,455.00 759,885.71		744,404.00 817,280.94	1.71 0.14	-47,051.00 57,395.23
	5,960.000			791,455.00 759,885.71		744,404.00 817,280.94	1.71 0.14	-47,051.00 57,395.23
<u>CONSUMER STAPLES</u>		<u>PERSONAL PRODUCTS</u>						
NIG4	405780909	LOREAL		EURO.2				
	3,500.000		60.234866 65.140291	210,822.03 227,991.02	63.300000 69.497052	221,550.00 243,239.68	0.51 0.04	10,727.97 15,248.66
NIG8	4,400.000		63.010457 68.603377	277,246.01 301,854.86	63.300000 69.497052	278,520.00 305,787.03	0.64 0.05	1,273.99 3,932.17
	7,900.000			488,068.04 529,845.88		500,070.00 549,026.71	1.15 0.10	12,001.96 19,180.83
	7,900.000			488,068.04 529,845.88		500,070.00 549,026.71	1.15 0.10	12,001.96 19,180.83
	16,960.000			1,446,152.17 1,445,809.23		1,385,214.00 1,520,826.06	3.19 0.26	-60,938.17 75,016.83
<u>ENERGY</u>		<u>OIL & GAS</u>						
NIG6	490541000	TOTAL SA		EUR10 SERIE B				
	5,000.000		147.683364 137.912980	738,416.82 689,564.90	139.700000 153.376591	698,500.00 766,882.95	1.61 0.13	-39,916.82 77,318.05
	5,000.000			738,416.82 689,564.90		698,500.00 766,882.95	1.61 0.13	-39,916.82 77,318.05
	5,000.000			738,416.82 689,564.90		698,500.00 766,882.95	1.61 0.13	-39,916.82 77,318.05



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
FINANCIALS									
BANKS									
NIG6	596651901	SOC GENERALE		EUR1.25					
	6,000.000		50.330212	301,981.27	60.400000	362,400.00	0.83	60,418.73	
			49.762915	298,577.49	66.313143	397,878.86	0.07	99,301.37	
NIG8	11,000.000		52.380486	576,185.35	60.400000	664,400.00	1.53	88,214.65	
			53.889305	592,782.36	66.313143	729,444.57	0.13	136,662.21	
	17,000.000			878,166.62		1,026,800.00	2.36	148,633.38	
				891,359.85		1,127,323.43	0.20	235,963.58	
NIG4	730968906	BNP PARIBAS		EUR2					
	22,500.000		41.320614	929,713.81	45.380000	1,021,050.00	2.35	91,336.19	
			41.623305	936,524.36	49.822689	1,121,010.51	0.19	184,486.15	
NIG6	6,900.000		39.877445	275,154.37	45.380000	313,122.00	0.72	37,967.63	
			42.369806	292,351.66	49.822689	343,776.56	0.06	51,424.90	
	29,400.000			1,204,868.18		1,334,172.00	3.07	129,303.82	
				1,228,876.02		1,464,787.07	0.25	235,911.05	
	46,400.000			2,083,034.80		2,360,972.00	5.43	277,937.20	
				2,120,235.87		2,592,110.50	0.45	471,874.63	
FINANCIALS									
DIVERSIFIED FINANCIALS									
NIG8	715377909	EURONEXT		EUR1					
	14,500.000		21.203557	307,451.57	22.820000	330,890.00	0.76	23,438.43	
			24.817292	359,850.74	25.054072	363,284.04	0.06	3,433.30	
	14,500.000			307,451.57		330,890.00	0.76	23,438.43	
				359,850.74		363,284.04	0.06	3,433.30	
FINANCIALS									
INSURANCE									
NIG6	708842901	AXA		EUR2.29					
	27,000.000		23.722786	640,515.22	16.150000	436,050.00	1.00	-204,465.22	
			21.800724	588,619.56	17.731080	478,739.17	0.08	-109,880.39	

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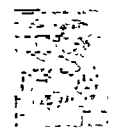
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	27,000.000			640,515.22		436,050.00	1.00	-204,465.22	
				588,619.56		478,739.17	0.08	-109,880.39	
	87,900.000			3,031,001.59		3,127,912.00	7.19	96,910.41	
				3,068,706.17		3,434,133.71	0.60	365,427.54	
HEALTH CARE									
HEALTH CARE EQUIPMENT & SUPPLI									
NIG4	721247906	ESSILOR INTL		EURO.35					
	5,500.000		40.289927	221,594.60	37.000000	203,500.00	0.47	-18,094.60	
			40.444493	222,444.71	40.622290	223,422.59	0.04	977.88	
NIG8	15,800.000		31.414406	496,347.62	37.000000	584,600.00	1.34	88,252.38	
			27.106946	428,289.75	40.622290	641,832.18	0.11	213,542.43	
	21,300.000			717,942.22		788,100.00	1.81	70,157.78	
				650,734.46		865,254.77	0.15	214,520.31	
	21,300.000			717,942.22		788,100.00	1.81	70,157.78	
				650,734.46		865,254.77	0.15	214,520.31	
HEALTH CARE									
PHARMACEUTICALS									
NIG6	473681906	AVENTIS SA		EUR3.82					
	9,100.000		45.636297	415,290.30	44.240000	402,584.00	0.93	-12,706.30	
			49.798091	453,162.63	48.571084	441,996.86	0.08	-11,165.77	
NIG4	567173901	SANOFI SYNTHELABO		EUR2					
	33,440.000		39.466936	1,319,774.34	51.200000	1,712,128.00	3.94	392,353.66	
			38.903602	1,300,936.45	56.212466	1,879,744.85	0.33	578,808.40	
	42,540.000			1,735,064.64		2,114,712.00	4.86	379,647.36	
				1,754,099.08		2,321,741.71	0.40	567,642.63	
	63,840.000			2,453,006.86		2,902,812.00	6.68	449,805.14	
				2,404,833.54		3,186,996.48	0.55	782,162.94	
INDUSTRIALS									
AEROSPACE & DEFENSE									

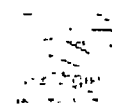
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG6	401225909	EADS(EURO AERO)			DEF EUR1				
	29,000.000		16.767243 14.791719	486,250.04 428,959.85	14.400000 15.809756	417,600.00 458,482.92	0.96 0.08	-68,650.04 29,523.07	
	29,000.000			486,250.04 428,959.85		417,600.00 458,482.92	0.96 0.08	-68,650.04 29,523.07	
INDUSTRIALS									
ELECTRICAL EQUIPMENT									
NIG4	483410007	SCHNEIDER ELECTRIC			EUR8				
	8,200.000		49.888290 47.023156	409,083.98 385,589.88	49.180000 53.994708	403,276.00 442,756.61	0.93 0.08	-5,807.98 57,166.73	
NIG6	9,100.000		69.859874 64.051015	635,724.85 582,864.24	49.180000 53.994708	447,538.00 491,351.84	1.03 0.09	-188,186.85 -91,512.40	
	17,300.000			1,044,808.83 968,454.12		850,814.00 934,108.45	1.96 0.16	-193,994.83 -34,345.67	
17,300.000				1,044,808.83 968,454.12		850,814.00 934,108.45	1.96 0.16	-193,994.83 -34,345.67	
46,300.000				1,531,058.87 1,397,413.97		1,268,414.00 1,392,591.37	2.92 0.24	-262,644.87 -4,822.60	
INFORMATION TECHNOLOGY									
SEMICONDUCTOR EQUIPMENT & PROD									
NIG4	596233908	STMICROELECTRONICS			EUR1.04				
	15,300.000		16.065397 16.226685	245,800.58 248,268.28	22.650000 24.867429	346,545.00 380,471.66	0.80 0.07	100,744.42 132,203.38	
	15,300.000			245,800.58 248,268.28		346,545.00 380,471.66	0.80 0.07	100,744.42 132,203.38	
15,300.000				245,800.58 248,268.28		346,545.00 380,471.66	0.80 0.07	100,744.42 132,203.38	
MATERIALS									
CHEMICALS									



STATE STREET

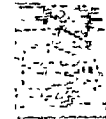
ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	401140009	AIR LIQUIDE(L)			EUR11				
	3,000.000		138.809283 123.816640	416,427.85 371,449.92	130.800000 143.605283	392,400.00 430,815.85	0.90 0.07	-24,027.85 59,365.93	
	3,000.000			416,427.85 371,449.92		392,400.00 430,815.85	0.90 0.07	-24,027.85 59,365.93	
MATERIALS									
CONSTRUCTION MATERIALS									
NIG6	450270004	LAFARGE			EUR4(BR)				
	5,308.000		75.517059 75.775475	400,844.55 402,216.22	61.150000 67.136568	324,584.20 356,360.90	0.75 0.06	-76,260.35 -45,855.32	
	5,308.000			400,844.55 402,216.22		324,584.20 356,360.90	0.75 0.06	-76,260.35 -45,855.32	
MATERIALS									
METALS & MINING									
NIG4	494379902	PECHINEY			EUR15.25(ORD)				
	4,472.000		31.248875 40.948386	139,744.97 183,121.18	46.170000 50.690030	206,472.24 226,685.81	0.47 0.04	66,727.27 43,564.63	
NIG6	8,600.000		54.628323 49.333440	469,803.58 424,267.58	46.170000 50.690030	397,062.00 435,934.26	0.91 0.08	-72,741.58 11,666.68	
	13,072.000			609,548.55 607,388.76		603,534.24 662,620.07	1.39 0.11	-6,014.31 55,231.31	
NIG6	728187907	ARCELOR			NPV				
	27,500.000		12.997566 11.866896	357,433.07 326,339.65	11.750000 12.900322	323,125.00 354,758.85	0.74 0.06	-34,308.07 28,419.20	
	40,572.000			966,981.62 933,728.41		926,659.24 1,017,378.92	2.13 0.18	-40,322.38 83,650.51	
	48,880.000			1,784,254.02 1,707,394.55		1,643,643.44 1,804,555.67	3.78 0.31	-140,610.58 97,161.12	



STATE STREET

ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
FINANCIALS		BANKS						
NIG8	307073908	BK OF IRELAND		ORD STK EURO.64				
	42,501.000		8.042815	341,827.67	10.820000	459,860.82	1.06	118,033.15
			8.218770	349,305.94	11.879275	504,881.06	0.09	155,575.12
	42,501.000			341,827.67		459,860.82	1.06	118,033.15
				349,305.94		504,881.06	0.09	155,575.12
	42,501.000			341,827.67		459,860.82	1.06	118,033.15
				349,305.94		504,881.06	0.09	155,575.12
	*****			*****		*****	****	*****
	42,501.000			341,827.67		459,860.82	1.06	118,033.15
				349,305.94		504,881.06	0.09	155,575.12
>> ITALY								

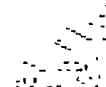
ENERGY		ENERGY EQUIPMENT & SERVICES						
NIG6	476876008	SAIPEM		EUR1				
	63,000.000		6.041439	380,610.68	6.830000	430,290.00	0.99	49,679.32
			6.046817	380,949.50	7.498655	472,415.27	0.08	91,465.77
	63,000.000			380,610.68		430,290.00	0.99	49,679.32
				380,949.50		472,415.27	0.08	91,465.77
ENERGY		OIL & GAS						
NIG4	714505906	ENI		EUR1				
	33,800.000		11.714478	395,949.36	13.760000	465,088.00	1.07	69,138.64
			12.168416	411,292.45	15.107100	510,619.98	0.09	99,327.53
NIG6	44,000.000		11.285142	496,546.27	13.760000	605,440.00	1.39	108,893.73
			10.341008	455,004.37	15.107100	664,712.41	0.12	209,708.04
	*****			*****		*****	****	*****
	77,800.000			892,495.63		1,070,528.00	2.46	178,032.37
				866,296.82		1,175,332.39	0.20	309,035.57



STATE STREET

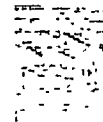
ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	77,800.000			892,495.63		1,070,528.00	2.46	178,032.37
				866,296.82		1,175,332.39	0.20	309,035.57
	140,800.000			1,273,106.31		1,500,818.00	3.45	227,711.69
				1,247,246.32		1,647,747.66	0.29	400,501.34
FINANCIALS		BANKS						
NIG8	423244003	UNICREDITO ITALIAN		EURO.50				
	147,000.000		5.484502	806,221.84	4.230000	621,810.00	1.43	-184,411.84
			4.919007	723,094.10	4.644116	682,685.02	0.12	-40,409.08
	147,000.000			806,221.84		621,810.00	1.43	-184,411.84
				723,094.10		682,685.02	0.12	-40,409.08
	147,000.000			806,221.84		621,810.00	1.43	-184,411.84
				723,094.10		682,685.02	0.12	-40,409.08
	*****			*****		*****	****	*****
	287,800.000			2,079,328.15		2,122,628.00	4.88	43,299.85
				1,970,340.42		2,330,432.68	0.40	360,092.26
>> LUXEMBOURG								

CONSUMER DISCRETIONARY		MEDIA						
NIG4	549343903	SES GLOBAL		FDR EACH REP 1 A NPV				
	18,400.000		6.509460	119,774.07	6.850000	126,040.00	0.29	6,265.93
			6.655532	122,461.78	7.520613	138,379.28	0.02	15,917.50
	18,400.000			119,774.07		126,040.00	0.29	6,265.93
				122,461.78		138,379.28	0.02	15,917.50
	*****			*****		*****	****	*****
	18,400.000			119,774.07		126,040.00	0.29	6,265.93
				122,461.78		138,379.28	0.02	15,917.50



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
CONSUMER DISCRETIONARY									
HOUSEHOLD DURABLES									
NIG4	598662906	PHILIPS ELEC(KON)		EURO.20					
	13,300.000		31.011402	412,451.65	22.200000	295,260.00	0.68	-117,191.65	
			28.184617	374,855.40	24.373374	324,165.87	0.06	-50,689.53	
NIG6	17,400.000		16.575536	288,414.32	22.200000	386,280.00	0.89	97,865.68	
			19.060205	331,647.56	24.373374	424,096.70	0.07	92,449.14	
	30,700.000			700,865.97		681,540.00	1.57	-19,325.97	
				706,502.96		748,262.57	0.13	41,759.61	
	30,700.000			700,865.97		681,540.00	1.57	-19,325.97	
				706,502.96		748,262.57	0.13	41,759.61	
CONSUMER DISCRETIONARY									
MEDIA									
NIG4	414881904	REED ELSEVIER NV		EURO.06					
	5,400.000		10.138346	54,747.07	10.040000	54,216.00	0.12	-531.07	
			11.838217	63,926.37	11.022913	59,523.73	0.01	-4,402.64	
NIG4	497095901	VNU NV		EURO.20					
	8,228.000		46.359543	381,446.32	28.300000	232,852.40	0.54	-148,593.92	
			41.863623	344,453.89	31.070562	255,648.58	0.04	-88,805.31	
	13,628.000			436,193.39		287,068.40	0.66	-149,124.99	
				408,380.26		315,172.31	0.05	-93,207.95	
	62,728.000			1,256,833.43		1,094,648.40	2.52	-162,185.03	
				1,237,345.00		1,201,814.16	0.21	-35,530.84	
CONSUMER STAPLES									
BEVERAGES									
NIG4	710802901	HEINEKEN HOLDING		A EUR2					
	10,625.000		27.641020	293,685.84	29.050000	308,656.25	0.71	14,970.41	
			29.429409	312,687.47	31.893987	338,873.61	0.06	26,186.14	



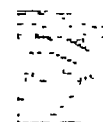
STATE STREET

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** NO NAME ON RECORD **
— COMPOSITE —
ACCOUNT POSITION APPRAISAL

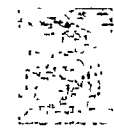
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AS-OF DATE: 31AUG03

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	710804907	HEINEKEN NV		EUR2					
	20,062.000		28.982879	581,454.52	34.810000	698,358.22	1.61	116,903.70	
			31.912008	640,218.70	38.217889	766,727.29	0.13	126,508.59	
	30,687.000			875,140.36		1,007,014.47	2.32	131,874.11	
				952,906.17		1,105,600.90	0.19	152,694.73	
CONSUMER STAPLES									
FOOD PRODUCTS									
NIG4	540260908	NUMICO (KON) NV		CVA (PART EXCH) EURO.25					
	5,400.000		25.417250	137,253.15	17.670000	95,418.00	0.22	-41,835.15	
			23.685635	127,902.43	19.399888	104,759.40	0.02	-23,143.03	
NIG4	564089902	UNILEVER NV		CVA NLG1.12					
	9,000.000		48.873961	439,865.65	50.700000	456,300.00	1.05	16,434.35	
			55.044671	495,402.04	55.663516	500,971.64	0.09	5,569.60	
	14,400.000			577,118.80		551,718.00	1.27	-25,400.80	
				623,304.47		605,731.04	0.11	-17,573.43	
	45,087.000			1,452,259.16		1,558,732.47	3.58	106,473.31	
				1,576,210.64		1,711,331.94	0.30	135,121.30	
ENERGY									
OIL & GAS									
NIG4	520270901	ROYAL DUTCH PETROL		EURO.56(BR)					
	36,000.000		51.511191	1,854,402.89	40.650000	1,463,400.00	3.37	-391,002.89	
			47.577712	1,712,797.62	44.629624	1,606,666.45	0.28	-106,131.17	
	36,000.000			1,854,402.89		1,463,400.00	3.37	-391,002.89	
				1,712,797.62		1,606,666.45	0.28	-106,131.17	
	36,000.000			1,854,402.89		1,463,400.00	3.37	-391,002.89	
				1,712,797.62		1,606,666.45	0.28	-106,131.17	
FINANCIALS									
BANKS									



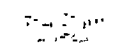
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	525076907	ABN AMRO HLDGS NV		EURO.56					
	55,226.000		17.609259 17.646954	972,488.94 974,570.68	15.950000 17.511500	880,854.70 967,090.13	2.03 0.17	-91,634.24 -7,480.55	
	55,226.000			972,488.94 974,570.68		880,854.70 967,090.13	2.03 0.17	-91,634.24 -7,480.55	
<u>FINANCIALS</u>		<u>DIVERSIFIED FINANCIALS</u>							
NIG4	715418901	ING GROEP NV		CVA EURO.24					
	29,100.000		20.578726 20.310780	598,840.93 591,043.70	17.760000 19.498699	516,816.00 567,412.14	1.19 0.10	-82,024.93 -23,631.56	
NIG6	28,965.000		25.802078 23.378530	747,357.19 677,159.11	17.760000 19.498699	514,418.40 564,779.82	1.18 0.10	-232,938.79 -112,379.29	
NIG8	39,133.000		18.732103 19.186062	733,043.40 750,808.18	17.760000 19.498699	695,002.08 763,042.59	1.60 0.13	-38,041.32 12,234.41	
	97,198.000			2,079,241.52 2,019,010.99		1,726,236.48 1,895,234.55	3.97 0.33	-353,005.04 -123,776.44	
	97,198.000			2,079,241.52 2,019,010.99		1,726,236.48 1,895,234.55	3.97 0.33	-353,005.04 -123,776.44	
<u>FINANCIALS</u>		<u>INSURANCE</u>							
NIG4	592737902	AEGON NV		EURO.12					
	93,381.000		25.699961 25.977146	2,399,888.06 2,425,771.84	11.280000 12.384309	1,053,337.68 1,156,459.14	2.42 0.20	-1,346,550.38 -1,269,312.70	
	93,381.000			2,399,888.06 2,425,771.84		1,053,337.68 1,156,459.14	2.42 0.20	-1,346,550.38 -1,269,312.70	
	245,805.000			5,451,618.52 5,419,353.51		3,660,428.86 4,018,783.82	8.42 0.70	-1,791,189.66 -1,400,569.69	
<u>INFORMATION TECHNOLOGY</u>		<u>SEMICONDUCTOR EQUIPMENT & PROD</u>							



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	594936908	ASML HOLDING NV		EURO.02					
	17,300.000		2.820816 3.726884	48,800.12 64,475.10	14.350000 15.754861	248,255.00 272,559.09	0.57 0.05	199,454.88 208,083.99	
	17,300.000			48,800.12 64,475.10		248,255.00 272,559.09	0.57 0.05	199,454.88 208,083.99	
	17,300.000			48,800.12 64,475.10		248,255.00 272,559.09	0.57 0.05	199,454.88 208,083.99	
<u>MATERIALS</u>		<u>CHEMICALS</u>							
NIG6	545831901	AKZO NOBEL NV		EUR2					
	9,500.000		39.607792 38.786464	376,274.02 368,471.41	29.860000 32.783286	283,670.00 311,441.21	0.65 0.05	-92,604.02 -57,030.20	
NIG6	577398902	DSM NV		EUR3					
	10,500.000		44.570612 38.582595	467,991.43 405,117.25	41.450000 45.507943	435,225.00 477,833.40	1.00 0.08	-32,766.43 72,716.15	
	20,000.000			844,265.45 773,588.66		718,895.00 789,274.61	1.65 0.14	-125,370.45 15,685.95	
	20,000.000			844,265.45 773,588.66		718,895.00 789,274.61	1.65 0.14	-125,370.45 15,685.95	
<u>TELECOMMUNICATION SERVICES</u>		<u>DIVERSIFIED TELECOMMUNICATION</u>							
NIG4	595607904	KON KPN NV		EURO.24					
	101,000.000		5.558234 5.483982	561,381.63 553,882.16	6.310000 6.927747	637,310.00 699,702.47	1.47 0.12	75,928.37 145,820.31	
	101,000.000			561,381.63 553,882.16		637,310.00 699,702.47	1.47 0.12	75,928.37 145,820.31	
	101,000.000			561,381.63 553,882.16		637,310.00 699,702.47	1.47 0.12	75,928.37 145,820.31	
	509,520.000			11,349,787.13 11,215,190.91		9,255,629.73 10,161,753.26	21.28 1.76	-2,094,157.40 -1,053,377.65	
	1,965,065.000			46,395,437.50 45,128,207.60		41,552,405.47 45,620,374.23	95.55 7.91	-4,843,032.03 492,166.63	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			UNREAL GN/LS
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
POUND STERLING						EXCHANGE RATE		0.632211	
CONSUMER DISCRETIONARY			HOTELS RESTAURANTS & LEISURE						
NIG4	053315909	COMPASS GROUP		ORD GBPO.10					
	17,200.000		4.529559	77,908.42	3.502500	60,243.00	0.43	-17,665.42	
			6.677044	114,845.15	5.540081	95,289.39	0.02	-19,555.76	
NIG6	58,000.000		4.928613	285,859.58	3.502500	203,145.00	1.44	-82,714.58	
			7.026823	407,555.72	5.540081	321,324.68	0.06	-86,231.04	
	75,200.000			363,768.00		263,388.00	1.87	-100,380.00	
				522,400.87		416,614.07	0.07	-105,786.80	
	75,200.000			363,768.00		263,388.00	1.87	-100,380.00	
				522,400.87		416,614.07	0.07	-105,786.80	
CONSUMER DISCRETIONARY			INTERNET & CATALOG RETAIL						
NIG6	038470001	GUS PLC		ORD GBPO.25					
	49,488.000		4.737066	234,427.90	6.840000	338,497.92	2.40	104,070.02	
			6.969960	344,929.40	10.819173	535,419.22	0.09	190,489.82	
	49,488.000			234,427.90		338,497.92	2.40	104,070.02	
				344,929.40		535,419.22	0.09	190,489.82	
CONSUMER DISCRETIONARY			MEDIA						
NIG4	067760009	PEARSON		ORD GBPO.25					
	60,200.000		9.642056	580,451.80	6.180000	372,036.00	2.64	-208,415.80	
			14.007723	843,264.93	9.775217	588,468.09	0.10	-254,796.84	
NIG8	33,818.000		12.640833	427,487.68	6.180000	208,995.24	1.48	-218,492.44	
			19.078943	645,211.68	9.775217	330,578.30	0.06	-314,633.38	
	94,018.000			1,007,939.48		581,031.24	4.12	-426,908.24	
				1,488,476.61		919,046.39	0.16	-569,430.22	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			UNREAL GN/LS
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	073083909	REED ELSEVIER PLC		ORD GBPO.125					
	17,200.000		5.127977	88,201.21	4.850000	83,420.00	0.59	-4,781.21	
			8.413866	144,718.50	7.671489	131,949.62	0.02	-12,768.88	
	111,218.000			1,096,140.69		664,451.24	4.71	-431,689.45	
				1,633,195.11		1,050,996.01	0.18	-582,199.10	
CONSUMER DISCRETIONARY			MULTILINE RETAIL						
NIG4	312748908	MARKS + SPENCER GP		ORD GBPO.25					
	57,985.000		2.640994	153,138.04	3.045000	176,564.32	1.25	23,426.28	
			3.794577	220,028.54	4.816430	279,280.68	0.05	59,252.14	
	57,985.000			153,138.04		176,564.32	1.25	23,426.28	
				220,028.54		279,280.68	0.05	59,252.14	
CONSUMER DISCRETIONARY			SPECIALTY RETAIL						
NIG6	004037909	SIGNET GROUP		ORD GBPO.005					
	291,000.000		0.844784	245,832.18	1.092500	317,917.50	2.25	72,085.32	
			1.293301	376,350.56	1.728062	502,866.13	0.09	126,515.57	
NIG6	330401902	KESA ELECTRICALS		ORD GBPO.25					
	24,890.000		2.112733	52,585.92	2.235000	55,629.15	0.39	3,043.23	
			3.145873	78,300.78	3.535212	87,991.43	0.02	9,690.65	
NIG6	331952903	KINGFISHER		ORD GBPO.157142857					
	108,897.000		3.019167	328,778.19	2.720000	296,199.84	2.10	-32,578.35	
			4.495559	489,552.91	4.302361	468,514.21	0.08	-21,038.70	
	424,787.000			627,196.29		669,746.49	4.75	42,550.20	
				944,204.25		1,059,371.77	0.18	115,167.52	
	718,678.000			2,474,670.92		2,112,647.97	14.98	-362,022.95	
				3,664,758.17		3,361,681.75	0.58	-323,076.42	
CONSUMER STAPLES			FOOD & DRUG RETAILING						

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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG6	088470000	TESCO		ORD GBPO.05				
	88,000.000		1.687049	148,460.32	2.160000	190,080.00	1.35	41,619.68
			2.686384	236,401.79	3.416581	300,659.12	0.05	64,257.33
NIG6	323107904	BOOTS GROUP		ORD GBPO.25				
	40,000.000		5.736706	229,468.24	6.610000	264,400.00	1.87	34,931.76
			8.446009	337,840.38	10.455370	418,214.80	0.07	80,374.42
	128,000.000			377,928.56		454,480.00	3.22	76,551.44
				574,242.17		718,873.92	0.12	144,631.75
CONSUMER STAPLES		FOOD PRODUCTS						
NIG4	057487902	UNILEVER		ORD GBPO.014				
	38,500.000		4.900222	188,658.56	5.145000	198,082.50	1.40	9,423.94
			7.134130	274,663.99	8.138106	313,317.07	0.05	38,653.08
NIG6	66,000.000		3.929133	259,322.77	5.145000	339,570.00	2.41	80,247.23
			6.167786	407,073.88	8.138106	537,114.98	0.09	130,041.10
	104,500.000			447,981.33		537,652.50	3.81	89,671.17
				681,737.87		850,432.05	0.15	168,694.18
NIG8	061070900	CADBURY SCHNEPPES		ORD GBPO.125				
	60,000.000		3.847747	230,864.82	3.820000	229,200.00	1.62	-1,664.82
			6.186019	371,161.13	6.042287	362,537.19	0.06	-8,623.94
	164,500.000			678,846.15		766,852.50	5.44	88,006.35
				1,052,899.00		1,212,969.24	0.21	160,070.24
CONSUMER STAPLES		HOUSEHOLD PRODUCTS						
NIG4	072787906	RECKITT BENCKISER PLC		ORD GBPO.105263				
	6,400.000		10.366934	66,348.38	11.900000	76,160.00	0.54	9,811.62
			16.261897	104,076.14	18.822830	120,466.11	0.02	16,389.97
NIG8	27,839.000		6.817658	189,796.79	11.900000	331,284.10	2.35	141,487.31
			10.846776	301,963.41	18.822830	524,008.76	0.09	222,045.35
	34,239.000			256,145.17		407,444.10	2.89	151,298.93
				406,039.55		644,474.87	0.11	238,435.32

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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	34,239.000			256,145.17		407,444.10	2.89	151,298.93
				406,039.55		644,474.87	0.11	238,435.32
	326,739.000			1,312,919.88		1,628,776.60	11.55	315,856.72
				2,033,180.72		2,576,318.03	0.45	543,137.31
ENERGY		OIL & GAS						
NIG4	087628905	BG GROUP		ORD GBPO.10				
	134,400.000		2.630265	353,507.61	2.727500	366,576.00	2.60	13,068.39
			4.052031	544,593.03	4.314224	579,831.73	0.10	35,238.70
	134,400.000			353,507.61		366,576.00	2.60	13,068.39
				544,593.03		579,831.73	0.10	35,238.70
	134,400.000			353,507.61		366,576.00	2.60	13,068.39
				544,593.03		579,831.73	0.10	35,238.70
FINANCIALS		BANKS						
NIG4	040828907	STANDARD CHARTERED		ORD USDO.50				
	39,100.000		7.913089	309,401.78	8.460000	330,786.00	2.34	21,384.22
			11.644483	455,299.30	13.381608	523,220.89	0.09	67,921.59
NIG6	51,588.000		7.435316	383,573.09	8.460000	436,434.48	3.09	52,861.39
			10.793104	556,794.64	13.381608	690,330.41	0.12	133,535.77
NIG8	37,200.000		7.629864	283,830.93	8.460000	314,712.00	2.23	30,881.07
			11.256553	418,743.76	13.381608	497,795.83	0.09	79,052.07
	127,888.000			976,805.80		1,081,932.48	7.67	105,126.68
				1,430,837.70		1,711,347.13	0.30	280,509.43
NIG4	054052907	HSBC HLDGS		ORD USDO.50				
	51,600.000		6.708561	346,161.74	8.130000	419,508.00	2.97	73,346.26
			10.898577	562,366.55	12.859631	663,556.95	0.12	101,190.40
NIG4	075478008	ROYAL BK SCOT GRP		ORD GBPO.25				
	35,100.000		15.101435	530,060.36	15.740000	552,474.00	3.92	22,413.64
			21.618571	758,811.85	24.896751	873,875.97	0.15	115,064.12
NIG6	16,000.000		12.842434	205,478.95	15.740000	251,840.00	1.79	46,361.05
			20.132362	322,117.80	24.896751	398,348.02	0.07	76,230.22
	51,100.000			735,539.31		804,314.00	5.70	68,774.69
				1,080,929.65		1,272,223.99	0.22	191,294.34

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
LLOYDS TSB GROUP									
NIG6	087061008			ORD GBPO.25					
	37,774.000		7.034307	265,713.90	4.150000	156,762.10	1.11	-108,951.80	
			10.158830	383,739.65	6.564264	247,958.51	0.04	-135,781.14	
NIG8	47,139.000		7.043336	332,015.82	4.150000	195,626.85	1.39	-136,388.97	
			11.383446	536,604.28	6.564264	309,432.85	0.05	-227,171.43	
	84,913.000			597,729.72		352,388.95	2.50	-245,340.77	
				920,343.93		557,391.36	0.10	-362,952.57	
HBOS									
NIG4	305875908		6.512301	100,289.43	7.040000	108,416.00	0.77	8,126.57	
	15,400.000		10.204027	157,142.01	11.135523	171,487.05	0.03	14,345.04	
NIG6	29,400.000		7.574386	222,686.95	7.040000	206,976.00	1.47	-15,710.95	
			12.087204	355,363.80	11.135523	327,384.37	0.06	-27,979.43	
	44,800.000			322,976.38		315,392.00	2.24	-7,584.38	
				512,505.81		498,871.42	0.09	-13,634.39	
BARCLAYS									
NIG4	313486904		5.335973	242,786.76	4.600000	209,300.00	1.48	-33,486.76	
	45,500.000		7.982466	363,202.19	7.276052	331,060.36	0.06	-32,141.83	
NIG6	44,894.000		4.384993	196,859.87	4.600000	206,512.40	1.46	9,652.53	
			6.870485	308,443.54	7.276052	326,651.07	0.06	18,207.53	
NIG8	48,700.000		4.336284	211,177.03	4.600000	224,020.00	1.59	12,842.97	
			6.887998	335,445.51	7.276052	354,343.72	0.06	18,898.21	
	139,094.000			650,823.66		639,832.40	4.54	-10,991.26	
				1,007,091.24		1,012,055.15	0.18	4,963.91	
	499,395.000			3,630,036.61		3,613,367.83	25.62	-16,668.78	
				5,514,074.88		5,715,446.00	0.99	201,371.12	
FINANCIALS									
DIVERSIFIED FINANCIALS									
NIG6	012826004	AMVESCAP	5.456440	409,233.00	4.962500	372,187.50	2.64	-37,045.50	
	75,000.000		8.389171	629,187.86	7.849436	588,707.73	0.10	-40,480.13	
NIG8	59,700.000		7.570601	451,964.90	4.962500	296,261.25	2.10	-155,703.65	
			11.621460	693,801.17	7.849436	468,611.35	0.08	-225,189.82	
	134,700.000			861,197.90		668,448.75	4.74	-192,749.15	
				1,322,989.03		1,057,319.08	0.18	-265,669.95	

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	134,700.000			861,197.90		668,448.75	4.74	-192,749.15	
				1,322,989.03		1,057,319.08	0.18	-265,669.95	
FINANCIALS									
INSURANCE									
NIG4	070995006	PRUDENTIAL PLC	8.685364	231,030.67	4.365000	116,109.00	0.82	-114,921.67	
	26,600.000		12.787303	340,142.26	6.904340	183,655.46	0.03	-156,486.80	
	26,600.000			231,030.67		116,109.00	0.82	-114,921.67	
				340,142.26		183,655.46	0.03	-156,486.80	
	660,695.000			4,722,265.18		4,397,925.58	31.18	-324,339.60	
				7,177,206.17		6,956,420.54	1.21	-220,785.63	
HEALTH CARE									
HEALTH CARE EQUIPMENT & SUPPLI									
NIG6	027475904	AMERSHAM PLC	4.239293	269,928.52	5.100000	324,732.30	2.30	54,803.78	
	63,673.000		6.887201	438,528.75	8.066927	513,645.44	0.09	75,116.69	
NIG8	092232909	SMITH + NEPHEM	2.330824	143,998.30	4.060000	250,826.80	1.78	106,828.50	
	61,780.000		3.724693	230,111.52	6.421907	396,745.39	0.07	166,633.87	
	125,453.000			413,926.82		575,559.10	4.08	161,632.28	
				668,640.27		910,390.83	0.16	241,750.56	
HEALTH CARE									
PHARMACEUTICALS									
NIG6	092528900	GLAXOSMITHKLINE	16.268443	336,724.23	12.070000	249,824.86	1.77	-86,899.37	
	20,698.000		24.108294	498,993.47	19.091727	395,160.57	0.07	-103,832.90	
NIG4	098952906	ASTRAZENECA	18.577170	388,262.86	24.300000	507,870.00	3.60	119,607.14	
	20,900.000		29.922074	625,371.34	38.436535	803,323.57	0.14	177,952.23	

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ASSET ID		ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE		
ORIGINAL	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
FACE	BASE	UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
	41,598.000			724,987.09		757,694.86	5.37	32,707.77
				1,124,364.81		1,198,484.14	0.21	74,119.33
	167,051.000			1,138,913.91		1,333,253.96	9.45	194,340.05
				1,793,005.08		2,108,874.97	0.37	315,869.89
<u>INDUSTRIALS</u>		<u>AEROSPACE & DEFENSE</u>						
NIG4	026349902	BAE SYSTEMS		ORD GBPO.025				
	98,268.000		1.679493	165,040.46	1.707500	167,792.61	1.19	2,752.15
			2.655570	260,957.55	2.700839	265,406.03	0.05	4,448.48
NIG6	328364906	ROLLS ROYCE GROUP		ORD GBPO.20				
	186,505.000		1.995688	372,205.78	1.697500	316,592.24	2.24	-55,613.54
			3.131168	583,978.51	2.685021	500,769.90	0.09	-83,208.61
	284,773.000			537,246.24		484,384.85	3.43	-52,861.39
				844,936.06		766,175.93	0.13	-78,760.13
<u>INDUSTRIALS</u>		<u>COMMERCIAL SERVICES & SUPPLIES</u>						
NIG4	306167909	BRAMBLES INDUSTRIE		ORD GBPO.05				
	41,300.000		3.598244	148,607.47	1.865000	77,024.50	0.55	-71,582.97
			5.549988	229,214.49	2.949964	121,833.53	0.02	-107,380.96
	41,300.000			148,607.47		77,024.50	0.55	-71,582.97
				229,214.49		121,833.53	0.02	-107,380.96
<u>INDUSTRIALS</u>		<u>INDUSTRIAL CONGLOMERATES</u>						
NIG4	081827008	SMITHS GROUP		ORD GBPO.25				
	59,590.000		10.123829	603,278.97	7.040000	419,513.60	2.97	-183,765.37
			15.854730	944,783.39	11.135523	663,565.80	0.12	-281,217.59
	59,590.000			603,278.97		419,513.60	2.97	-183,765.37
				944,783.39		663,565.80	0.12	-281,217.59
	385,663.000			1,289,132.68		980,922.95	6.95	-308,209.73
				2,018,933.94		1,551,575.26	0.27	-467,358.68

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ASSET ID		ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE		
ORIGINAL	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
FACE	BASE	UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
<u>INFORMATION TECHNOLOGY</u>		<u>SEMICONDUCTOR EQUIPMENT & PROD</u>						
NIG4	005958905	ARM HLDGS		ORD GBPO.0005				
	47,000.000		2.301439	108,167.63	1.130000	53,110.00	0.38	-55,057.63
			3.364036	158,109.69	1.787378	84,006.76	0.01	-74,102.93
	47,000.000			108,167.63		53,110.00	0.38	-55,057.63
				158,109.69		84,006.76	0.01	-74,102.93
	47,000.000			108,167.63		53,110.00	0.38	-55,057.63
				158,109.69		84,006.76	0.01	-74,102.93
<u>MATERIALS</u>		<u>CHEMICALS</u>						
NIG4	010812006	BOC GROUP		ORD GBPO.25				
	3,800.000		9.924850	37,714.43	8.635000	32,813.00	0.23	-4,901.43
			14.665437	55,728.66	13.658415	51,901.98	0.01	-3,826.68
	3,800.000			37,714.43		32,813.00	0.23	-4,901.43
				55,728.66		51,901.98	0.01	-3,826.68
<u>MATERIALS</u>		<u>METALS & MINING</u>						
NIG4	005665906	BHP BILLITON PLC		ORD USDO.5				
	62,427.000		3.219873	201,006.99	4.155000	259,384.18	1.84	58,377.19
			4.779404	298,363.84	6.572173	410,281.03	0.07	111,917.19
NIG8	110,494.000		2.779765	307,147.37	4.155000	459,102.57	3.25	151,955.20
			4.240477	468,547.31	6.572173	726,185.67	0.13	257,638.36
	172,921.000			508,154.36		718,486.75	5.09	210,332.39
				766,911.15		1,136,466.70	0.20	369,555.55
NIG4	314110909	XSTRATA		COM STK USDO.5				
	28,750.000		5.304050	152,491.45	4.837500	139,078.12	0.99	-13,413.33
			8.051199	231,471.97	7.651718	219,986.87	0.04	-11,485.10

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COMPOSITE
ACCOUNT POSITION APPRAISAL

AS-OF DATE: 31AUG03

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	201,671.000			660,645.81		857,564.87	6.08	196,919.06	
				998,383.12		1,356,453.57	0.24	358,070.45	
	205,471.000			698,360.24		890,377.87	6.31	192,017.63	
				1,054,111.78		1,408,355.55	0.24	354,243.77	
<u>PRIVATE PLACEMENT</u>		<u>PRIVATE PLACEMENT</u>							
NIG4	306752908	TI AUTOMOTIVE	0.000000	A SHS GBPO.0001	0.000000	0.00	0.00	0.00	
	66,500.000			0.00		0.00	0.00	0.00	
				0.00		0.00	0.00	0.00	
	66,500.000			0.00		0.00	0.00	0.00	
<u>TELECOMMUNICATION SERVICES</u>		<u>WIRELESS TELECOMMUNICATION SER</u>							
NIG4	071921001	VODAFONE GROUP	0.956080	ORD USDO.10					
	1,224,203.000		1.509593	1,170,436.07	1.157500	1,417,014.97	10.05	246,578.90	
			1.848085	1,848,048.85	1.830876	2,241,363.99	0.39	393,315.14	
NIG6	277,000.000		1.329920	368,387.75	1.157500	320,627.50	2.27	-47,760.25	
			1.893445	524,484.20	1.830876	507,152.68	0.09	-17,331.52	
	1,501,203.000			1,538,823.82		1,737,642.47	12.32	198,818.65	
				2,372,533.05		2,748,516.67	0.48	375,983.62	
	1,501,203.000			1,538,823.82		1,737,642.47	12.32	198,818.65	
				2,372,533.05		2,748,516.67	0.48	375,983.62	
	1,501,203.000			1,538,823.82		1,737,642.47	12.32	198,818.65	
				2,372,533.05		2,748,516.67	0.48	375,983.62	
<u>UTILITIES</u>		<u>ELECTRIC UTILITIES</u>							

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ACCOUNT POSITION APPRAISAL
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	312238900	NATIONAL GRID TRANSCO PLC	5.215239	ORD GBPO.10					
	57,500.000		7.773089	299,876.26	3.872500	222,668.75	1.58	-77,207.51	
				446,952.62	6.125328	352,206.38	0.06	-94,746.24	
	57,500.000			299,876.26		222,668.75	1.58	-77,207.51	
				446,952.62		352,206.38	0.06	-94,746.24	
<u>UTILITIES</u>		<u>GAS UTILITIES</u>							
NIG4	057343907	CENTRICA	2.464793	GBPO.055555	1.777500	104,872.50	0.74	-40,550.26	
	59,000.000		3.654931	145,422.76	2.811561	165,882.12	0.03	-49,758.80	
NIG8	109,800.000		2.292311	215,640.92	1.777500	195,169.50	1.38	-56,526.22	
			3.256748	251,695.72	2.811561	308,709.43	0.05	-48,881.53	
	168,800.000			357,590.96		300,042.00	2.13	-97,076.48	
				397,118.48		474,591.55	0.08	-98,640.33	
	168,800.000			397,118.48		300,042.00	2.13	-97,076.48	
				573,231.88		474,591.55	0.08	-98,640.33	
	226,300.000			696,994.74		522,710.75	3.71	-174,283.99	
				1,020,184.50		826,797.93	0.14	-193,386.57	
	4,439,700.000			14,333,756.61		14,023,944.15	99.42	-309,812.46	
				21,836,616.13		22,182,379.19	3.85	345,763.06	

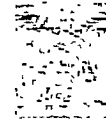
HONG KONG DOLLAR

EXCHANGE RATE 7.799350

<u>CONSUMER DISCRETIONARY</u>		<u>AUTOMOBILES</u>							
NIG6	626376909	DENMAY MOTORS LTD	0.011781	HKDO.10	4.400000	2,640,000.00	5.50	1,432,931.61	
	600,000.000		0.257935	1,207,068.39	0.564150	338,489.75	0.06	183,728.54	
				154,761.21					

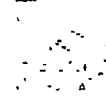
STATE STREET

ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	600,000.000			1,207,068.39 154,761.21		2,640,000.00 338,489.75	5.50 0.06	1,432,931.61 183,728.54
<u>CONSUMER DISCRETIONARY</u>		<u>DISTRIBUTORS</u>						
NIG4	628625907 242,000.000	LI + FUNG	10.427738 1.337156	HKD0.025 2,523,512.58 323,591.72	13.250000 1.698860	3,206,500.00 411,124.00	6.68 0.07	682,987.42 87,532.28
	242,000.000			2,523,512.58 323,591.72		3,206,500.00 411,124.00	6.68 0.07	682,987.42 87,532.28
<u>CONSUMER DISCRETIONARY</u>		<u>HOTELS RESTAURANTS & LEISURE</u>						
NIG8	677103905 470,000.000	SHANGRI LA ASIA LTD	5.299215 0.679543	HKD1 2,490,630.92 319,385.36	6.500000 0.833403	3,055,000.00 391,699.31	6.37 0.07	564,369.08 72,313.95
	470,000.000			2,490,630.92 319,385.36		3,055,000.00 391,699.31	6.37 0.07	564,369.08 72,313.95
<u>CONSUMER DISCRETIONARY</u>		<u>SPECIALTY RETAIL</u>						
NIG8	632164901 395,450.000	ESPRIT HOLDINGS	6.079418 0.781168	HKD0.10 2,404,105.76 308,912.93	19.400000 2.487387	7,671,730.00 983,637.10	15.99 0.17	5,267,624.24 674,724.17
	395,450.000			2,404,105.76 308,912.93		7,671,730.00 983,637.10	15.99 0.17	5,267,624.24 674,724.17
	1,707,450.000			8,625,317.65 1,106,651.22		16,573,230.00 2,124,950.16	34.54 0.37	7,947,912.35 1,018,298.94
<u>FINANCIALS</u>		<u>BANKS</u>						



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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG6	615816907 61,756.000	HSBC HLDGS	75.282765 9.680570	USDO.50(HONG KONG REG) 4,649,162.45 597,833.29	101.500000 13.013905	6,268,234.00 803,686.72	13.06 0.14	1,619,071.55 205,853.43
NIG4	640837001 17,700.000	HANG SENG BANK	87.466952 11.214626	HKD5 1,548,165.05 198,498.88	86.500000 11.090668	1,531,050.00 196,304.82	3.19 0.03	-17,115.05 -2,194.06
NIG6	697237907 100,000.000	WING HANG BANK LTD	23.843003 3.056835	2,384,300.34 305,683.52	35.500000 4.551661	3,550,000.00 455,166.14	7.40 0.08	1,165,699.66 149,482.62
	179,456.000			8,581,627.84 1,102,015.69		11,349,284.00 1,455,157.68	23.65 0.25	2,767,656.16 353,141.99
<u>FINANCIALS</u>		<u>DIVERSIFIED FINANCIALS</u>						
NIG4	686774001 31,300.000	SMIRE PACIFIC	46.329047 5.940692	A HKD0.60 1,450,099.18 185,943.67	43.800000 5.615853	1,370,940.00 175,776.19	2.86 0.03	-79,159.18 -10,167.48
	31,300.000			1,450,099.18 185,943.67		1,370,940.00 175,776.19	2.86 0.03	-79,159.18 -10,167.48
<u>FINANCIALS</u>		<u>REAL ESTATE</u>						
NIG4	603050006 21,000.000	HANG LUNG PROP	7.459450 0.956400	HKD1 156,648.44 20,084.41	9.000000 1.153942	189,000.00 24,232.79	0.39 0.00	32,351.56 4,148.38
NIG4	619027006 43,000.000	CHEUNG KONG(HLDGS)	87.305068 11.194009	HKD0.50 3,754,117.94 481,342.39	60.500000 7.757057	2,601,500.00 333,553.44	5.42 0.06	-1,152,617.94 -147,788.95
NIG4	685992000 17,000.000	SUN HUNG KAI PROPS	53.828034 6.901029	HKD0.50 915,076.57 117,317.49	56.250000 7.212139	956,250.00 122,606.37	1.99 0.02	41,173.43 5,288.88



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	81,000.000			4,825,842.95		3,746,750.00	7.81	-1,079,092.95	
				618,744.29		480,392.60	0.08	-138,351.69	
	291,756.000			14,857,569.97		16,466,974.00	34.32	1,609,404.03	
				1,906,703.65		2,111,326.47	0.37	204,622.82	
<u>INDUSTRIALS</u>		<u>ELECTRICAL EQUIPMENT</u>							
NIG4	628193906	JOHNSON ELEC HLDGS		HKD0.0125					
	166,500.000	10.442794	1,738,725.16	12.150000	2,022,975.00	4.22	284,249.84		
		1.343652	223,718.09	1.557822	259,377.38	0.04	35,659.29		
NIG8	437,000.000	9.011327	3,937,949.74	12.150000	5,309,550.00	11.06	1,371,600.26		
		1.155455	504,933.72	1.557822	680,768.27	0.12	175,834.55		
	603,500.000		5,676,674.90		7,332,525.00	15.28	1,655,850.10		
			728,651.81		940,145.65	0.16	211,493.84		
	603,500.000		5,676,674.90		7,332,525.00	15.28	1,655,850.10		
			728,651.81		940,145.65	0.16	211,493.84		
<u>INDUSTRIALS</u>		<u>INDUSTRIAL CONGLOMERATES</u>							
NIG4	644806002	HUTCHISON WHAMPOA		HKD0.25					
	21,000.000	45.476151	954,999.18	57.500000	1,207,500.00	2.52	252,500.82		
		5.863008	123,123.17	7.372409	154,820.59	0.03	31,697.42		
NIG6	59,100.000	74.021489	4,374,670.02	57.500000	3,398,250.00	7.08	-976,420.02		
		9.521930	562,746.08	7.372409	435,709.39	0.08	-127,036.69		
	80,100.000		5,329,669.20		4,605,750.00	9.60	-723,919.20		
			685,869.25		590,529.98	0.10	-95,339.27		
	80,100.000		5,329,669.20		4,605,750.00	9.60	-723,919.20		
			685,869.25		590,529.98	0.10	-95,339.27		
	683,600.000		11,006,344.10		11,938,275.00	24.88	931,930.90		
			1,414,521.06		1,530,675.63	0.27	116,154.57		

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
<u>TELECOMMUNICATION SERVICES</u>		<u>WIRELESS TELECOMMUNICATION SER</u>							
NIG6	607355906	CHINA MOBILE (HK)		HKD0.10					
	150,000.000	16.736568	2,510,485.20	20.050000	3,007,500.00	6.27	497,014.80		
		2.145948	321,892.15	2.570727	385,609.06	0.07	63,716.91		
	150,000.000		2,510,485.20		3,007,500.00	6.27	497,014.80		
			321,892.15		385,609.06	0.07	63,716.91		
	150,000.000		2,510,485.20		3,007,500.00	6.27	497,014.80		
			321,892.15		385,609.06	0.07	63,716.91		
	2,832,806.000		36,999,716.92		47,985,979.00	100.00	10,986,262.08		
			4,749,768.08		6,152,561.32	1.07	1,402,793.24		

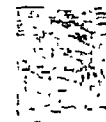
JAPANESE YEN

EXCHANGE RATE 116.680000

<u>CONSUMER DISCRETIONARY</u>		<u>AUTOMOBILES</u>							
NIG4	643514003	HONDA MOTOR CO		JPY50					
	3,600.000	4,124.038611	14,846,539.00	4,750.000000	17,100,000.00	0.59	2,253,461.00		
		34.443506	123,996.62	40.709633	146,554.68	0.03	22,558.06		
NIG8	19,400.000	4,932.687474	95,694,137.00	4,750.000000	92,150,000.00	3.17	-3,544,137.00		
		40.023772	776,461.17	40.709633	789,766.88	0.14	13,305.71		
	23,000.000		110,540,676.00		109,250,000.00	3.76	-1,290,676.00		
			900,457.79		936,321.56	0.16	35,863.77		
NIG4	659844005	MITSUBISHI MOTOR		JPY50					
	106,000.000	389.473066	41,284,145.00	254.000000	26,924,000.00	0.93	-14,360,145.00		
		3.478201	368,689.32	2.176894	230,750.77	0.04	-137,938.55		
NIG4	664286002	NISSAN MOTOR CO		JPY50					
	70,000.000	559.580714	39,170,650.00	1,253.000000	87,710,000.00	3.02	48,539,350.00		
		4.557832	319,048.24	10.738773	751,714.09	0.13	432,665.85		

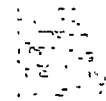
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG4	686550005	SUZUKI MOTOR CORP		JPY50				
	42,000.000	1,309.943048	11.741341	55,017,608.00	1,602.000000	67,284,000.00	2.32	12,266,392.00
				493,136.33	13.729859	576,654.10	0.10	83,517.77
NIG6	690030002	MAZDA MOTOR CORP		JPY50				
	221,000.000	193.087738	1.566909	42,672,390.00	307.000000	67,847,000.00	2.34	25,174,610.00
				346,286.98	2.631128	581,479.26	0.10	235,192.28
	462,000.000			288,685,469.00		359,015,000.00	12.36	70,329,531.00
				2,427,618.66		3,076,919.78	0.53	649,301.12
<u>CONSUMER DISCRETIONARY</u>		<u>HOUSEHOLD DURABLES</u>						
NIG4	679390005	SEKISUI HOUSE		JPY50				
	37,000.000	1,181.731000	11.237481	43,724,047.00	1,025.000000	37,925,000.00	1.31	-5,799,047.00
				415,786.81	8.784710	325,034.28	0.06	-90,752.53
NIG4	682150008	SONY CORP		JPY50				
	8,843.000	5,062.340043		44,766,273.00	3,840.000000	33,957,120.00	1.17	-10,809,153.00
		41.323283		365,421.79	32.910525	291,027.77	0.05	-74,394.02
NIG6	17,700.000	6,045.930282		107,012,966.00	3,840.000000	67,968,000.00	2.34	-39,044,966.00
		49.925015		883,672.76	32.910525	582,516.28	0.10	-301,156.48
	26,543.000			151,779,239.00		101,925,120.00	3.51	-49,854,119.00
				1,249,094.55		873,544.05	0.15	-375,550.50
NIG4	685886004	SUMITOMO FORESTRY		JPY50				
	40,000.000	1,143.066100	9.745106	45,722,644.00	680.000000	27,200,000.00	0.94	-18,522,644.00
				389,804.25	5.827905	233,116.22	0.04	-156,688.03
	103,543.000			241,225,930.00		167,050,120.00	5.75	-74,175,810.00
				2,054,685.61		1,431,694.55	0.25	-622,991.06
<u>CONSUMER DISCRETIONARY</u>		<u>MULTILINE RETAIL</u>						
NIG4	648004000	AEON CO LTD		JPY50				
	25,000.000	2,476.063920	21.219428	61,901,598.00	2,885.000000	72,125,000.00	2.48	10,223,402.00
				530,485.71	24.725746	618,143.64	0.11	87,657.93



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	25,000.000			61,901,598.00		72,125,000.00	2.48	10,223,402.00
				530,485.71		618,143.64	0.11	87,657.93
<u>CONSUMER DISCRETIONARY</u>		<u>SPECIALTY RETAIL</u>						
NIG4	680403003	SHIMAMURA CO		JPY50				
	2,000.000	6,268.153000	53.136930	12,536,306.00	7,870.000000	15,740,000.00	0.54	3,203,694.00
				106,273.86	67.449434	134,898.87	0.02	28,625.01
	2,000.000			12,536,306.00		15,740,000.00	0.54	3,203,694.00
				106,273.86		134,898.87	0.02	28,625.01
	592,543.000			604,349,303.00		613,930,120.00	21.13	9,580,817.00
				5,119,063.84		5,261,656.84	0.91	142,593.00
<u>CONSUMER STAPLES</u>		<u>HOUSEHOLD PRODUCTS</u>						
NIG6	648380004	KAO CORP		JPY50				
	20,000.000	2,588.980850	19.632475	51,779,617.00	2,200.000000	44,000,000.00	1.51	-7,779,617.00
				392,649.51	18.854988	377,099.76	0.07	-15,549.75
	20,000.000			51,779,617.00		44,000,000.00	1.51	-7,779,617.00
				392,649.51		377,099.76	0.07	-15,549.75
<u>CONSUMER STAPLES</u>		<u>PERSONAL PRODUCTS</u>						
NIG8	680526001	SHISEIDO CO		JPY50				
	36,000.000	1,542.955583	13.033743	55,546,401.00	1,221.000000	43,956,000.00	1.51	-11,590,401.00
				469,214.75	10.464518	376,722.66	0.07	-92,492.09
	36,000.000			55,546,401.00		43,956,000.00	1.51	-11,590,401.00
				469,214.75		376,722.66	0.07	-92,492.09
	56,000.000			107,326,018.00		87,956,000.00	3.03	-19,370,018.00
				861,864.26		753,822.42	0.13	-108,041.84



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
FINANCIALS									
BANKS									
NIG4	633517909	MITSUBISHI TOKYO FIN	JPY50000						
	14.000	604,292.000000	8,460,088.00	580,000.000000		9,520,000.00	0.33	1,059,912.00	
		5,092.965714	71,301.52	5,827.905382		81,590.68	0.01	10,289.16	
	14.000		8,460,088.00			9,520,000.00	0.33	1,059,912.00	
			71,301.52			81,590.68	0.01	10,289.16	
FINANCIALS									
DIVERSIFIED FINANCIALS									
NIG4	601941909	AIFUL CORP	JPY50						
	2,955.000	10,016.589848	29,599,023.00	6,520.000000		19,266,600.00	0.66	-10,332,423.00	
		88.583208	261,763.38	55.879328		165,123.41	0.03	-96,639.97	
NIG4	625144001	DAIMA SECURITIES GROUP INC	JPY50						
	38,000.000	915.501316	34,789,050.00	753.000000		28,614,000.00	0.98	-6,175,050.00	
		7.834026	297,693.00	6.453548		245,234.83	0.04	-52,458.17	
NIG4	664028008	NIKKO CORDIAL CORP	JPY50						
	40,000.000	768.579175	30,743,167.00	561.000000		22,440,000.00	0.77	-8,303,167.00	
		6.471553	258,862.13	4.808022		192,320.88	0.03	-66,541.25	
NIG4	664310000	NOMURA HOLDINGS	JPY50						
	20,000.000	1,983.709600	39,743,192.00	1,698.000000		33,960,000.00	1.17	-5,714,192.00	
		16.860153	337,203.07	14.552623		291,052.45	0.05	-46,150.62	
NIG4	666114004	ORIX CORP	JPY50						
	6,500.000	9,848.588308	64,015,824.00	7,750.000000		50,375,000.00	1.73	-13,640,824.00	
		81.186932	527,715.06	66.420980		431,736.37	0.07	-95,978.69	
NIG6	670329903	PROMISE CO	JPY50						
	10,000.000	8,525.140300	85,251,403.00	4,320.000000		43,200,000.00	1.49	-42,051,403.00	
		72.621822	726,218.22	37.024340		370,243.40	0.06	-355,974.82	
NIG6	685900003	SUMITOMO TRUST+BKG	JPY50						
	91,000.000	609.962341	55,506,573.00	526.000000		47,866,000.00	1.65	-7,640,573.00	
		5.344216	486,323.70	4.508056		410,233.12	0.07	-76,090.58	

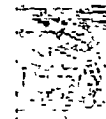
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	208,455.000		339,579,232.00			245,721,600.00	8.46	-93,857,632.00	
			2,895,778.56			2,105,944.46	0.37	-789,834.10	
FINANCIALS									
INSURANCE									
NIG4	687012005	MITSUI SUMITOMO INSURANCE CO	JPY50						
	30,810.000	672.037228	20,705,467.00	697.000000		21,474,570.00	0.74	769,103.00	
		5.535571	170,550.93	5.973603		184,046.71	0.03	13,495.78	
	30,810.000		20,705,467.00			21,474,570.00	0.74	769,103.00	
			170,550.93			184,046.71	0.03	13,495.78	
FINANCIALS									
REAL ESTATE									
NIG4	659672000	MITSUBISHI ESTATE	JPY50						
	48,000.000	1,202.396104	57,715,013.00	1,046.000000		50,208,000.00	1.73	-7,507,013.00	
		10.019809	480,950.81	8.964690		430,305.11	0.07	-50,645.70	
NIG4	659760003	MITSUI FUDOSAN CO	JPY50						
	45,000.000	1,270.449044	57,170,207.00	941.000000		42,345,000.00	1.46	-14,825,207.00	
		10.953761	492,919.25	8.064793		362,915.67	0.06	-130,003.58	
	93,000.000		114,885,220.00			92,553,000.00	3.19	-22,332,220.00	
			973,870.06			793,220.78	0.14	-180,649.28	
	332,279.000		483,630,007.00			369,269,170.00	12.71	-114,360,837.00	
			4,111,501.07			3,164,802.63	0.55	-946,698.44	
HEALTH CARE									
PHARMACEUTICALS									
NIG4	619640006	CHUGAI PHARM CO	JPY50						
	11,498.000	1,710.858149	19,671,447.00	1,236.000000		14,211,528.00	0.49	-5,459,919.00	
		15.683495	180,328.82	10.593075		121,799.18	0.02	-58,529.64	
NIG8	635680002	FUJISAWA PHARM CO	JPY50						
	20,000.000	2,494.935400	49,898,708.00	2,240.000000		44,800,000.00	1.54	-5,098,708.00	
		19.574457	391,489.15	19.197806		383,956.12	0.07	-7,533.03	

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	677528002	SANKYO CO		JPY50					
	13,000.000		2,625.841769 25.160057	34,135,943.00 327,080.74	1,440.000000 12.341447	18,720,000.00 160,438.81	0.64 0.03	-15,415,943.00 -166,641.93	
NIG4	680468006	SHIONOGI + CO		JPY50					
	34,000.000		1,810.603618 16.755088	61,560,523.00 569,673.00	1,716.000000 14.706891	58,344,000.00 500,034.28	2.01 0.09	-3,216,523.00 -69,638.72	
NIG6	687044008	TAKEDA CHEM INDS		JPY50					
	10,000.000		5,735.344100 46.822561	57,353,441.00 468,225.61	4,220.000000 36.167295	42,200,000.00 361,672.95	1.45 0.06	-15,153,441.00 -106,552.66	
	88,498.000			222,620,062.00 1,936,797.32		178,275,528.00 1,527,901.34	6.14 0.26	-44,344,534.00 -408,895.98	
	88,498.000			222,620,062.00 1,936,797.32		178,275,528.00 1,527,901.34	6.14 0.26	-44,344,534.00 -408,895.98	
<u>INDUSTRIALS</u>		<u>AIR FREIGHT & COURIERS</u>							
NIG4	698556008	YAMATO TRANSPORT		JPY50					
	9,000.000		2,018.164889 17.038974	18,163,484.00 153,350.77	1,389.000000 11.904354	12,501,000.00 107,139.18	0.43 0.02	-5,662,484.00 -46,211.59	
	9,000.000			18,163,484.00 153,350.77		12,501,000.00 107,139.18	0.43 0.02	-5,662,484.00 -46,211.59	
<u>INDUSTRIALS</u>		<u>AIRLINES</u>							
NIG4	654493907	JAPAN AIRLINES SYS		NPV					
	39,000.000		359.433410 3.178383	14,017,903.00 123,956.94	275.000000 2.356874	10,725,000.00 91,918.07	0.37 0.02	-3,292,903.00 -32,038.87	
	39,000.000			14,017,903.00 123,956.94		10,725,000.00 91,918.07	0.37 0.02	-3,292,903.00 -32,038.87	
<u>INDUSTRIALS</u>		<u>BUILDING PRODUCTS</u>							



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	690021001	TOSTEM INAX HOLDING		JPY50					
	4,000.000		1,243.492500 10.323032	4,973,970.00 41,292.13	1,890.000000 16.198149	7,560,000.00 64,792.60	0.26 0.01	2,586,030.00 23,500.47	
	4,000.000			4,973,970.00 41,292.13		7,560,000.00 64,792.60	0.26 0.01	2,586,030.00 23,500.47	
<u>INDUSTRIALS</u>		<u>ELECTRICAL EQUIPMENT</u>							
NIG4	664180007	NITTO DENKO CORP		JPY50					
	9,500.000		4,328.438211 35.336846	41,120,163.00 335,700.04	5,150.000000 44.137813	48,925,000.00 419,309.22	1.68 0.07	7,804,837.00 83,609.18	
NIG8	11,500.000		3,711.491391 33.281600	42,682,151.00 382,738.40	5,150.000000 44.137813	59,225,000.00 507,584.85	2.04 0.09	16,542,849.00 124,846.45	
	21,000.000			83,802,314.00 718,438.44		108,150,000.00 926,894.07	3.72 0.16	24,347,686.00 208,455.63	
	21,000.000			83,802,314.00 718,438.44		108,150,000.00 926,894.07	3.72 0.16	24,347,686.00 208,455.63	
<u>INDUSTRIALS</u>		<u>MACHINERY</u>							
NIG8	635693005	FANUC		JPY50					
	7,700.000		5,734.811169 46.810360	44,158,046.00 360,439.77	7,700.000000 65.992458	59,290,000.00 508,141.93	2.04 0.09	15,131,954.00 147,702.16	
NIG4	659706006	HITSUBISHI HVY IND		JPY50					
	54,000.000		374.004093 3.331506	20,196,221.00 179,901.34	377.000000 3.231059	20,358,000.00 174,477.20	0.70 0.03	161,779.00 -5,424.14	
NIG4	676396005	SMC CORP		JPY50					
	1,000.000		10,556.608000 89.817590	10,556,608.00 89,817.59	12,980.000000 111.244429	12,980,000.00 111,244.43	0.45 0.02	2,423,392.00 21,426.84	
NIG8	6,000.000		10,824.655167 88.953907	64,947,931.00 533,723.44	12,980.000000 111.244429	77,880,000.00 667,466.58	2.68 0.12	12,932,069.00 133,743.14	
	7,000.000			75,504,539.00 623,541.03		90,860,000.00 778,711.01	3.13 0.14	15,355,461.00 155,169.98	

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ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	68,700.000			139,858,806.00 1,163,882.14		170,508,000.00 1,461,330.14	5.87 0.25	30,649,194.00 297,448.00	
INDUSTRIALS									
TRADING COMPANIES & DISTRIBUTO									
NIG4	659678007	MITSUBISHI	CORP	JPY50					
	23,000.000		772.033870 6.462873	17,756,779.00 148,646.09	986.000000 8.450463	22,678,000.00 194,360.64	0.78 0.03	4,921,221.00 45,714.55	
	23,000.000			17,756,779.00 148,646.09		22,678,000.00 194,360.64	0.78 0.03	4,921,221.00 45,714.55	
	164,700.000			278,573,256.00 2,349,566.51		332,122,000.00 2,846,434.70	11.43 0.49	53,548,744.00 496,868.19	
INFORMATION TECHNOLOGY									
COMPUTERS & PERIPHERALS									
NIG4	664040003	NEC CORP		JPY50					
	124,000.000		1,016.133815 8.771214	126,000,593.00 1,087,630.54	870.000000 7.456291	107,880,000.00 924,580.05	3.71 0.16	-18,120,593.00 -163,050.49	
NIG6	78,000.000		868.930705 7.009342	67,776,595.00 546,728.64	870.000000 7.456291	67,860,000.00 581,590.68	2.34 0.10	83,405.00 34,862.04	
	202,000.000			193,777,188.00 1,634,359.18		175,740,000.00 1,506,170.73	6.05 0.26	-18,037,188.00 -128,188.45	
	202,000.000			193,777,188.00 1,634,359.18		175,740,000.00 1,506,170.73	6.05 0.26	-18,037,188.00 -128,188.45	
INFORMATION TECHNOLOGY									
ELECTRONIC EQUIPMENT & INSTRUM									
NIG4	642872006	HIROSE ELECTRIC		JPY50					
	5,300.000		10,906.364528 90.295974	57,803,732.00 478,568.66	12,490.000000 107.044909	66,197,000.00 567,338.02	2.28 0.10	8,393,268.00 88,769.36	
NIG4	644150005	HOYA CORP		JPY50					
	4,300.000		7,981.736047 68.349095	34,321,465.00 293,901.11	8,930.000000 76.534110	38,399,000.00 329,096.67	1.32 0.06	4,077,535.00 35,195.56	

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ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	649099009	KEYENCE CORP		JPY50					
	600.000		15,467.905000 128.470250	9,280,743.00 77,082.15	24,370.000000 208.861844	14,622,000.00 125,317.11	0.50 0.02	5,341,257.00 48,234.96	
NIG6	655103000	MABUCHI MOTOR CO		JPY50					
	6,300.000		12,316.488571 98.908340	77,593,878.00 623,122.54	9,850.000000 84.418924	62,055,000.00 531,839.22	2.14 0.09	-15,538,878.00 -91,283.32	
NIG4	661040006	MURATA MFG CO		JPY50					
	4,300.000		5,009.264651 44.583263	21,539,838.00 191,708.03	6,560.000000 56.222146	28,208,000.00 241,755.23	0.97 0.04	6,668,162.00 50,047.20	
NIG4	664068004	NIDEC CORPORATION		JPY50					
	700.000		7,184.797143 60.539586	5,029,358.00 42,377.71	9,350.000000 80.133699	6,545,000.00 56,093.59	0.23 0.01	1,515,642.00 13,715.88	
NIG4	686930009	TDK CORP		JPY50					
	2,000.000		5,700.305000 46.091585	11,400,610.00 92,183.17	7,600.000000 65.135413	15,200,000.00 130,270.83	0.52 0.02	3,799,390.00 38,087.66	
NIG4	687056002	TAIYO YUDEN CO		JPY50					
	8,000.000		5,609.880875 53.573672	44,879,047.00 428,589.38	1,419.000000 12.161467	11,352,000.00 97,291.74	0.39 0.02	-33,527,047.00 -331,297.64	
	31,500.000			261,848,671.00 2,227,532.75		242,578,000.00 2,079,002.41	8.35 0.36	-19,270,671.00 -148,530.34	
INFORMATION TECHNOLOGY									
INTERNET SOFTWARE & SERVICES									
NIG4	608484903	YAHOO JAPAN CORP		JPY50000					
	10.000		859,778.500000 7,299.256000	8,597,785.00 72,992.56	2,110,000.000000 18,083.647583	21,100,000.00 180,836.48	0.73 0.03	12,502,215.00 107,843.92	
	10.000			8,597,785.00 72,992.56		21,100,000.00 180,836.48	0.73 0.03	12,502,215.00 107,843.92	
INFORMATION TECHNOLOGY									
OFFICE ELECTRONICS									

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG4	617232004	CANON INC		JPY50				
	8,000.000		4,254.956750	34,039,654.00	5,610.000000	44,880,000.00	1.54	10,840,346.00
			36.315601	290,524.81	48.080219	384,641.76	0.07	94,116.95
NIG6	8,000.000		4,319.872500	34,558,980.00	5,610.000000	44,880,000.00	1.54	10,321,020.00
			36.338092	290,704.74	48.080219	384,641.76	0.07	93,937.02
NIG8	18,000.000		3,422.230611	61,600,151.00	5,610.000000	100,980,000.00	3.48	39,379,849.00
			30.131642	542,369.55	48.080219	865,443.95	0.15	323,074.40
	34,000.000			130,198,785.00		190,740,000.00	6.57	60,541,215.00
				1,123,599.10		1,634,727.47	0.28	511,128.37
	34,000.000			130,198,785.00		190,740,000.00	6.57	60,541,215.00
				1,123,599.10		1,634,727.47	0.28	511,128.37
<u>INFORMATION TECHNOLOGY</u>		<u>SEMICONDUCTOR EQUIPMENT & PROD</u>						
NIG4	663567907	NEC ELECTRONICS		CP NPV				
	300.000		4,200.000000	1,260,000.00	7,910.000000	2,373,000.00	0.08	1,113,000.00
			35.734033	10,720.21	67.792252	20,337.68	0.00	9,617.47
NIG4	664232006	NIKON CORP		JPY50				
	1,000.000		1,280.621000	1,280,621.00	1,441.000000	1,441,000.00	0.05	160,379.00
			10.907260	10,907.26	12.350017	12,350.02	0.00	1,442.76
NIG4	674720008	ROHM CO		JPY50				
	4,700.000		10,914.775957	51,299,447.00	15,240.000000	71,628,000.00	2.47	20,328,553.00
			93.419806	439,073.09	130.613644	613,884.13	0.11	174,811.04
NIG6	3,000.000		22,698.065333	68,094,196.00	15,240.000000	45,720,000.00	1.57	-22,374,196.00
			192.682150	578,046.45	130.613644	391,840.93	0.07	-186,205.52
NIG8	3,400.000		19,450.301765	66,131,026.00	15,240.000000	51,814,000.00	1.78	-14,315,026.00
			168.068124	571,431.62	130.613644	444,086.39	0.08	-127,345.23
	11,100.000			185,524,669.00		169,164,000.00	5.82	-16,360,669.00
				1,588,551.16		1,449,811.45	0.25	-138,739.71
NIG4	687049007	ADVANTEST		JPY50				
	5,800.000		8,640.828103	50,116,803.00	8,090.000000	46,922,000.00	1.62	-3,194,803.00
			74.386062	431,439.16	69.334933	402,142.61	0.07	-29,296.55

STATE STREET

ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG4	689567006	TOKYO ELECTRON		JPY50				
	14,900.000		3,907.207718	58,217,395.00	8,220.000000	122,478,000.00	4.22	64,260,605.00
			33.444915	498,329.23	70.449092	1,049,691.46	0.18	551,362.23
	33,100.000			296,399,488.00		342,378,000.00	11.79	45,978,512.00
				2,539,947.02		2,934,333.22	0.51	394,386.20
	300,610.000			890,821,917.00		972,536,000.00	33.48	81,714,083.00
				7,598,430.61		8,335,070.31	1.45	736,639.70
<u>MATERIALS</u>		<u>CHEMICALS</u>						
NIG8	680458007	SHIN ETSU CHEM CO		JPY50				
	13,900.000		4,363.611655	60,654,202.00	4,580.000000	63,662,000.00	2.19	3,007,798.00
			33.758924	469,249.05	39.252657	545,611.93	0.09	76,362.88
NIG4	689714004	TORAY INDS INC		JPY50				
	106,000.000		433.103094	45,908,928.00	410.000000	43,460,000.00	1.50	-2,448,928.00
			3.839969	407,036.73	3.513884	372,471.72	0.06	-34,565.01
	119,900.000			106,563,130.00		107,122,000.00	3.69	558,870.00
				876,285.78		918,083.65	0.16	41,797.87
<u>MATERIALS</u>		<u>METALS & MINING</u>						
NIG4	664256005	NIPPON STEEL CORP		JPY50				
	70,000.000		172.285814	12,060,007.00	209.000000	14,630,000.00	0.50	2,569,993.00
			1.452722	101,690.52	1.791224	125,385.67	0.02	23,695.15
	70,000.000			12,060,007.00		14,630,000.00	0.50	2,569,993.00
				101,690.52		125,385.67	0.02	23,695.15
	189,900.000			118,623,137.00		121,752,000.00	4.19	3,128,863.00
				977,976.30		1,043,469.32	0.18	65,493.02
<u>TELECOMMUNICATION SERVICES</u>		<u>DIVERSIFIED TELECOMMUNICATION</u>						

STATE STREET

ACCOUNT POSITION APPRAISAL

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
TELECOMMUNICATION SERVICES									
WIRELESS TELECOMMUNICATION SER									
NIG4	647549906	JAPAN TELECOM HLDG	NPV						
	46.000	434,616.326087	19,992,351.00	19,992,351.00	381,000.000000	17,526,000.00	0.60	-2,466,351.00	
		3,367.668043	154,912.73	154,912.73	3,265.341104	150,205.69	0.03	-4,707.04	
	46.000		19,992,351.00	19,992,351.00		17,526,000.00	0.60	-2,466,351.00	
			154,912.73	154,912.73		150,205.69	0.03	-4,707.04	
NIG4	612927905	NTT DOCOMO	NPV						
	55.000	296,680.109091	16,317,406.00	16,317,406.00	300,000.000000	16,500,000.00	0.57	182,594.00	
		2,507.660727	137,921.34	137,921.34	2,571.134727	141,412.41	0.02	3,491.07	
NIG8	435.000	294,909.206897	128,285,505.00	128,285,505.00	300,000.000000	130,500,000.00	4.49	2,214,495.00	
		2,434.087241	1,058,827.95	1,058,827.95	2,571.134727	1,118,443.61	0.19	59,615.66	
	490.000		144,602,911.00	144,602,911.00		147,000,000.00	5.06	2,397,089.00	
			1,196,749.29	1,196,749.29		1,259,856.02	0.22	63,106.73	
	490.000		144,602,911.00	144,602,911.00		147,000,000.00	5.06	2,397,089.00	
			1,196,749.29	1,196,749.29		1,259,856.02	0.22	63,106.73	
	536.000		164,595,262.00	164,595,262.00		164,526,000.00	5.66	-69,262.00	
			1,351,662.02	1,351,662.02		1,410,061.71	0.24	58,399.69	
UTILITIES									
ELECTRIC UTILITIES									
NIG4	648348001	KANSAI ELEC POWER	JPY500						
	12,700.000	1,867.285591	23,714,527.00	23,714,527.00	1,841.000000	23,380,700.00	0.80	-333,827.00	
		15.573413	197,782.35	197,782.35	15.778197	200,383.10	0.03	2,600.75	
	12,700.000		23,714,527.00	23,714,527.00		23,380,700.00	0.80	-333,827.00	
			197,782.35	197,782.35		200,383.10	0.03	2,600.75	
	12,700.000		23,714,527.00	23,714,527.00		23,380,700.00	0.80	-333,827.00	
			197,782.35	197,782.35		200,383.10	0.03	2,600.75	
	1,737,766.000		2,894,253,489.00	2,894,253,489.00		2,863,747,518.00	98.58	-30,505,971.00	
			24,504,644.28	24,504,644.28		24,543,602.37	4.26	38,958.09	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
MEXICAN PESO									
FINANCIALS									
BANKS									
NIG8	296878903	GF BBVA BANCOMER	SER B NPV						
	430,000.000	8.681644	3,733,106.93	3,733,106.93	8.960000	3,852,800.00	100.00	119,693.07	
		0.809038	347,886.48	347,886.48	0.812109	349,206.92	0.06	1,320.44	
	430,000.000		3,733,106.93	3,733,106.93		3,852,800.00	100.00	119,693.07	
			347,886.48	347,886.48		349,206.92	0.06	1,320.44	
	430,000.000		3,733,106.93	3,733,106.93		3,852,800.00	100.00	119,693.07	
			347,886.48	347,886.48		349,206.92	0.06	1,320.44	
	430,000.000		3,733,106.93	3,733,106.93		3,852,800.00	100.00	119,693.07	
			347,886.48	347,886.48		349,206.92	0.06	1,320.44	
NORWEGIAN KRONE									
ENERGY									
OIL & GAS									
NIG4	464580000	NORSK HYDRO AS	NOK20						
	8,900.000	316.473806	2,816,616.87	2,816,616.87	394.000000	3,506,600.00	41.86	689,983.13	
		41.537218	369,681.24	369,681.24	52.560314	467,786.80	0.08	98,105.56	
NIG4	713360907	STATOIL ASA	NOK2.50						
	48,500.000	67.148675	3,256,710.75	3,256,710.75	67.500000	3,273,750.00	39.08	17,039.25	
		7.362421	357,077.44	357,077.44	9.004622	436,724.19	0.08	79,646.75	
	57,400.000		6,073,327.62	6,073,327.62		6,780,350.00	80.93	707,022.38	
			726,758.68	726,758.68		904,510.99	0.16	177,752.31	
	57,400.000		6,073,327.62	6,073,327.62		6,780,350.00	80.93	707,022.38	
			726,758.68	726,758.68		904,510.99	0.16	177,752.31	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
FINANCIALS								
BANKS								
NIG4	426330007	DNB HOLDING ASA		NOK10				
	22,600.000		35.857612 4.844354	810,382.03 109,482.40	35.100000 4.682404	793,260.00 105,822.32	9.47 0.02	-17,122.03 -3,660.08
	22,600.000			810,382.03 109,482.40		793,260.00 105,822.32	9.47 0.02	-17,122.03 -3,660.08
	22,600.000			810,382.03 109,482.40		793,260.00 105,822.32	9.47 0.02	-17,122.03 -3,660.08
MATERIALS								
PAPER & FOREST PRODUCTS								
NIG4	707039905	NORSKE SKOGSINDUST		ORD A NOK10				
	6,000.000		98.873425 13.634487	593,240.55 81,806.92	134.000000 17.875843	804,000.00 107,255.06	9.60 0.02	210,759.45 25,448.14
	6,000.000			593,240.55 81,806.92		804,000.00 107,255.06	9.60 0.02	210,759.45 25,448.14
	6,000.000			593,240.55 81,806.92		804,000.00 107,255.06	9.60 0.02	210,759.45 25,448.14
	86,000.000			7,476,950.20 918,048.00		8,377,610.00 1,117,588.37	100.00 0.19	900,659.80 199,540.37
NEW ZEALAND DOLLAR							EXCHANGE RATE	1.732802
TELECOMMUNICATION SERVICES								
DIVERSIFIED TELECOMMUNICATION								
NIG4	688143007	TELECOM CORP OF NZ		NPV (NZ LISTING)				
	47,325.000		4.494488 2.122158	212,701.65 100,431.14	5.050000 2.914355	238,991.25 137,921.85	7.34 0.02	26,289.60 37,490.71

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	47,325.000			212,701.65 100,431.14		238,991.25 137,921.85	7.34 0.02	26,289.60 37,490.71
	47,325.000			212,701.65 100,431.14		238,991.25 137,921.85	7.34 0.02	26,289.60 37,490.71
	47,325.000			212,701.65 100,431.14		238,991.25 137,921.85	7.34 0.02	26,289.60 37,490.71
SWEDISH KRONA							EXCHANGE RATE	8.361200
CONSUMER DISCRETIONARY								
HOUSEHOLD DURABLES								
NIG6	546678905	ELECTROLUX AB		SERVB SEK5				
	19,500.000		136.264411 14.685294	2,657,156.01 286,363.23	186.500000 22.305411	3,636,750.00 434,955.51	11.41 0.08	979,593.99 148,592.28
	19,500.000			2,657,156.01 286,363.23		3,636,750.00 434,955.51	11.41 0.08	979,593.99 148,592.28
	19,500.000			2,657,156.01 286,363.23		3,636,750.00 434,955.51	11.41 0.08	979,593.99 148,592.28
FINANCIALS								
BANKS								
NIG4	484652904	FORENINGSSPARBK		SEK20 SER A				
	33,200.000		123.823492 13.762581	4,110,939.94 456,917.68	109.500000 13.096206	3,635,400.00 434,794.05	11.40 0.08	-475,539.94 -22,123.63
NIG4	570366906	SVENSKA HANDELSBANKEN SERIES A		PV SEK4				
	7,600.000		149.154055 14.317639	1,133,570.82 108,814.06	132.500000 15.847008	1,007,000.00 120,437.26	3.16 0.02	-126,570.82 11,623.20
	40,800.000			5,244,510.76 565,731.74		4,642,400.00 555,231.31	14.56 0.10	-602,110.76 -10,500.43
	40,800.000			5,244,510.76 565,731.74		4,642,400.00 555,231.31	14.56 0.10	-602,110.76 -10,500.43

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS	
	ORIGINAL FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS	
HEALTH CARE									
PHARMACEUTICALS									
NIG4	565990900	ASTRAZENECA		ORD USD0.25					
	35,874.000		275.309349	9,876,447.57	332.000000	11,910,168.00	37.36	2,033,720.43	
			32.762887	1,175,335.80	39.707219	1,424,456.78	0.25	249,120.98	
	35,874.000			9,876,447.57		11,910,168.00	37.36	2,033,720.43	
				1,175,335.80		1,424,456.78	0.25	249,120.98	
	35,874.000			9,876,447.57		11,910,168.00	37.36	2,033,720.43	
				1,175,335.80		1,424,456.78	0.25	249,120.98	
INDUSTRIALS									
BUILDING PRODUCTS									
NIG4	569878903	ASSA ABLOY		SEK1 SER B					
	31,500.000		149.651913	4,714,035.25	74.000000	2,331,000.00	7.31	-2,383,035.25	
			14.785622	465,747.09	8.850404	278,787.73	0.05	-186,959.36	
	31,500.000			4,714,035.25		2,331,000.00	7.31	-2,383,035.25	
				465,747.09		278,787.73	0.05	-186,959.36	
INDUSTRIALS									
MACHINERY									
NIG6	405098906	ATLAS COPCO AB		SER B SEK5					
	16,700.000		181.587533	3,032,511.80	230.000000	3,841,000.00	12.05	808,488.20	
			20.737729	346,320.08	27.508013	459,383.82	0.08	113,063.74	
NIG6	493773907	VOLVO(AB)		SEK6 SER B					
	22,000.000		145.943995	3,210,767.90	202.000000	4,444,000.00	13.94	1,233,232.10	
			15.613200	343,490.41	24.159212	531,502.66	0.09	188,012.25	
NIG4	596310904	SANDVIK AB		SEK6					
	4,800.000		193.793244	930,207.57	224.500000	1,077,600.00	3.38	147,392.43	
			22.968215	110,247.43	26.850213	128,881.02	0.02	18,633.59	
	43,500.000			7,173,487.27		9,362,600.00	29.37	2,189,112.73	
				800,057.92		1,119,767.50	0.19	319,709.58	
	75,000.000			11,887,522.52		11,693,600.00	36.68	-193,922.52	
				1,265,805.01		1,398,558.23	0.24	132,750.22	
	171,174.000			29,665,636.86		31,882,918.00	100.00	2,217,281.14	
				3,293,235.78		3,813,198.83	0.66	519,963.05	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS	
	ORIGINAL FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS	
SINGAPORE DOLLAR									
CONSUMER DISCRETIONARY									
MEDIA									
NIG4	613396902	SINGAPORE PRESS HD		SGD1 (POST RECONSTRUCTION)					
	24,000.000		28.692874	688,628.97	18.700000	448,800.00	11.86	-239,828.97	
			17.060510	409,452.25	10.668036	256,032.86	0.04	-153,419.39	
	24,000.000			688,628.97		448,800.00	11.86	-239,828.97	
				409,452.25		256,032.86	0.04	-153,419.39	
	24,000.000			688,628.97		448,800.00	11.86	-239,828.97	
				409,452.25		256,032.86	0.04	-153,419.39	
FINANCIALS									
BANKS									
NIG6	617520903	DBS GROUP HLDGS		SGD1					
	62,000.000		10.046959	622,911.45	12.600000	781,200.00	20.65	158,288.55	
			5.644993	349,989.59	7.188088	445,661.48	0.08	95,671.89	
	62,000.000			622,911.45		781,200.00	20.65	158,288.55	
				349,989.59		445,661.48	0.08	95,671.89	
	62,000.000			622,911.45		781,200.00	20.65	158,288.55	
				349,989.59		445,661.48	0.08	95,671.89	
INDUSTRIALS									
AIRLINES									
NIG4	681173001	SINGAPORE AIRLINES		SGD0.5					
	22,000.000		12.169949	267,738.88	11.200000	246,400.00	6.51	-21,338.88	
			6.690615	147,193.54	6.389412	140,567.06	0.02	-6,626.48	
NIG6	79,000.000		9.104780	719,277.61	11.200000	884,800.00	23.39	165,522.39	
			5.064010	400,056.82	6.389412	504,763.53	0.09	104,706.71	
	101,000.000			987,016.49		1,131,200.00	29.90	144,183.51	
				547,250.36		645,330.59	0.11	98,080.23	

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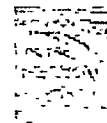
ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/L UNREAL GN/L
	101,000.000			987,016.49 547,250.36		1,131,200.00 645,330.59	29.90 0.11	144,183.51 98,080.23
	101,000.000			987,016.49 547,250.36		1,131,200.00 645,330.59	29.90 0.11	144,183.51 98,080.23
<u>TELECOMMUNICATION SERVICES</u>		<u>DIVERSIFIED TELECOMMUNICATION</u>						
NIG4	681075909	SINGAPORE TELECOMM	SGDO.15					
	832,200.000		1.700914 0.958080	1,415,500.54 797,314.25	1.700000 0.969821	1,414,740.00 807,085.40	37.40 0.14	-760.54 9,771.15
	832,200.000			1,415,500.54 797,314.25		1,414,740.00 807,085.40	37.40 0.14	-760.54 9,771.15
	832,200.000			1,415,500.54 797,314.25		1,414,740.00 807,085.40	37.40 0.14	-760.54 9,771.15
	1,019,200.000			3,714,057.45 2,104,006.45		3,775,940.00 2,154,110.33	99.82 0.37	61,882.55 50,103.88
<u>THAILAND BAHT</u>		<u>EXCHANGE RATE</u>						
								41.090000
<u>TELECOMMUNICATION SERVICES</u>		<u>WIRELESS TELECOMMUNICATION SER</u>						
NIG6	641259908	ADVANCED INFO SERV	THB1 (ALIEN MARKET)					
	307,900.000		47.829272 1.062583	14,726,633.00 327,169.17	55.500000 1.350694	17,088,450.00 415,878.56	100.00 0.07	2,361,817.00 88,709.39
	307,900.000			14,726,633.00 327,169.17		17,088,450.00 415,878.56	100.00 0.07	2,361,817.00 88,709.39
	307,900.000			14,726,633.00 327,169.17		17,088,450.00 415,878.56	100.00 0.07	2,361,817.00 88,709.39
	307,900.000			14,726,633.00 327,169.17		17,088,450.00 415,878.56	100.00 0.07	2,361,817.00 88,709.39

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ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/L UNREAL GN/L
<u>US DOLLAR</u>		<u>EXCHANGE RATE</u>						
								1.000000
<u>COMMINGLED FUND</u>		<u>COMMINGLED FUND</u>						
NIG4	140992926	CAPITAL GUARDIAN INTL	NON US SMALL					
	285,096.679		11.412811	3,253,754.43	11.390000	3,247,251.17	0.72 0.56	-6,503.26
NIG4	14199X919	CAPITAL GUARDIAN	RETRICED EQUITY FUND					
	2,366,654.541		5.454651	12,909,273.59	5.000000	11,833,272.71	2.62 2.05	-1,076,000.88
NIG1	65799Q910	NORTH CAROLIN BIOSCIENCE FD						
	2,856,149.860		1.000000	2,856,149.86	0.369145	1,054,333.44	0.23 0.18	-1,801,816.42
NIG3	97999X916	QUELLOS STRATEGIC PARTNERS INC	CL C 2003 SER 4					
	7,500.000		1,000.000000	7,500,000.00	1,030.301800	7,727,263.50	1.71 1.34	227,263.50
	5,515,401.080			26,519,177.88		23,862,120.82	5.29 4.14	-2,657,057.06
	5,515,401.080			26,519,177.88		23,862,120.82	5.29 4.14	-2,657,057.06
<u>CONSUMER DISCRETIONARY</u>		<u>AUTO COMPONENTS</u>						
NIF6	043353101	ARVINMERITOR INC	COM					
	10,000.000		23.777350	237,773.50	18.820000	188,200.00	0.04 0.03	-49,573.50
NIF6	216831107	COOPER TIRE + RUBR CO	COM					
	22,100.000		21.320291	471,178.43	18.000000	397,800.00	0.09 0.07	-73,378.43

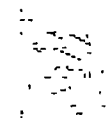
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS LOCAL UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS	
	FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS	
NIF6	478366107	JOHNSON CTLS INC	86.152198	COM					
	8,100.000			697,832.80	99.000000	801,900.00	0.18	104,067.20	
							0.14		
	40,200.000			1,406,784.73		1,387,900.00	0.31	-18,884.73	
							0.24		
<u>CONSUMER DISCRETIONARY</u>		<u>AUTOMOBILES</u>							
NIF2	345370860	FORD HTR CO DEL	9.691659	COM PAR USDO.01					
	28,800.000			279,119.77	11.560000	332,928.00	0.07	53,808.23	
							0.06		
NIF2	370442105	GENERAL MTRS CORP	54.941619	COM					
	2,100.000			115,377.40	41.100000	86,310.00	0.02	-29,067.40	
							0.01		
NIF6	21,000.000		47.948000	1,006,908.00	41.100000	863,100.00	0.19	-143,808.00	
							0.15		
	23,100.000			1,122,285.40		949,410.00	0.21	-172,875.40	
NIF2	412822108	HARLEY DAVIDSON INC	44.912582	COM					
	8,500.000			381,756.95	49.820000	423,470.00	0.09	41,713.05	
							0.07		
	60,400.000			1,783,162.12		1,705,808.00	0.38	-77,354.12	
							0.30		
<u>CONSUMER DISCRETIONARY</u>		<u>HOTELS RESTAURANTS & LEISURE</u>							
NIF8	G67743107	ORIENT EXPRES HOTELS LTD	15.490000	CL A SMS					
	31,400.000			486,386.00	16.360000	513,704.00	0.11	27,318.00	
							0.09		
NIF3	O1859P609	ALLIANCE GAMING CORP	15.648269	COM NEM					
	18,900.000			295,752.28	22.530000	425,817.00	0.09	130,064.72	
							0.07		



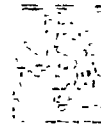
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS LOCAL UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS	
	FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS	
NIF3	103304101	BOYD GAMING CORP	15.012500	COM					
	500.000			7,506.25	15.350000	7,675.00	0.00	168.75	
							0.00		
NIF8	13054D109	CALIFORNIA PIZZA KITCHEN INC	17.400000	COM					
	31,700.000			551,580.00	17.500000	554,750.00	0.12	3,170.00	
							0.10		
NIG2	1,500.000		19.569687	29,354.53	17.500000	26,250.00	0.01	-3,104.53	
							0.00		
	33,200.000			580,934.53		581,000.00	0.13	65.47	
NIF1	143658300	CARNIVAL CORP	27.123900	PAIRED 1 COM CARN +1 TR SH BEN					
	51,400.000			1,394,168.46	34.590000	1,777,926.00	0.39	383,757.54	
							0.31		
NIF6	400518106	GTECH HLDGS CORP	19.068900	COM					
	14,100.000			268,871.49	42.380000	597,558.00	0.13	328,686.51	
							0.10		
NIF6	466367109	JACK IN THE BOX INC	20.563185	COM					
	8,000.000			164,505.48	21.190000	169,520.00	0.04	5,014.52	
							0.03		
NIF8	51508L103	LANDRYS RESTAURANTS INC	20.850000	COM					
	36,400.000			758,940.00	21.350000	777,140.00	0.17	18,200.00	
							0.13		
NIF3	542307103	LOME STAR STEAKHOUSE + SALOON	19.899802	COM					
	24,400.000			485,555.16	21.660000	528,504.00	0.12	42,948.84	
							0.09		
NIF1	580135101	MCDONALDS CORP	21.040157	COM					
	77,100.000			1,622,196.09	22.420000	1,728,582.00	0.38	106,385.91	
							0.30		
NIF8	670823103	O CHARLEYS INC	16.700000	COM					
	33,200.000			554,440.00	16.960000	563,072.00	0.12	8,632.00	
							0.10		



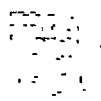
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF6	698813102 15,500.000	PAPA JOHNS INTL INC 30.813776	COM	477,613.53	25.200000	390,600.00	0.09 0.07	-87,013.53	
NIF3	723456109 16,700.000	PINNACLE ENTMT INC 6.886302	COM	115,001.24	6.140000	102,538.00	0.02 0.02	-12,463.24	
NIF8	781182100 19,000.000	RUBY TUESDAY INC 22.210000	COM	421,990.00	22.770000	432,630.00	0.10 0.08	10,640.00	
NIF3	80874P109 11,700.000	SCIENTIFIC GAMES CORP 8.750241	CL A	102,377.82	8.880000	103,896.00	0.02 0.02	1,518.18	
	<u>391,500.000</u>			<u>7,736,238.33</u>		<u>8,700,162.00</u>	<u>1.93</u> <u>1.51</u>	<u>963,923.67</u>	
<u>CONSUMER DISCRETIONARY</u>		<u>HOUSEHOLD DURABLES</u>							
NIF6	026375105 17,300.000	AMERICAN GREETINGS CORP 16.869579	CL A	291,843.72	18.500000	320,050.00	0.07 0.06	28,206.28	
NIF6	149568107 235.000	CAVCO INDS INC DEL 11.046383	COM	2,595.90	19.060000	4,479.10	0.00 0.00	1,883.20	
NIF6	152312104 4,700.000	CENTEX CORP 50.086683	COM	235,407.41	75.420000	354,474.00	0.08 0.06	119,066.59	
NIF3	344123104 626,200.000	FOAMEX INTL INC 3.304132	COM	2,069,047.66	5.900000	3,694,580.00	0.82 0.64	1,625,532.34	
NIF3	494274103 47,500.000	KIMBALL INTL INC 14.777659	CL B	701,938.81	15.210000	722,475.00	0.16 0.13	20,536.19	



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG4	500472303 1,000.000	KONNKLIJKE PHILIPS ELECTRS N V 29.021360		29,021.36	24.400000	24,400.00	0.01 0.00	-4,621.36	
NIG8	25,794.000	29.450664		759,650.44	24.400000	629,373.60	0.14 0.11	-130,276.84	
	..... 26,794.000			..... 788,671.80		..... 653,773.60	..... 0.14	..... -134,898.20	
NIF3	833034101 8,800.000	SNAP ON INC 28.200523	COM	248,164.60	29.500000	259,600.00	0.06 0.05	11,435.40	
NIF3	890786106 49,100.000	TOPPS INC 8.765401	COM	430,381.19	8.940000	438,954.00	0.10 0.08	8,572.81	
NIG2	984757104 2,500.000	YANKEE CANDLE INC 21.647116	COM	54,117.79	23.450000	58,625.00	0.01 0.01	4,507.21	
	<u>783,129.000</u>			<u>4,822,168.88</u>		<u>6,507,010.70</u>	<u>1.44</u> <u>1.13</u>	<u>1,684,841.82</u>	
<u>CONSUMER DISCRETIONARY</u>		<u>INTERNET & CATALOG RETAIL</u>							
NIF8	45765U103 19,000.000	INSIGHT ENTERPRISES INC 16.620000	COM	315,780.00	17.980000	341,620.00	0.08 0.06	25,840.00	
NIF3	852857101 311,100.000	STAMPS COM INC 4.494863	COM	1,398,351.97	5.100000	1,586,610.00	0.35 0.28	188,258.03	
	<u>330,100.000</u>			<u>1,714,131.97</u>		<u>1,928,230.00</u>	<u>0.43</u> <u>0.33</u>	<u>214,098.03</u>	
<u>CONSUMER DISCRETIONARY</u>		<u>LEISURE EQUIPMENT & PRODUCTS</u>							



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND	UNREAL GN/LS UNREAL GN/LS	
NIF6	277461109 14,000.000	EASTMAN KODAK CO	30.128091	COM 421,793.27		27.890000	390,460.00 0.09 0.07	-31,333.27	
NIF8	57383M108 19,800.000	MARVEL ENTERPRISES INC	21.303900	COM 421,817.22		21.900000	433,620.00 0.10 0.08	11,802.78	
	33,800.000			843,610.49			824,080.00 0.18 0.14	-19,530.49	
<u>CONSUMER DISCRETIONARY</u>		<u>MEDIA</u>							
NIF8	001669100 44,300.000	AMC ENTMT INC	11.600000	COM 513,880.00		11.650000	516,095.00 0.11 0.09	2,215.00	
NIF2	00184A105 21,400.000	AOL TIME WARNER INC	15.770000	COM 337,478.00		16.360000	350,104.00 0.08 0.06	12,626.00	
NIF8	01853E204 60,100.000	ALLIANCE ATLANTIS COMM INC	16.100000	CL B NON VGT SHS 967,610.00		16.640000	1,000,064.00 0.22 0.17	32,454.00	
NIG2	17285T106 700.000	CITADEL BROADCASTING CORP	19.000000	COM 13,300.00		22.080000	15,456.00 0.00 0.00	2,156.00	
NIF1	184502102 35,000.000	CLEAR CHANNEL COMMUNICATIONS	50.868600	COM 1,780,401.00		45.120000	1,579,200.00 0.35 0.27	-201,201.00	
NIF2	6,400.000		53.724895	343,839.33		45.120000	288,768.00 0.06 0.05	-55,071.33	
NIG2	900.000		36.384767	32,746.29		45.120000	40,608.00 0.01 0.01	7,861.71	
	42,300.000			2,156,986.62			1,908,576.00 0.42	-248,410.62	

STATE STREET

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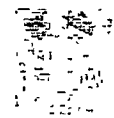
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	20030N101 25,000.000	COMCAST CORP NEH	26.602049	CL A 665,051.22		29.750000	743,750.00 0.16 0.13	78,698.78	
NIF2	254687106 35,800.000	DISNEY WALT CO	19.804223	DISNEY COM 708,991.19		20.500000	733,900.00 0.16 0.13	24,908.81	
NIF1	278762109 47,700.000	ECHOSTAR COMMUNICATIONS CORP M	37.858633	CL A 1,805,856.79		36.900000	1,760,130.00 0.39 0.31	-45,726.79	
NIF3	350865101 23,900.000	4 KIDS ENTERTAINMENT INC	21.251564	COM 507,912.39		21.910000	523,649.00 0.12 0.09	15,736.61	
NIF3	481138105 15,700.000	JOURNAL REGISTER CO	16.723406	COM 262,557.48		17.930000	281,501.00 0.06 0.05	18,943.52	
NIG2	2,000.000		20.045420	40,090.84		17.930000	35,860.00 0.01 0.01	-4,230.84	
	17,700.000			302,648.32			317,361.00 0.07	14,712.68	
NIG2	75040P108 1,400.000	RADIO ONE INC	14.998093	CL A 20,997.33		16.660000	23,324.00 0.01 0.00	2,326.67	
NIF3	807066105 10,000.000	SCHOLASTIC CORP	29.031791	290,317.91		28.990000	289,900.00 0.06 0.05	-417.91	
NIF8	846425882 109,800.000	SPANISH BROADCASTING SYS INC	7.737279	CL A NEW 849,553.23		7.750000	850,950.00 0.19 0.15	1,396.77	
NIF2	925524308 12,400.000	VIACOM INC	43.443906	CL B FORMERLY COM NON VGT 538,704.44		45.000000	558,000.00 0.12 0.10	19,295.56	

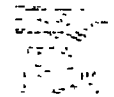
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG8	929309300 10,000.000	MPP GROUP PLC	54.102345	SPONSORED ADR NEH 541,023.45	45.890000	458,900.00	0.10 0.08	-82,123.45	
	462,500.000			10,220,310.89		10,050,159.00	2.23 1.74	-170,151.89	
<u>CONSUMER DISCRETIONARY</u>		<u>MULTILINE RETAIL</u>							
NIG2	256747106 1,500.000	DOLLAR TREE STORES INC	25.022107	COM 37,533.16	39.230000	58,845.00	0.01 0.01	21,311.84	
NIF2	307000109 5,000.000	FAMILY DLR STORES INC	25.899700	COM 129,498.50	40.120000	200,600.00	0.04 0.03	71,101.50	
NIF6	31410H101 5,300.000	FEDERATED DEPT STORES INC DEL	42.772630	COM 226,694.94	43.700000	231,610.00	0.05 0.04	4,915.06	
NIF6	812387108 6,200.000	SEARS ROEBUCK + CO	52.840774	COM 327,612.80	44.020000	272,924.00	0.06 0.05	-54,688.80	
NIF1	87612E106 37,700.000	TARGET CORP	39.280400	COM 1,480,871.08	40.600000	1,530,620.00	0.34 0.27	49,748.92	
NIF2	931142103 18,500.000	MAL MART STORES INC	49.365724	COM 913,265.90	59.170000	1,094,645.00	0.24 0.19	181,379.10	
	74,200.000			3,115,476.38		3,389,244.00	0.75 0.59	273,767.62	
<u>CONSUMER DISCRETIONARY</u>		<u>SPECIALTY RETAIL</u>							



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG2	007865108 1,400.000	AEROPOSTALE	15.822893	COM 22,152.05	28.070000	39,298.00	0.01 0.01	17,145.95	
NIF6	05329H102 19,800.000	AUTONATION INC DEL	13.151100	COM 260,391.78	18.790000	372,042.00	0.08 0.06	111,650.22	
NIF2	053332102 6,200.000	AUTOZONE INC	72.632535	COM 450,321.72	91.800000	569,160.00	0.13 0.10	118,838.28	
NIF2	075896100 3,200.000	BED BATH + BEYOND INC	32.555106	COM 104,176.34	43.030000	137,696.00	0.03 0.02	33,519.66	
NIF6	093679108 10,800.000	BLOCKBUSTER INC	22.962700	CL A 247,997.16	20.490000	221,292.00	0.05 0.04	-26,705.16	
NIF8	403777105 28,500.000	GYMBOREE CORP	15.460000	COM 440,610.00	16.290000	464,265.00	0.10 0.08	23,655.00	
NIF1	437076102 47,760.000	HOME DEPOT INC	44.227916	COM 2,112,325.28	32.160000	1,535,961.60	0.34 0.27	-576,363.68	
NIF2	19,000.000		29.192696	554,661.22	32.160000	611,040.00	0.14 0.11	56,378.78	
	66,760.000			2,666,986.50		2,147,001.60	0.48	-519,984.90	
NIG2	441339108 1,000.000	HOT TOPIC INC	22.892700	COM 22,892.70	35.660000	35,660.00	0.01 0.01	12,767.30	
NIF8	535679104 11,100.000	LINENS N THINGS INC	28.300000	COM 314,130.00	28.900000	320,790.00	0.07 0.06	6,660.00	



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	548661107 12,300.000	LOWES COS INC	29.383776	USDO.50 361,420.45		54.860000	674,778.00 0.15 0.12	313,357.55	
NIF3	76009U104 167,300.000	RENT HAY INC	4.184034	COM 699,988.82		5.270000	881,671.00 0.20 0.15	181,682.18	
NIF6	824348106 24,100.000	SHERWIN WILLIAMS CO	28.096287	COM 677,120.51		30.080000	724,928.00 0.16 0.13	47,807.49	
NIF2	855030102 13,300.000	STAPLES INC	14.369800	COM 191,118.34		24.630000	327,579.00 0.07 0.06	136,460.66	
NIG2	917047102 500.000	URBAN OUTFITTERS INC	24.503800	COM 12,251.90		49.030000	24,515.00 0.01 0.00	12,263.10	
NIF2	969904101 5,700.000	WILLIAMS SONOMA INC	25.640351	COM 146,150.00		30.610000	174,477.00 0.04 0.03	28,327.00	
	371,960.000			6,617,708.27			7,115,152.60 1.58 1.23	497,444.33	
<u>CONSUMER DISCRETIONARY</u>			<u>TEXTILES & APPAREL</u>						
NIF2	654106103 8,000.000	NIKE INC	44.090607	CL B 352,724.86		56.980000	455,840.00 0.10 0.08	103,115.14	
	8,000.000			352,724.86			455,840.00 0.10 0.08	103,115.14	
	2,555,789.000			38,612,316.92			42,063,586.30 9.32 7.29	3,451,269.38	

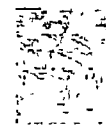
STATE STREET

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
<u>CONSUMER STAPLES</u>			<u>BEVERAGES</u>						
NIF2	035229103 7,200.000	ANHEUSER BUSCH COS INC	41.132453	COM 296,153.66		51.540000	371,088.00 0.08 0.06	74,934.34	
NIF1	191216100 34,700.000	COCA COLA CO	53.465338	COM 1,855,247.22		43.520000	1,510,144.00 0.33 0.26	-345,103.22	
NIG8	191241108 21,600.000	COCA COLA FEMSA S A CV	18.951835	ADR 409,359.63		21.650000	467,640.00 0.10 0.08	58,280.37	
NIF6	217016104 6,000.000	COORS ADOLPH CO	56.127440	CLASS B COM 336,764.64		55.150000	330,900.00 0.07 0.06	-5,864.64	
NIF6	71343P200 42,800.000	PEPSIAMERICAS INC	14.390300	COM 615,904.84		13.920000	595,776.00 0.13 0.10	-20,128.84	
NIF2	713448108 14,500.000	PEPSICO INC	42.106863	COM 610,549.52		44.540000	645,830.00 0.14 0.11	35,280.48	
	126,800.000			4,123,979.51			3,921,378.00 0.87 0.68	-202,601.51	
<u>CONSUMER STAPLES</u>			<u>FOOD & DRUG RETAILING</u>						
NIF6	013104104 24,800.000	ALBERTSONS INC	26.595000	COM 659,556.00		21.020000	521,296.00 0.12 0.09	-138,260.00	
NIF6	501044101 16,700.000	KROGER CO	18.879608	COM 315,289.46		19.210000	320,807.00 0.07 0.06	5,517.54	

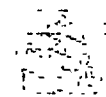
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF6	786514208 12,900.000	SAFEMAY INC	26.079986	COM NEM 336,431.82		24.410000	314,889.00	0.07 0.05	-21,542.82
NIF6	868536103 10,800.000	SUPERVALU INC	21.037015	COM 227,199.76		24.100000	260,280.00	0.06 0.05	33,080.24
NIG2	966837106 600.000	WHOLE FOODS MKT INC	38.243417	COM 22,946.05		54.210000	32,526.00	0.01 0.01	9,579.95
NIG2	968088107 7,200.000	WILD OATS MKTS INC	8.962353	COM 64,528.94		11.880000	85,536.00	0.02 0.01	21,007.06
	73,000.000			1,625,952.03			1,535,334.00	0.34 0.27	-90,618.03
<u>CONSUMER STAPLES</u>		<u>FOOD PRODUCTS</u>							
NIF2	039483102 27,600.000	ARCHER DANIELS MIDLAND CO	12.163702	COM 335,718.17		13.870000	382,812.00	0.08 0.07	47,093.83
NIF3	108763103 22,900.000	BRIDGFORD FOODS CORP	12.242625	COM 280,351.53		7.640000	174,956.00	0.04 0.03	-105,395.53
NIF3	170032809 17,700.000	CHIQUITA BRANDS INTL INC	15.516223	COM 274,637.14		18.110000	320,547.00	0.07 0.06	45,909.86
NIF2	205887102 12,000.000	CONAGRA INC	24.501042	COM 294,012.50		22.000000	264,000.00	0.06 0.05	-30,012.50
NIF2	370334104 5,900.000	GENERAL MLS INC	44.176097	COM 260,638.97		46.360000	273,524.00	0.06 0.05	12,885.03



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	514606102 44,043.000	LANCE INC	12.070741	COM 531,631.64		10.060000	443,072.58	0.10 0.08	-88,559.06
NIF3	68210P107 78,900.000	OMEGA PROTEIN CORP	4.983384	COM 393,189.02		5.930000	467,877.00	0.10 0.08	74,687.98
NIF2	904784709 6,800.000	UNILEVER N V	55.767125	NY SHS NEM 379,216.45		55.980000	380,664.00	0.08 0.07	1,447.55
NIG8	10,600.000		55.096775	584,025.82		55.980000	593,388.00	0.13 0.10	9,362.18
	17,400.000			963,242.27			974,052.00	0.22	10,809.73
	226,443.000			3,333,421.24			3,300,840.58	0.73 0.57	-32,580.66
<u>CONSUMER STAPLES</u>		<u>HOUSEHOLD PRODUCTS</u>							
NIF2	189054109 11,200.000	CLOROX CO	44.728347	COM 500,957.49		42.850000	479,920.00	0.11 0.08	-21,037.49
NIF2	742718109 13,900.000	PROCTER + GAMBLE CO	81.066106	COM 1,126,818.88		87.290000	1,213,331.00	0.27 0.21	86,512.12
	25,100.000			1,627,776.37			1,693,251.00	0.38 0.29	65,474.63
<u>CONSUMER STAPLES</u>		<u>PERSONAL PRODUCTS</u>							
NIF8	P8744Y102 28,100.000	STEINER LEISURE LTD	16.115000	SHS 452,831.50		17.500000	491,750.00	0.11 0.09	38,918.50



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF1	054303102 26,400.000	AVON PRODS INC	25.560577	COM 674,799.24	64.100000	1,692,240.00	0.38 0.29	1,017,440.76	
NIF2	375766102 16,400.000	GILLETTE CO	29.164829	COM 478,303.20	32.460000	532,344.00	0.12 0.09	54,040.80	
	70,900.000			1,605,933.94		2,716,334.00	0.60 0.47	1,110,400.06	
	522,243.000			12,317,063.09		13,167,137.58	2.92 2.28	850,074.49	
<u>CONVERTIBLES</u>		<u>CONVERTIBLE PREFERRED</u>							
NIG7	370442717 4,550.000	GENERAL MTRS CORP	25.000000	SR DEB CONV SER C 113,750.00	26.230000	119,346.50	0.03 0.02	5,596.50	
	4,550.000			113,750.00		119,346.50	0.03 0.02	5,596.50	
	4,550.000			113,750.00		119,346.50	0.03 0.02	5,596.50	
<u>ENERGY</u>		<u>ENERGY EQUIPMENT & SERVICES</u>							
NIF8	127914109 19,000.000	CAL DIVE INTL INC	21.100000	COM 400,900.00	21.150000	401,850.00	0.09 0.07	950.00	
NIF2	406216101 15,900.000	HALLIBURTON CO	17.661042	COM 280,810.57	24.180000	384,462.00	0.09 0.07	103,651.43	
NIF8	637071101 12,700.000	NATIONAL OILWELL INC	19.270000	COM 244,729.00	19.580000	248,666.00	0.06 0.04	3,937.00	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF8	74153Q102 15,800.000	PRIDE INTERNATIONAL INC	16.620000	COM 262,596.00	17.090000	270,022.00	0.06 0.05	7,426.00	
NIF8	922122106 17,400.000	VARCO INTL INC DEL	17.350000	COM 301,890.00	17.250000	300,150.00	0.07 0.05	-1,740.00	
	80,800.000			1,490,925.57		1,605,150.00	0.36 0.28	114,224.43	
<u>ENERGY</u>		<u>OIL & GAS</u>							
NIF8	G3682E127 12,700.000	FRONTLINE LTD	15.500000	SHS 196,850.00	16.600000	210,820.00	0.05 0.04	13,970.00	
NIF6	023551104 9,400.000	AMERADA HESS CORP	72.126400	COM NPV 677,988.16	47.150000	443,210.00	0.10 0.08	-234,778.16	
NIF6	032511107 6,800.000	ANADARKO PETE CORP	45.847600	COM 311,763.68	43.500000	295,800.00	0.07 0.05	-15,963.68	
NIF2	037411105 2,500.000	APACHE CORP	56.640232	COM 141,600.58	68.980000	172,450.00	0.04 0.03	30,849.42	
NIF2	055622104 11,600.000	BP PLC	49.600547	SPONSORED ADR 575,366.34	41.720000	483,952.00	0.11 0.08	-91,414.34	
NIF3	085789105 113,600.000	BERRY PETE CO	15.403935	CL A 1,749,886.96	18.750000	2,130,000.00	0.47 0.37	380,113.04	
NIF2	166764100 10,100.000	CHEVRONTXACO CORP	88.397698	COM 892,816.75	72.870000	735,987.00	0.16 0.13	-156,829.75	
NIF6	13,400.000		72.284554	968,613.03	72.870000	976,458.00	0.22 0.17	7,844.97	
	23,500.000			1,861,429.78		1,712,445.00	0.38	-148,984.78	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND % FUND	UNREAL GN/LS UNREAL GN/LS
NIF2	20825C104 4,000.000	CONOCOPHILLIPS	48.787500	COM 195,150.00		55.840000	223,360.00 0.05 0.04	28,210.00
NIF2	30231G102 47,500.000	EXXON MOBIL CORP	39.154360	COM 1,859,832.10		37.700000	1,790,750.00 0.40 0.31	-69,082.10
NIF6	16,400.000		41.320275	677,652.51		37.700000	618,280.00 0.14 0.11	-59,372.51
	63,900.000			2,537,484.61			2,409,030.00 0.53	-128,454.61
NIF6	565849106 27,900.000	MARATHON OIL CORP	26.313041	COM 734,133.84		27.890000	778,131.00 0.17 0.13	43,997.16
NIG2	651290108 1,500.000	NEWFIELD EXPL CO	35.622520	COM 53,433.78		39.290000	58,935.00 0.01 0.01	5,501.22
NIF6	674599105 23,600.000	OCCIDENTAL PETE CORP	27.694902	COM 653,599.69		34.330000	810,188.00 0.18 0.14	156,588.31
NIG4	780257804 5,000.000	ROYAL DUTCH PETE CO	49.220826	NY REGISTRY SH PAR N GLDR 1.25 246,104.13		44.870000	224,350.00 0.05 0.04	-21,754.13
NIG8	867229106 27,000.000	SUNCOR ENERGY INC	15.227007	COM 411,129.20		18.650000	503,550.00 0.11 0.09	92,420.80
NIG8	89151E109 13,700.000	TOTAL SA	58.035780	SPONSORED ADR 795,090.19		77.010000	1,055,037.00 0.23 0.18	259,946.81
NIF3	958259103 1,900.000	WESTERN GAS RES INC	39.052200	COM 74,199.18		39.240000	74,556.00 0.02 0.01	356.82

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND % FUND	UNREAL GN/LS UNREAL GN/LS
	348,600.000			11,215,210.12			11,585,814.00 2.57 2.01	370,603.88
	429,400.000			12,706,135.69			13,190,964.00 2.92 2.29	484,828.31
FINANCIALS		BANKS						
NIF6	032165102 30,800.000	AMSOUTH BANCORPORATION	22.462400	COM 691,841.92		21.540000	663,432.00 0.15 0.12	-28,409.92
NIF6	046265104 19,000.000	ASTORIA FINL CORP	33.260300	COM 631,945.70		32.140000	610,660.00 0.14 0.11	-21,285.70
NIF2	060505104 5,100.000	BANK AMER CORP	60.271794	COM 307,386.15		79.250000	404,175.00 0.09 0.07	96,788.85
NIF6	20,300.000		62.638591	1,271,563.39		79.250000	1,608,775.00 0.36 0.28	337,211.61
	25,400.000			1,578,949.54			2,012,950.00 0.45	434,000.46
NIF2	06423A103 6,700.000	BANK ONE CORP	37.363700	COM 250,336.79		39.470000	264,449.00 0.06 0.05	14,112.21
NIF6	22,000.000		37.951426	834,931.37		39.470000	868,340.00 0.19 0.15	33,408.63
	28,700.000			1,085,268.16			1,132,789.00 0.25	47,520.84
NIF3	065908501 44,200.000	BANKATLANTIC BANCORP INC	8.631852	CL A 381,527.86		14.820000	655,044.00 0.15 0.11	273,516.14

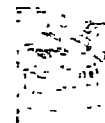
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	ORIGINAL	UNITS FACE	LOCAL BASE							UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE
NIF3	11373M107	BROOKLINE BANCORP INC DEL		COM					
	15,500.000		13.025673		201,897.93	15.290000	236,995.00	0.05 0.04	35,097.07
NIF2	160903100	CHARTER ONE FINL INC		COM					
	12,285.000		27.551238		338,466.96	31.000000	380,835.00	0.08 0.07	42,368.04
NIF8	178566105	CITY NATL CORP		COM					
	11,100.000		50.980000		565,878.00	51.700000	573,870.00	0.13 0.10	7,992.00
NIF3	195493309	COLONIAL BANCGRUPOINC		COM					
	19,200.000		11.705206		224,739.96	14.650000	281,280.00	0.06 0.05	56,540.04
NIF6	200340107	COMERICA INC		COM					
	4,100.000		58.235134		238,764.05	49.340000	202,294.00	0.04 0.04	-36,470.05
NIF6	201647104	COMMERCIAL FED CORP		COM					
	8,100.000		25.753906		208,606.64	24.800000	200,880.00	0.04 0.03	-7,726.64
NIF3	203902101	COMMUNITY FIRST BANKSHARES INC		COM					
	21,300.000		26.211544		558,305.88	28.250000	601,725.00	0.13 0.10	43,419.12
NIF8	229899109	CULLEN FROST BANKERS INC		COM					
	15,800.000		36.820000		581,756.00	38.070000	601,506.00	0.13 0.10	19,750.00
NIF3	253922108	DIME CMNTY BANCORP INC		COM					
	32,600.000		21.973310		716,329.91	23.800000	775,880.00	0.17 0.13	59,550.09
NIF3	319829107	FIRST COMMLTH FINL CORP PA		COM					
	47,200.000		11.963744		564,688.71	12.910000	609,352.00	0.14 0.11	44,663.29



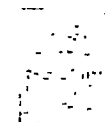
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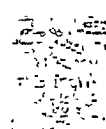
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	ORIGINAL	UNITS FACE	LOCAL BASE							UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE
NIF8	31983B101	FIRST CMNTY BANCORP CALIF		COM					
	8,600.000		33.891033		291,462.88	34.050000	292,830.00	0.06 0.05	1,367.12
NIF3	335847208	FIRST OAK BROOK BANCSHARES INC		CL A COM					
	29,550.000		21.365358		631,346.32	25.630000	757,366.50	0.17 0.13	126,020.18
NIF2	339030108	FLEETBOSTON FINL CORP		COM					
	10,800.000		25.242821		272,622.47	29.590000	319,572.00	0.07 0.06	46,949.53
NIF3	343873105	FLUSHING FINL CORP		COM					
	25,489.000		17.279579		440,439.19	22.170000	565,091.13	0.13 0.10	124,651.94
NIF6	395384100	GREENPOINT FINL CORP		COM					
	18,450.000		29.243664		539,545.60	33.880000	625,086.00	0.14 0.11	85,540.40
NIF6	428656102	HIBERNIA CORP		CL A					
	11,600.000		17.778748		206,233.48	20.750000	240,700.00	0.05 0.04	34,466.52
NIF3	444165104	HUDSON UTD BANCORP		COM					
	4,700.000		26.075306		122,553.94	39.490000	185,603.00	0.04 0.03	63,049.06
NIF3	45814P105	INTEGRA BK CORP		COM					
	56,650.000		18.740889		1,061,671.34	19.090000	1,081,448.50	0.24 0.19	19,777.16
NIG6	50049M109	KOOKMIN BK NEH		SPONSORED ADR					
	14,953.000		20.316059		303,786.03	37.200000	556,251.60	0.12 0.10	252,465.57
NIG8	17,700.000		31.747377		561,928.58	37.200000	658,440.00	0.15 0.11	96,511.42
	32,653.000				865,714.61		1,214,691.60	0.27	348,976.99



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG2	58551A108 1,300.000	MELLON FINL CORP	35.748831	COM 46,473.48		31.350000	40,755.00 0.01	-5,718.48	
NIF6	635405103 12,800.000	NATIONAL CITY CORP	30.682500	COM 392,736.00		31.680000	405,504.00 0.09 0.07	12,768.00	
NIG8	67106E101 19,500.000	OTP BK LTD NATL SVGS + COML BK	18.900000	SPONSORED GDR 144A 368,550.00		22.772000	444,054.00 0.10 0.08	75,504.00	
NIF3	743859100 29,984.000	PROVIDENT BANKSHARES CORP	20.762771	COM 622,550.92		28.600000	857,542.40 0.19 0.15	234,991.48	
NIF6	758940100 19,600.000	REGIONS FINL CORP	34.468615	COM 675,584.86		35.260000	691,096.00 0.15 0.12	15,511.14	
NIF3	760282103 31,200.000	REPUBLIC BANCORP INC	10.042667	COM 313,331.22		13.740000	428,688.00 0.10 0.07	115,356.78	
NIF3	760416107 3,800.000	REPUBLIC FIRST BANCORP INC	8.246916	COM 31,338.28		9.010000	34,238.00 0.01 0.01	2,899.72	
NIF8	84476R109 15,800.000	SOUTHWEST BANCORPORATION TEX	36.900000	COM 583,020.00		36.960000	583,968.00 0.13 0.10	948.00	
NIF6	845905108 12,100.000	SOVEREIGN BANCORP INC	15.278522	COM 184,870.12		19.680000	238,128.00 0.05 0.04	53,257.88	
NIF8	882673106 8,500.000	TEXAS REGL BANCSHARES INC	33.818386	CL A VTG 287,456.28		33.700000	286,450.00 0.06 0.05	-1,006.28	

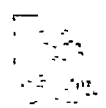


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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG8	891160509 13,700.000	TORONTO DOMINION BK ONT	27.429278	COM NEW 375,781.11		28.200000	386,340.00 0.09 0.07	10,558.89	
NIF6	908906100 14,200.000	UNIONBANCAL CORP	44.381550	COM 630,218.01		46.950000	666,690.00 0.15 0.12	36,471.99	
NIF3	909907107 31,400.000	UNITED BANKSHARES INC N VA	26.703084	COM 838,476.85		30.710000	964,294.00 0.21 0.17	125,817.15	
NIF2	929903102 5,500.000	MACHOVIA CORP 2ND NEW	34.042000	COM 187,231.00		42.150000	231,825.00 0.05 0.04	44,594.00	
NIF2	939322103 8,300.000	WASHINGTON MUT INC	33.895870	COM 281,335.72		38.980000	323,534.00 0.07 0.06	42,198.28	
NIF6	12,900.000		36.153847	466,384.62		38.980000	502,842.00 0.11 0.09	36,457.38	
	21,200.000			747,720.34			826,376.00 0.18	78,655.66	
NIF2	949746101 16,200.000	WELLS FARGO + CO NEW	48.504424	COM 785,771.67		50.140000	812,268.00 0.18 0.14	26,496.33	
NIF8	97650H108 17,400.000	NINTRUST FINL CORP	35.080000	COM 610,392.00		35.360000	615,264.00 0.14 0.11	4,872.00	
	807,961.000			20,682,059.19			23,335,361.13 5.17 4.05	2,653,301.94	

FINANCIALS

DIVERSIFIED FINANCIALS



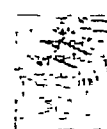
STATE STREET

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COMPOSITE
ACCOUNT POSITION APPRAISAL

AS OF DATE: 31AUG03

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND	UNREAL GN/LS UNREAL GN/LS	
NIF6	01903Q108 10,100.000		ALLIED CAP CORP NEM 23.813837	COM 240,519.75		25.570000	258,257.00 0.06 0.04	17,737.25	
NIF3	046220109 19,900.000		ASTA FDG INC 21.899871	COM 435,807.44		26.600000	529,340.00 0.12 0.09	93,532.56	
NIF6	073902108 9,400.000		BEAR STEARNS COS INC 63.274546	COM 594,780.73		69.980000	657,812.00 0.15 0.11	63,031.27	
NIF1	172967101 35,775.000		CITIGROUP INC 50.081844	COM 1,791,677.97		43.350000	1,550,846.25 0.34 0.27	-240,831.72	
NIF2	34,400.000		28.822787	991,503.86		43.350000	1,491,240.00 0.33	499,736.14	
NIF6	26,300.000		36.805373	967,981.32		43.350000	1,140,105.00 0.26 0.25 0.20	172,123.68	
	96,475.000			3,751,163.15			4,182,191.25 0.93	431,028.10	
NIF3	20162L105 19,400.000		COMMERCIAL CAP BANCORP INC 18.744531	COM 363,643.91		21.050000	408,370.00 0.09 0.07	44,726.09	
NIF6	222372104 10,200.000		COUNTRYWIDE FINL CORP 53.184600	COM 542,482.92		67.850000	692,070.00 0.15 0.12	149,587.08	
NIG2	269246104 11,800.000		E TRADE GROUP INC 4.949853	COM 58,408.27		9.230000	108,914.00 0.02 0.02	50,505.73	
NIF2	313400301 5,800.000		FEDERAL HOME LN MTG CORP 57.319857	COM 332,455.17		53.150000	308,270.00 0.07 0.05	-24,185.17	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR FUND	UNREAL GN/LS UNREAL GN/LS	
NIF1	313586109 21,500.000		FEDERAL NATL MTG ASSN 55.762800	COM 1,198,900.20		64.790000	1,392,985.00 0.31 0.24	194,084.80	
NIF2	18,500.000		56.931745	1,053,237.29		64.790000	1,198,615.00 0.27 0.21	145,377.71	
	40,000.000			2,252,137.49			2,591,600.00 0.57	339,462.51	
NIF1	354613101 40,945.000		FRANKLIN RES INC 45.504750	COM 1,863,192.00		43.190000	1,768,414.55 0.39 0.31	-94,777.45	
NIG2	1,800.000		36.189661	65,141.39		43.190000	77,742.00 0.02 0.01	12,600.61	
	42,745.000			1,928,333.39			1,846,156.55 0.41	-82,176.84	
NIF3	358434108 16,700.000		FRIEDMAN BILLINGS RAMSEY GROUP 8.762550	CL A 146,334.59		16.590000	277,053.00 0.06 0.05	130,718.41	
NIF8	460915200 32,400.000		INTRAMEST CORP 13.040000	COM NEH 422,496.00		12.910000	418,284.00 0.09 0.07	-4,212.00	
NIF3	46147H108 252,400.000		INVESTORS CAP HLDGS LTD 2.238256	COM 564,935.78		3.525000	889,710.00 0.20 0.15	324,774.22	
NIF2	46625H100 12,600.000		J P MORGAN CHASE + CO 29.382770	COM 370,222.90		34.220000	431,172.00 0.10 0.07	60,949.10	
NIF6	37,400.000		26.452416	989,320.36		34.220000	1,279,828.00 0.28 0.22	290,507.64	
	50,000.000			1,359,543.26			1,711,000.00 0.38	351,456.74	



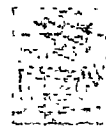
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	499063105 18,500.000		KNIGHT TRADING GROUP INC 6.765074	COM 125,153.86		9.270000	171,495.00 0.04 0.03	46,341.14	
NIF1	55262L100 75,762.000		MBNA CORP 6.010328	COM 455,354.48		23.340000	1,768,285.08 0.39 0.31	1,312,930.60	
NIF2	590188108 23,800.000		MERRILL LYNCH + CO INC 46.484313	COM 1,106,326.64		53.780000	1,279,964.00 0.28 0.22	173,637.36	
NIF2	617446448 10,500.000		MORGAN STANLEY 49.797999	COM NEW 522,878.99		48.790000	512,295.00 0.11 0.09	-10,583.99	
NIF3	80000Q104 29,200.000		SANDERS MORRIS HARRIS GROUP INC 9.161309	COM 267,510.22		8.920000	260,464.00 0.06 0.05	-7,046.22	
NIF3	80556P302 9,400.000		SAXON CAPITAL INC 15.842629	COM 148,920.71		16.440000	154,536.00 0.03 0.03	5,615.29	
	784,482.000			15,619,186.75			19,026,066.88 4.22 3.30	3,406,880.13	

FINANCIALS

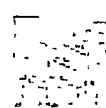
INSURANCE

NIF2	G3223R108 6,500.000		EVEREST REINSURANCE GROUP LTD 56.372925	SHS 366,424.01		73.300000	476,450.00 0.11 0.08	110,025.99
NIF2	001055102 5,700.000		AFLAC INC 31.291200	COM 178,359.84		32.010000	182,457.00 0.04 0.03	4,097.16
NIF6	020002101 19,100.000		ALLSTATE CORP 37.318953	COM 712,792.00		35.750000	682,825.00 0.15 0.12	-29,967.00



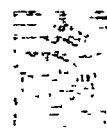
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	026874107 8,100.000		AMERICAN INTL GROUP INC 86.095922	COM 697,376.97		59.570000	482,517.00 0.11 0.08	-214,859.97	
NIG8	054536107 27,800.000		AXA SA 27.886992	SPONSORED ADR 775,258.37		17.780000	494,284.00 0.11 0.09	-280,974.37	
NIF2	171232101 2,000.000		CHUBB CORP 51.523300	COM 103,046.60		67.940000	135,880.00 0.03 0.02	32,833.40	
NIF6	247131105 4,600.000		DELPHI FINL GROUP INC 39.074650	COM 179,743.39		48.060000	221,076.00 0.05 0.04	41,332.61	
NIF8	25456M204 12,900.000		DIRECT GEN CORP 25.662943	COM 331,051.96		25.500000	328,950.00 0.07 0.06	-2,101.96	
NIF6	316326107 21,375.000		FIDELITY NATL FINL INC 24.079197	COM 514,692.84		28.900000	617,737.50 0.14 0.11	103,044.66	
NIF8	363576109 22,200.000		GALLAGHER ARTHUR J + CO 26.800000	COM 594,960.00		27.000000	599,400.00 0.13 0.10	4,440.00	
NIF2	416515104 10,600.000		HARTFORD FINANCIAL SVCS GRP 48.773001	COM 516,993.81		53.220000	564,132.00 0.13 0.10	47,138.19	
NIF3	440327104 73,200.000		MORACE MANN EDUCATORS CORP NEW 15.395556	NEW COM 1,126,954.72		15.080000	1,103,856.00 0.24 0.19	-23,098.72	
NIG8	56501R106 15,500.000		MANULIFE FINL CORP 21.657437	COM 335,690.28		30.240000	468,720.00 0.10 0.08	133,029.72	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS FACE	LOCAL UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
			BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
NIF2	59156R108	METLIFE INC		29.275328	COM				
		22,600.000			661,622.42	28.420000	642,292.00	0.14	-19,330.42
NIF6		20,800.000		26.825500	557,970.40	28.420000	591,136.00	0.11	33,165.60
		43,400.000			1,219,592.82		1,233,428.00	0.13	13,835.18
								0.10	
								0.27	
NIF6	680223104	OLD REP INTL CORP		27.790163	COM				
		20,800.000			578,035.39	33.590000	698,672.00	0.15	120,636.61
								0.12	
NIF2	69344M101	PMI GROUP INC		31.419200	COM				
		4,800.000			150,812.16	35.380000	169,824.00	0.04	19,011.84
								0.03	
NIF8	743674103	PROTECTIVE LIFE CORP		28.870000	COM				
		19,000.000			548,530.00	29.090000	552,710.00	0.12	4,180.00
								0.10	
NIF2	744320102	PRUDENTIAL FINL INC		32.481116	COM				
		21,000.000			682,103.44	36.410000	764,610.00	0.17	82,506.56
								0.13	
NIF2	750236101	RADIAN GROUP INC		38.427808	COM				
		5,000.000			192,139.04	47.590000	237,950.00	0.05	45,810.96
								0.04	
NIF6	852891100	STANCORP FINL GROUP INC		55.232100	COM				
		3,500.000			193,312.35	56.690000	198,415.00	0.04	5,102.65
								0.03	
NIF2	891027104	TORCHMARK INC		24.897088	COM				
		8,500.000			211,625.25	40.360000	343,060.00	0.08	131,434.75
								0.06	
NIF6	89420G109	TRAVELERS PPTY CAS CORP NEM		13.973541	CL A				
		1,816.000			25,375.95	15.390000	27,948.24	0.01	2,572.29
								0.00	



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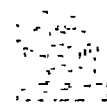
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS FACE	LOCAL UNIT COST	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
			BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
NIF2	89420G406	TRAVELERS PPTY CAS CORP NEM		14.058719	CL B				
		20,200.000			283,986.13	15.490000	312,898.00	0.07	28,911.87
NIF6		3,731.000		19.298242	72,001.74	15.490000	57,793.19	0.05	-14,208.55
								0.01	
		23,931.000			355,987.87		370,691.19	0.01	14,703.32
								0.08	
		381,322.000			10,590,859.06		10,955,592.93	2.43	364,733.87
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FINANCIALS

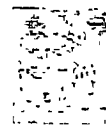
REAL ESTATE

NIF3	103430104	BOYKIN LODGING CO		7.936064	COM				
		44,000.000			349,186.81	7.800000	343,200.00	0.08	-5,986.81
								0.06	
NIF3	144418100	CARRAMERICA RLTG CORP		27.087801	COM				
		27,600.000			747,623.30	28.150000	776,940.00	0.17	29,316.70
								0.13	
NIF3	500228101	KOGER EQUITY INC		16.299664	COM				
		34,200.000			557,448.50	17.870000	611,154.00	0.14	53,705.50
								0.11	
NIG4	643491905	HONG KONG LAND HLD		1.838134	USD 0.10(SING QUOTE)				
		90,000.000			165,432.09	1.340000	120,600.00	0.03	-44,832.09
								0.02	
NIF3	681936100	OMEGA HEALTHCARE INVESTORS		5.941255	REAL ESTATE				
		7,600.000			45,153.54	6.370000	48,412.00	0.01	3,258.46
								0.01	
		203,400.000			1,864,844.24		1,900,306.00	0.42	35,461.76
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		2,177,165.000			48,756,949.24		55,217,326.94	12.24	6,460,377.70
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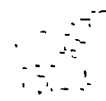
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
FOREIGN		COMMINGLED FUND						
NIG7	722005857 656.986	PIMCO FDS PAC	INVT MGMT SER 6.941518	INTL PORTFOLIO	INSTL CL 6.941517	4,560.48	0.00 0.00	0.00
	656.986			4,560.48		4,560.48	0.00 0.00	0.00
	656.986			4,560.48		4,560.48	0.00 0.00	0.00
HEALTH CARE		BIOTECHNOLOGY						
NIF8	G9825R107 78,400.000	XOMA LTD	9.750000	COM 764,400.00	9.370000	734,608.00	0.16 0.13	-29,792.00
NIF1	031162100 24,150.000	AMGEN INC	14.440072	COM 348,727.74	65.900000	1,591,485.00	0.35 0.28	1,242,757.26
NIF2	11,900.000		45.176104	537,595.64	65.900000	784,210.00	0.17 0.14	246,614.36
	36,050.000			886,323.38		2,375,695.00	0.53	1,489,371.62
NIF8	126667104 3,200.000	CV THERAPEUTICS INC	24.420000	COM 78,144.00	25.650000	82,080.00	0.02 0.01	3,936.00
NIF8	150921104 12,700.000	CELL GENESYS INC	11.310000	COM 143,637.00	12.030000	152,781.00	0.03 0.03	9,144.00
NIF8	156708109 6,300.000	CEPHALON INC	43.430000	COM 273,609.00	44.350000	279,405.00	0.06 0.05	5,796.00



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE		
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF3	228769105 131,000.000	CRUCCELL NV	2.942696	SPONSORED ADR 385,493.14	3.700000	484,700.00	0.11 0.08	99,206.86
NIF2	368710406 2,200.000	GENENTECH INC	73.938800	COM 162,665.36	79.400000	174,680.00	0.04 0.03	12,014.64
NIG2	449370105 1,000.000	IDEC PHARMACEUTICALS CORP	39.695170	COM 39,695.17	34.750000	34,750.00	0.01 0.01	-4,945.17
	270,850.000			2,733,967.05		4,318,699.00	0.96 0.75	1,584,731.95
HEALTH CARE		HEALTH CARE EQUIPMENT & SUPPLI						
NIF8	02744M108 44,300.000	AMERICAN MED SYS HLDGS	20.830000	COM 922,769.00	20.760000	919,668.00	0.20 0.16	-3,101.00
NIF2	101137107 6,700.000	BOSTON SCIENTIFIC CORP	64.384918	COM 431,378.95	60.100000	402,670.00	0.09 0.07	-28,708.95
NIF8	216648402 12,700.000	COOPER COS INC	36.630000	COM MEH 465,201.00	37.090000	471,043.00	0.10 0.08	5,842.00
NIF8	22943D105 17,600.000	CTI MOLECULAR IMAGING INC	14.748148	COM 259,567.40	15.040000	264,704.00	0.06 0.05	5,136.60
NIG2	338032204 600.000	FISHER SCIENTIFIC INTL INC	29.949333	COM MEH 17,969.60	39.220000	23,532.00	0.01 0.00	5,562.40
NIF2	401698105 8,800.000	GUIDANT CORP	47.851539	COM 421,093.54	50.200000	441,760.00	0.10 0.08	20,666.46



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COMPOSITE
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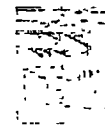
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG6	55068R202 17,158.000	LUXOTTICA GROUP S P A	13.683449	SPONSORED ADR 234,780.62	15.000000	257,370.00	0.06 0.04	22,589.38	
NIF3	670009109 64,313.000	NOVEN PHARMACEUTICALS INC	10.129806	651,478.20	11.160000	717,733.08	0.16 0.12	66,254.88	
NIF2	790849103 5,500.000	ST JUDE MED INC	39.294316	COM 216,118.74	52.070000	286,385.00	0.06 0.05	70,266.26	
NIF3	928469105 12,000.000	VITAL SIGNS INC	30.099428	COM 361,193.14	27.510000	330,120.00	0.07 0.06	-31,073.14	
NIF8	989922109 9,500.000	ZOLL MED CORP	32.000000	COM 304,000.00	32.630000	309,985.00	0.07 0.05	5,985.00	
	199,171.000			4,285,550.19		4,424,970.08	0.98 0.77	139,419.89	

HEALTH CARE

HEALTH CARE PROVIDERS & SERVIC

NIF3	00437V104 10,200.000	ACCREDO HEALTH INC	21.668769	COM 221,021.44	23.620000	240,924.00	0.05 0.04	19,902.56
NIG2	2,400.000		24.321300	58,371.12	23.620000	56,688.00	0.01 0.01	-1,683.12
	12,600.000			279,392.56		297,612.00	0.07	18,219.44
NIG2	03073T102 600.000	AMERIGROUP CORP	31.118900	COM 18,671.34	40.720000	24,432.00	0.01 0.00	5,760.66



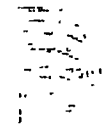
STATE STREET

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF8	03232P405 9,500.000	AMSURG CORP	29.740000	COM 282,530.00	30.200000	286,900.00	0.06 0.05	4,370.00	
NIF2	03674B104 8,100.000	ANTHEM INC	57.604744	COM 466,598.43	73.200000	592,920.00	0.13 0.10	126,321.57	
NIF6	125509109 8,100.000	CIGNA CORP	83.555599	COM 676,800.35	47.680000	386,208.00	0.09 0.07	-290,592.35	
NIF2	14149Y108 2,100.000	CARDINAL HEALTH INC	64.394900	COM 135,229.29	56.930000	119,553.00	0.03 0.02	-15,676.29	
NIG2	15135B101 1,200.000	CENTENE CORP DEL	21.270117	COM 25,524.14	28.000000	33,600.00	0.01 0.01	8,075.86	
NIF8	203668108 14,200.000	COMMUNITY HEALTH SYS INC NEW	22.730000	COM 322,766.00	22.990000	326,458.00	0.07 0.06	3,692.00	
NIG2	1,700.000		20.918000	35,560.60	22.990000	39,083.00	0.01 0.01	3,522.40	
	15,900.000			358,326.60		365,541.00	0.08	7,214.40	
NIF8	222816100 19,000.000	COVANCE INC	20.060000	COM 381,140.00	20.850000	396,150.00	0.09 0.07	15,010.00	
NIF2	23918K108 5,500.000	DAVITA INC	22.474691	COM 123,610.80	30.400000	167,200.00	0.04 0.03	43,589.20	
NIF6	17,900.000		22.088453	395,383.31	30.400000	544,160.00	0.12 0.09	148,776.69	
	23,400.000			518,994.11		711,360.00	0.16	192,365.89	



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS		
NIF8	461238107 15,700.000	INVERESK RESH GROUP INC	17.373025	COM 272,756.49		17.520000		275,064.00	0.06 0.05	2,307.51
NIF1	58155Q103 48,950.000	MCKESSON CORP	43.490777	COM 2,128,873.51		32.740000		1,602,623.00	0.36 0.28	-526,250.51
NIF2	8,700.000		34.690766	301,809.66		32.740000		284,838.00	0.06 0.05	-16,971.66
	57,650.000			2,430,683.17				1,887,461.00	0.42	-543,222.17
NIG2	705324101 2,300.000	PEDIATRIX MED GROUP	28.747604	COM 66,119.49		44.720000		102,856.00	0.02 0.02	36,736.51
NIF8	743977100 19,000.000	PROVINCE HEALTHCARE CO	13.640000	COM 259,160.00		14.370000		273,030.00	0.06 0.05	13,870.00
NIG2	816196109 2,500.000	SELECT MED CORP	15.135116	OC COM 37,837.79		28.800000		72,000.00	0.02 0.01	34,162.21
NIF8	89579K109 11,100.000	TRIAD HOSPS INC	30.730000	COM 341,103.00		32.400000		359,640.00	0.08 0.06	18,537.00
NIG2	1,300.000		30.669869	39,870.83		32.400000		42,120.00	0.01 0.01	2,249.17
	12,400.000			380,973.83				401,760.00	0.09	20,786.17
NIG2	913016309 2,200.000	UNITED SURGICAL PARTNERS	22.849527	COM 50,268.96		25.960000		57,112.00	0.01 0.01	6,843.04
NIF2	91324P102 4,000.000	UNITEDHEALTH GROUP INC	44.517065	COM 178,068.26		49.430000		197,720.00	0.04 0.03	19,651.74

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS		
NIF2	94973H108 2,700.000	WELLPOINT HEALTH NETWORKS INC	76.202285	COM 205,746.17		78.000000		210,600.00	0.05 0.04	4,853.83
	218,950.000			7,024,820.98				6,691,879.00	1.48 1.16	-332,941.98
HEALTH CARE		PHARMACEUTICALS								
NIF3	020813101 37,400.000	ALPHARMA INC	17.883492	CL A 668,842.59		20.970000		784,278.00	0.17 0.14	115,435.41
NIG8	053561106 9,200.000	AVENTIS	61.048321	SPONSORED ADR 561,644.55		49.000000		450,800.00	0.10 0.08	-110,844.55
NIG8	37733H105 9,300.000	GLAXOSMITHKLINE PLC	52.692134	SPONSORED ADR 490,036.85		38.830000		361,119.00	0.08 0.06	-128,917.85
NIF6	448924100 39,100.000	ICN PHARMACEUTICALS INC	10.104368	COM 395,080.78		17.500000		684,250.00	0.15 0.12	289,169.22
NIF2	478160104 15,200.000	JOHNSON + JOHNSON	43.455692	COM 660,526.52		49.580000		753,616.00	0.17 0.13	93,089.48
NIF1	58405U102 3,277.305	MEDCO HEALTH SOLUTIONS INC	19.824884	COM 64,972.19		26.700000		87,504.04	0.02 0.02	22,531.85
NIF2	0.960		23.822917	22.87		26.700000		25.63	0.00 0.00	2.76
NIF6	759.780		25.934086	19,704.20		26.700000		20,286.13	0.00 0.00	581.93
	4,038.045			84,699.26				107,815.80	0.02	23,116.54

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF1	589331107	MERCK + CO INC			COM				
		27,175.000		41.243911	1,120,803.27	50.320000	1,367,446.00	0.30 0.24	246,642.73
NIF2		11,600.000		49.563145	574,932.48	50.320000	583,712.00	0.13 0.10	8,779.52
NIF6		6,300.000		53.953556	339,907.40	50.320000	317,016.00	0.07 0.05	-22,891.40
		45,075.000			2,035,643.15		2,268,174.00	0.50	232,530.85
NIF3	714290103	PERRIGO CO							
		53,331.000		12.683952	676,447.86	14.050000	749,300.55	0.17 0.13	72,852.69
NIF1	717081103	PFIZER INC			COM				
		48,825.000		26.835112	1,310,224.34	29.920000	1,460,844.00	0.32 0.25	150,619.66
NIF2		55,300.000		29.746429	1,644,977.51	29.920000	1,654,576.00	0.37 0.29	9,598.49
		104,125.000			2,955,201.85		3,115,420.00	0.69	160,218.15
NIG2	817315104	SEPRACOR INC			COM				
		1,300.000		12.060331	15,678.43	26.920000	34,996.00	0.01 0.01	19,317.57
NIF2	82481R106	SHIRE PHARMACEUTICALS GROUP PL			SPONSORED ADR				
		5,900.000		16.653200	98,253.88	23.250000	137,175.00	0.03 0.02	38,921.12
NIG2	825846108	SICOR INC			COM				
		1,200.000		16.754775	20,105.73	19.850000	23,820.00	0.01 0.00	3,714.27
NIG8	881624209	TEVA PHARMACEUTICAL INDS LTD			ADR				
		6,700.000		28.071830	188,081.26	58.712000	393,370.40	0.09 0.07	205,289.14



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	ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF2	942683103	WATSON PHARMACEUTICALS INC			COM				
		4,600.000		36.829700	169,416.62	41.100000	189,060.00	0.04 0.03	19,643.38
NIF2	983024100	NYETH			COM				
		22,500.000		43.620356	981,458.01	42.850000	964,125.00	0.21 0.17	-17,333.01
		358,969.045			10,001,117.34		11,017,319.75	2.44 1.91	1,016,202.41
		1,047,940.045			24,045,455.56		26,452,867.83	5.86 4.59	2,407,412.27

INDUSTRIALS

AEROSPACE & DEFENSE

NIF3	038237103	APPLIED SIGNAL TECHNOLOGY INC			COM				
		146,081.000		12.250218	1,789,524.04	18.620000	2,720,028.22	0.60 0.47	930,504.18
NIF3	042260109	ARMOR HLDGS INC			COM				
		36,300.000		14.463940	525,041.03	15.160000	550,308.00	0.12 0.10	25,266.97
NIF2	097023105	BOEING CO			COM				
		30,800.000		33.058599	1,018,204.86	37.390000	1,151,612.00	0.26 0.20	133,407.14
NIF6		18,900.000		40.676115	768,778.58	37.390000	706,671.00	0.16 0.12	-62,107.58
		49,700.000			1,786,983.44		1,858,283.00	0.41	71,299.56
NIF8	281347104	EDO CORP			COM				
		12,600.000		20.340000	256,284.00	20.520000	258,552.00	0.06 0.04	2,268.00
NIF3	368682100	GENCORP INC			COM				
		132,400.000		9.609517	1,272,299.99	10.260000	1,358,424.00	0.30 0.24	86,124.01



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS		
NIF2	053611109 7,100.000	AVERY DENNISON CORP 56.546118		COM 401,477.44		54.750000		388,725.00	0.09 0.07	-12,752.44
NIG2	055472104 1,900.000	BISYS GROUP INC 24.399353		COM 46,358.77		18.350000		34,865.00	0.01 0.01	-11,493.77
NIF3	109696104 35,767.000	BRINKS CO 17.529066		COM 626,962.12		16.350000		584,790.45	0.13 0.10	-42,171.67
NIF6	12,000.000	24.282885		291,394.62		16.350000		196,200.00	0.04 0.03	-95,194.62
	47,767.000			918,356.74				780,990.45	0.17	-137,366.29
NIF1	206197105 102,180.000	CONCORD EFS INC 20.701362		COM 2,115,265.18		13.850000		1,415,193.00	0.31 0.25	-700,072.18
NIF6	248019101 14,700.000	DELUXE CORP 36.736812		COM 540,031.14		42.700000		627,690.00	0.14 0.11	87,658.86
	222,047.000			4,556,634.24				3,862,143.45	0.86 0.67	-694,490.79

INDUSTRIALS

CONSTRUCTION & ENGINEERING

NIF6	505862102 11,000.000	LAFARGE NORTH AMERICA INC 33.906000		COM 372,966.00		34.240000		376,640.00	0.08 0.07	3,674.00
NIF6	820280105 23,800.000	SHAM GROUP INC 16.074450		COM 382,571.91		8.860000		210,868.00	0.05 0.04	-171,703.91

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS		
	34,800.000			755,537.91				587,508.00	0.13 0.10	-168,029.91
INDUSTRIALS		ELECTRICAL EQUIPMENT								
NIF2	773903109 13,400.000	ROCKWELL AUTOMATION INC 23.875861		COM 319,936.54		27.220000		364,748.00	0.08 0.06	44,811.46
	13,400.000			319,936.54				364,748.00	0.08 0.06	44,811.46
INDUSTRIALS		INDUSTRIAL CONGLOMERATES								
NIG4	23304Y209 47,000.000	DBS GROUP HLDGS LTD 5.245500		SPONSORED ADR CITIBANK 144A 246,538.50		7.188000		337,836.00	0.07 0.06	91,297.50
NIF2	369604103 62,800.000	GENERAL ELEC CO 19.441336		COM 1,220,915.91		29.570000		1,856,996.00	0.41 0.32	636,080.09
NIF3	754212108 34,000.000	RAVEN INDS INC 18.913244		COM RTS CALLABLE THRU 3/29/99 643,050.29		26.860000		913,240.00	0.20 0.16	270,189.71
NIF3	894650100 28,250.000	TREDEGAR INDS INC 12.843154		COM 362,819.11		16.350000		461,887.50	0.10 0.08	99,068.39
	172,050.000			2,473,323.81				3,569,959.50	0.79 0.62	1,096,635.69
INDUSTRIALS		MACHINERY								
NIF2	235851102 4,700.000	DANAHER CORP 65.363151		COM 307,206.81		77.250000		363,075.00	0.08 0.06	55,868.19

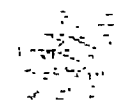
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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	887389104 48,900.000	TIMKEN CO	16.698645	COM 816,563.75		16.700000	816,630.00	0.18 0.14	66.25
NIF6	10,800.000		18.116977	195,663.35		16.700000	180,360.00	0.04 0.03	-15,303.35
	59,700.000			1,012,227.10			996,990.00	0.22	-15,237.10
	64,400.000			1,319,433.91			1,360,065.00	0.30 0.24	40,631.09
<u>INDUSTRIALS</u>		<u>ROAD & RAIL</u>							
NIF6	12189T104 23,700.000	BURLINGTON NORTHN SANTA FE	28.572405	COM 677,166.01		28.350000	671,895.00	0.15 0.12	-5,271.01
NIF6	907818108 5,400.000	UNION PAC CORP	60.625350	COM 327,376.89		60.940000	329,076.00	0.07 0.06	1,699.11
	29,100.000			1,004,542.90			1,000,971.00	0.22 0.17	-3,571.90
<u>INDUSTRIALS</u>		<u>TRADING COMPANIES & DISTRIBUTO</u>							
NIF2	12512N105 11,000.000	CDM CORP	42.205200	COM 464,257.20		51.610000	567,710.00	0.13 0.10	103,452.80
	11,000.000			464,257.20			567,710.00	0.13 0.10	103,452.80
	1,404,778.000			23,238,071.76			26,169,577.17	5.80 4.54	2,931,505.41



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
<u>INFORMATION TECHNOLOGY</u>		<u>COMMUNICATIONS EQUIPMENT</u>							
NIF3	00651F108 125,500.000	ADAPTEC INC	6.608970	COM 829,425.72		7.310000	917,405.00	0.20 0.16	87,979.28
NIF8	053893103 28,500.000	AVOCENT CORP	29.040000	COM 827,640.00		29.200000	832,200.00	0.18 0.14	4,560.00
NIF1	17275R102 85,550.000	CISCO SYS INC	28.811874	COM 2,464,855.83		19.150000	1,638,282.50	0.36 0.28	-826,573.33
NIF2	28,400.000		18.454627	524,111.42		19.150000	543,860.00	0.12 0.09	19,748.58
	113,950.000			2,988,967.25			2,182,142.50	0.48	-806,824.75
NIF8	580031201 88,600.000	MCDATA CORPORATION	10.230000	CL A 906,378.00		10.150000	899,290.00	0.20 0.16	-7,088.00
NIF8	64117V107 34,500.000	NETSCREEN TECHNOLOGIES INS	22.699652	COM 783,138.00		23.930000	825,585.00	0.18 0.14	42,447.00
NIF2	654902204 11,400.000	NOKIA CORP	14.353147	SPONSORED ADR 163,625.88		16.290000	185,706.00	0.04 0.03	22,080.12
NIG8	39,800.000		24.303653	967,285.38		16.290000	648,342.00	0.14 0.11	-318,943.38
	51,200.000			1,130,911.26			834,048.00	0.18	-296,863.26
NIF3	885535104 49,300.000	3COM CORP	4.940502	COM 243,566.77		5.700000	281,010.00	0.06 0.05	37,443.23



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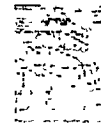
ASSET ID	ASSET DESCRIPTION		RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
	491,550.000			7,710,027.00		6,771,680.50	1.50 1.17	-938,346.50
<u>INFORMATION TECHNOLOGY</u>		<u>COMPUTERS & PERIPHERALS</u>						
NIF1	24702R101 45,100.000	DELL INC	24.039100	COM 1,084,163.41	32.630000	1,471,613.00	0.33 0.26	387,449.59
NIF2	22,400.000		29.317312	656,707.80	32.630000	730,912.00	0.16 0.13	74,204.20
	67,500.000			1,740,871.21		2,202,525.00	0.49	461,653.79
NIF1	268648102 147,880.000	EMC CORP	19.669455	COM 2,908,719.01	12.750000	1,885,470.00	0.42 0.33	-1,023,249.01
NIF2	71,000.000		9.798006	695,658.41	12.750000	905,250.00	0.20 0.16	209,591.59
	218,880.000			3,604,377.42		2,790,720.00	0.62	-813,657.42
NIF6	428236103 12,200.000	HEMLETT PACKARD CO	15.708796	COM 191,647.31	19.920000	243,024.00	0.05 0.04	51,376.69
NIF1	459200101 15,815.000	INTERNATIONAL BUSINESS MACHS	96.605100	COM 1,527,809.66	82.010000	1,296,988.15	0.29 0.22	-230,821.51
NIF2	8,000.000		69.742131	557,937.05	82.010000	656,080.00	0.15 0.11	98,142.95
	23,815.000			2,085,746.71		1,953,068.15	0.43	-132,678.56
NIF2	529771107 7,000.000	LEXMARK INTL INC	54.681776	CL A 382,772.43	67.040000	469,280.00	0.10 0.08	86,507.57

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF8	690310107 28,200.000	OVERLAND STORAGE INC	15.265257	COM 430,480.25	16.200000	456,840.00	0.10 0.08	26,359.75
NIF3	747906204 14,100.000	QUANTUM CORP	3.027000	DSSG COM 42,680.70	3.020000	42,582.00	0.01 0.01	-98.70
NIF6	862111200 16,200.000	STORAGE TECHNOLOGY CORP	22.264704	COM PAR USDO.10 360,688.20	25.610000	414,882.00	0.09 0.07	54,193.80
NIF2	866810104 84,000.000	SUN MICROSYSTEMS INC	4.372743	COM 367,310.39	3.860000	324,240.00	0.07 0.06	-43,070.39
	471,895.000			9,206,574.62		8,897,161.15	1.97 1.54	-309,413.47
<u>INFORMATION TECHNOLOGY</u>		<u>ELECTRONIC EQUIPMENT & INSTRUM</u>						
NIF1	Y2573F102 76,800.000	FLEXTRONICS INTERNATIONAL LTD	9.461500	SHS 726,643.20	13.490000	1,036,032.00	0.23 0.18	309,388.80
NIF8	457153104 47,100.000	INGRAM MICRO INC	13.708834	CL A 645,686.08	14.150000	666,465.00	0.15 0.12	20,778.92
NIF2	800907107 24,200.000	SANMINA SCI CORP	7.615550	COM 184,296.30	8.980000	217,316.00	0.05 0.04	33,019.70
NIG2	8,300.000		5.571308	46,241.86	8.980000	74,534.00	0.02 0.01	28,292.14
	32,500.000			230,538.16		291,850.00	0.06	61,311.84

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF1	834182107 123,670.000	SOLELECTRON CORP	25.997715	COM 3,215,137.47		5.930000	733,363.10	0.16 0.13	-2,481,774.37
NIG2	16,900.000		3.398367	57,432.40		5.930000	100,217.00	0.02 0.02	42,784.60
	..... 140,570.000			..... 3,272,569.87			..... 833,580.10	..... 0.18	..... -2,438,989.77
	296,970.000			4,875,437.31			2,827,927.10	0.63 0.49	-2,047,510.21
<u>INFORMATION TECHNOLOGY</u>		<u>INTERNET SOFTWARE & SERVICES</u>							
NIG2	25388K104 2,800.000	DIGITAS INC	5.250000	COM 14,700.00		6.850000	19,180.00	0.00 0.00	4,480.00
NIF3	44973Q103 111,500.000	I MANY INC	1.044723	COM 116,486.63		1.130000	125,995.00	0.03 0.02	9,508.37
NIF3	878311109 48,500.000	TECHTEAM GLOBAL INC	6.365590	COM 308,731.12		6.600000	320,100.00	0.07 0.06	11,368.88
NIF3	92849Q401 42,700.000	VITRIA TECHNOLOGY INC	4.667594	COM NEH 199,306.26		4.710000	201,117.00	0.04 0.03	1,810.74
NIF2	984332106 5,100.000	YAHOO INC	19.940000	COM 101,694.00		33.400000	170,340.00	0.04 0.03	68,646.00
	210,600.000			740,918.01			836,732.00	0.19 0.15	95,813.99
<u>INFORMATION TECHNOLOGY</u>		<u>IT CONSULTING & SERVICES</u>							



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	G1150G111 25,500.000	ACCENTURE LTD BERMUDA	15.791065	SHS A 402,672.16		21.160000	539,580.00	0.12 0.09	136,907.84
NIF2	008190100 8,500.000	AFFILIATED COMPUTER SVCS INC	45.870271	CL A 389,897.30		49.610000	421,685.00	0.09 0.07	31,787.70
NIF8	127190304 9,400.000	CACI INTL INC	42.800000	CL A 402,320.00		44.610000	419,334.00	0.09 0.07	17,014.00
NIF2	205363104 3,337.000	COMPUTER SCIENCES CORP	28.487887	COM 95,064.08		42.570000	142,056.09	0.03 0.02	46,992.01
NIF6	12,900.000		36.604553	472,198.74		42.570000	549,153.00	0.12 0.10	76,954.26
	..... 16,237.000			..... 567,262.82			..... 691,209.09	..... 0.15	..... 123,946.27
NIF3	205477102 24,600.000	COMPUTER TASK GROUP INC	2.722091	COM 66,963.44		3.050000	75,030.00	0.02 0.01	8,066.56
NIF3	205908106 40,200.000	COMPUTER HORIZONS CORP	3.982824	COM 160,109.51		4.129000	165,985.80	0.04 0.03	5,876.29
NIF3	22281M103 47,800.000	COVANSYS CORP	2.936471	COM 140,363.30		5.510000	263,378.00	0.06 0.05	123,014.70
NIF6	285661104 26,500.000	ELECTRONIC DATA SYS CORP	17.535995	COM 464,703.86		21.830000	578,495.00	0.13 0.10	113,791.14
NIG8	456788108 5,700.000	INFOSYS TECHNOLOGIES LTD	62.956079	SPONSORED ADR REPSTG 1/4 EQ SH 358,849.65		56.650000	322,905.00	0.07 0.06	-35,944.65



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	67082B105 115,900.000	OAO TECHNOLOGY SOLUTIONS INC 1.907789		COM 221,112.76		2.601000	301,455.90	0.07 0.05	80,343.14
NIF6	74346P102 1,800.000	PROQUEST COMPANY 26.235111		COM 47,223.20		27.350000	49,230.00	0.01 0.01	2,006.80
NIF2	867363103 7,100.000	SUNGARD DATA SYS INC 18.937559		COM 134,456.67		28.200000	200,220.00	0.04 0.03	65,763.33
NIF6	909214108 48,600.000	UNISYS CORP 8.942664		COM 434,613.45		12.980000	630,828.00	0.14 0.11	196,214.55
	377,837.000			3,790,548.12			4,659,335.79	1.03 0.81	868,787.67
<u>INFORMATION TECHNOLOGY</u>			<u>OFFICE ELECTRONICS</u>						
NIF6	451713101 39,400.000	IKON OFFICE SOLUTIONS INC 9.060994		COM 357,003.18		7.210000	284,074.00	0.06 0.05	-72,929.18
	39,400.000			357,003.18			284,074.00	0.06 0.05	-72,929.18
<u>INFORMATION TECHNOLOGY</u>			<u>SEMICONDUCTOR EQUIPMENT & PROD</u>						
NIF8	Y02516105 32,200.000	ASE TEST LIMITED 7.684989		SHS 247,456.63		8.220000	264,684.00	0.06 0.05	17,227.37
NIF1	038222105 87,150.000	APPLIED MATERIALS INC 22.011262		COM 1,918,281.48		21.600000	1,882,440.00	0.42 0.33	-35,841.48
NIF2	30,100.000	26.979035		812,068.96		21.600000	650,160.00	0.14 0.11	-161,908.96
	117,250.000			2,730,350.44			2,532,600.00	0.56	-197,750.44

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	150926103 26,600.000	CELERITEK INC 7.777764		COM 206,888.51		7.770000	206,682.00	0.05 0.04	-206.51
NIG2	232806109 2,500.000	CYPRESS SEMICONDUCTOR CORP 8.376528		COM 20,941.32		18.570000	46,425.00	0.01 0.01	25,483.68
NIF8	29362U104 37,600.000	ENTEGRIS INC 14.269149		COM 536,520.00		14.720000	553,472.00	0.12 0.10	16,952.00
NIG2	37957V106 6,200.000	GLOBESPAN VIRATA INC 4.416826		COM 27,384.32		7.610000	47,182.00	0.01 0.01	19,797.68
NIF8	458118106 31,600.000	INTEGRATED DEVICE TECHNOLOGY 12.790000		COM 404,164.00		13.950000	440,820.00	0.10 0.08	36,656.00
NIF1	458140100 63,100.000	INTEL CORP 17.126585		COM 1,080,687.49		28.620000	1,805,922.00	0.40 0.31	725,234.51
NIF2	34,400.000	21.630044		744,073.52		28.620000	984,528.00	0.22 0.17	240,454.48
	97,500.000			1,824,761.01			2,790,450.00	0.62	965,688.99
NIF2	57772K101 4,500.000	MAXIM INTEGRATED PRODS INC 35.130000		COM 158,085.00		44.910000	202,095.00	0.04 0.04	44,010.00
NIF3	594850109 29,000.000	MICRO LINEAR CORP 2.831992		COM 82,127.76		2.950000	85,550.00	0.02 0.01	3,422.24
NIF1	595112103 127,875.000	MICRON TECHNOLOGY INC 15.436578		COM 1,973,952.38		14.360000	1,836,285.00	0.41 0.32	-137,667.38

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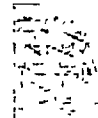
ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	670008101 8,700.000	NOVELLUS SYS INC	31.439297	COM 273,521.88		39.960000	347,652.00 0.08 0.06	74,130.12	
NIF3	78464M106 104,375.000	SRS LABS INC	2.891254	COM 301,774.62		5.000000	521,875.00 0.12 0.09	220,100.38	
NIG6	796050888 4,000.000	SAMSUNG ELECTRS LTD	139.366250	GDR 1995 RPSTG COM 557,465.00	144A+REG S 185.500000		742,000.00 0.16 0.13	184,535.00	
NIG8	3,000.000		117.643610	352,930.83		185.500000	556,500.00 0.12 0.10	203,569.17	
	7,000.000			910,395.83			1,298,500.00 0.29	388,104.17	
NIF3	829909100 200,500.000	SIPEX CORP	3.904348	COM 782,821.77		7.580000	1,519,790.00 0.34 0.26	736,968.23	
NIG8	861012102 13,700.000	STMICROELECTRONICS N Y	36.574709	SHS N Y REGISTRY 501,073.51		24.940000	341,678.00 0.08 0.06	-159,395.51	
NIF3	868532102 63,017.000	SUPERTEX INC	16.980105	COM 1,070,035.29		18.520000	1,167,074.84 0.26 0.20	97,039.55	
NIG6	874039100 45,360.000	TAIWAN SEMICNDCTR MFG CO LTD	6.642593	SPONSORED ADR 301,308.00		11.780000	534,340.80 0.12 0.09	233,032.80	
NIG8	41,515.000		11.117169	461,529.29		11.780000	489,046.70 0.11 0.08	27,517.41	
	86,875.000			762,837.29			1,023,387.50 0.23	260,550.21	
NIF2	882508104 55,600.000	TEXAS INSTRS INC	18.128206	COM 1,007,928.25		23.850000	1,326,060.00 0.29 0.23	318,131.75	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF8	922207105 15,700.000	VARIAN SEMI EQUIP ASSOC INC	39.685662	COM 623,064.90		40.570000	636,949.00 0.14 0.11	13,884.10	
NIF8	963801105 38,000.000	WHITE ELECTR DESIGNS CORP	12.090000	COM 459,420.00		12.120000	460,560.00 0.10 0.08	1,140.00	
	1,106,292.000			14,905,504.71			17,649,771.34 3.91 3.06	2,744,266.63	
<u>INFORMATION TECHNOLOGY</u>		<u>SOFTWARE</u>							
NIG2	004930202 4,000.000	ACTIVISION INC NEM	10.216340	COM NEM 40,865.36		12.910000	51,640.00 0.01 0.01	10,774.64	
NIF1	00724F101 41,195.000	ADOBE SYS INC	20.587500	COM 848,102.06		38.830000	1,599,601.85 0.35 0.28	751,499.79	
NIF8	099849101 59,100.000	BORLAND SOFTWARE CORP	9.361095	COM 553,240.70		9.490000	560,859.00 0.12 0.10	7,618.30	
NIG2	205638109 5,300.000	COMPUMARE CORP	5.836443	COM 30,933.15		5.950000	31,535.00 0.01 0.01	601.85	
NIF8	256159104 37,600.000	DOCUMENTUM INC	19.124610	COM 719,085.34		20.520000	771,552.00 0.17 0.13	52,466.66	
NIF3	268057106 148,800.000	DYNAMICS RESH CORP	13.430597	COM 1,998,472.84		16.110000	2,397,168.00 0.53 0.42	398,695.16	
NIF3	44914M104 13,000.000	HYPERION SOLUTIONS CORP	28.728252	COM 373,467.27		32.980000	428,740.00 0.10 0.07	55,272.73	
NIF8	25,600.000		31.270000	800,512.00		32.980000	844,288.00 0.19 0.15	43,776.00	
	38,600.000			1,173,979.27			1,273,028.00 0.28	99,048.73	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG2	46612K108	JDA SOFTWARE GROUP INC			COM				
		4,400.000		10.041343	44,181.91	16.700000	73,480.00	0.02 0.01	29,298.09
NIG2	520780107	LANSON SOFTWARE INC			COM				
		3,200.000		6.814775	21,807.28	7.050000	22,560.00	0.01 0.00	752.72
NIF2	589405109	MERCURY INTERACTIVE CORP			COM				
		4,500.000		32.867531	147,903.89	43.890000	197,505.00	0.04 0.03	49,601.11
NIF2	594918104	MICROSOFT CORP			COM				
		68,400.000		17.984989	1,230,173.26	26.520000	1,813,968.00	0.40 0.31	583,794.74
NIG2	595094103	MICROMUSE INC			COM				
		3,700.000		5.453224	20,176.93	8.180000	30,266.00	0.01 0.01	10,089.07
NIF3	606925105	MOBIUS MGMT SYS INC			COM				
		194,654.000		4.354876	847,693.94	6.521000	1,269,338.73	0.28 0.22	421,644.79
NIF3	670006105	NOVELL INC			COM				
		146,500.000		2.540555	372,191.29	5.030000	736,895.00	0.16 0.13	364,703.71
NIF3	68219P108	ON TECHNOLOGY CORP			COM				
		34,000.000		2.229406	75,799.82	2.730000	92,820.00	0.02 0.02	17,020.18
NIF1	68389X105	ORACLE CORP			COM				
		101,450.000		16.684443	1,692,636.70	12.780000	1,296,531.00	0.29 0.22	-396,105.70
NIF2		26,600.000		11.486555	305,542.37	12.780000	339,948.00	0.08 0.06	34,405.63
	128,050.000			1,998,179.07		1,636,479.00	0.36	-361,700.07



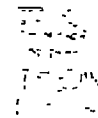
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF3	72940Q104	PLUMTREE SOFTWARE INC			COM				
		88,300.000		3.800889	335,618.54	4.100000	362,030.00	0.08 0.06	26,411.46
NIG4	803054204	SAP AKTIENGESELLSCHAFT			SPONSERED ADR				
		700.000		22.068000	15,447.60	29.940000	20,958.00	0.00 0.00	5,510.40
NIG8		12,900.000		26.017974	335,631.86	29.940000	386,226.00	0.09 0.07	50,594.14
	.....	13,600.000			351,079.46		407,184.00	0.09	56,104.54
NIF8	817492101	SERENA SOFTWARE INC			COM				
		15,700.000		18.320100	287,625.57	19.400000	304,580.00	0.07 0.05	16,954.43
NIG2	826170102	SIEBEL SYS INC			COM				
		3,700.000		8.618557	31,888.66	10.080000	37,296.00	0.01 0.01	5,407.34
NIF2	871503108	SYMANTEC CORP			COM				
		2,700.000		43.309400	116,935.38	57.430000	155,061.00	0.03 0.03	38,125.62
NIG2	872443403	T HQ INC			COM				
		2,900.000		15.302290	44,376.64	15.700000	45,530.00	0.01 0.01	1,153.36
NIF8	874054109	TAKE TWO INTERACTIVE SOFTWARE			CDT COM				
		16,000.000		27.680000	442,880.00	29.770000	476,320.00	0.11 0.08	33,440.00
NIF2	923436109	VERITAS SOFTWARE CORP			COM				
		9,400.000		29.007600	272,671.44	34.480000	324,112.00	0.07 0.06	51,440.56
		1,074,299.000			12,005,861.80		14,670,808.58	3.25 2.54	2,664,946.78
		4,068,843.000			53,591,874.75		56,597,490.46	12.55 9.82	3,005,615.71

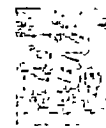


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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
MATERIALS									
CHEMICALS									
NIF6	232820100 14,800.000	CYTEC INDS INC	28.269250	COM 418,384.90		37.490000	554,852.00	0.12 0.10	136,467.10
NIF6	277432100 11,300.000	EASTMAN CHEM CO	44.532150	COM 503,213.29		35.810000	404,653.00	0.09 0.07	-98,560.29
NIF3	302491303 13,500.000	FMC CORP	18.048021	COM NEW 243,648.28		24.890000	336,015.00	0.07 0.06	92,366.72
NIF1	61166M101 63,948.000	MONSANTO CO NEW	19.866289	COM 1,270,409.42		25.710000	1,644,103.08	0.36 0.29	373,693.66
NIF3	680665205 24,400.000	OLIN CORP	16.830849	COM PAR 1 410,672.71		18.210000	444,324.00	0.10 0.08	33,651.29
	127,948.000			2,846,328.60			3,383,947.08	0.75 0.59	537,618.48

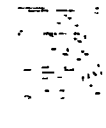
MATERIALS									
CONSTRUCTION MATERIALS									
NIG6	151290889 15,579.000	CEMEX S A	23.525587	SPONSORED ADR NEW REP ORD PART 366,505.12 25.000000			389,475.00	0.09 0.07	22,969.88
	15,579.000			366,505.12			389,475.00	0.09 0.07	22,969.88

MATERIALS									
CONTAINERS & PACKAGING									



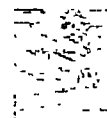
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	058498106 3,100.000	BALL CORP	42.591865	COM 132,034.78		52.800000	163,680.00	0.04 0.03	31,645.22
NIF6	690768403 22,300.000	OMENS ILL INC	12.045275	COM NEW 268,609.64		11.450000	255,335.00	0.06 0.04	-13,274.64
NIF3	827048109 13,800.000	SILGAN HLDGS INC	19.170482	COM 264,552.65		31.900000	440,220.00	0.10 0.08	175,667.35
	39,200.000			665,197.07			859,235.00	0.19 0.15	194,037.93
MATERIALS									
METALS & MINING									
NIF2	013716105 4,500.000	ALCAN INC	26.320000	COM 118,440.00		36.370000	163,665.00	0.04 0.03	45,225.00
NIG4	088606108 16,724.000	BHP BILLITON LTD	9.712346	SPONSORED ADR 162,429.27		14.270000	238,651.48	0.05 0.04	76,222.21
NIG6	204412100 12,500.000	COMPANHIA VALE DO RIO DOCE	23.369513	SPONS ADR REPSTG 250 PFD SHS 292,118.91 34.130000			426,625.00	0.09 0.07	134,506.09
NIG6	693483109 13,800.000	POSCO	20.050000	SPONSORED ADR 276,690.00		30.000000	414,000.00	0.09 0.07	137,310.00
NIF3	90333E108 341,750.000	USEC INC	6.065039	COM 2,072,727.23		7.180000	2,453,765.00	0.54 0.43	381,037.77
	389,274.000			2,922,405.41			3,696,706.48	0.82 0.64	774,301.07



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
MATERIALS									
PAPER & FOREST PRODUCTS									
NIF2	460146103 23,600.000	INTERNATIONAL PAPER CO	34.526849	COM 814,833.64		40.550000	956,980.00	0.21 0.17	142,146.36
	23,600.000			814,833.64			956,980.00	0.21 0.17	142,146.36
	595,601.000			7,615,269.84			9,286,343.56	2.06 1.61	1,671,073.72
PREFERRED STOCK									
NIF7	437296205 1,500.000	HOME OWNERSHIP	796.690000	SER 144A PFD 1,195,035.00		552.500000	828,750.00	0.18 0.14	-366,285.00
NIF7	437297203 3,500.000	HOME OWNERSHIP FDG CORP II	894.147143	PFD STEP DOWN 144A 3,129,515.00		552.056000	1,932,196.00	0.43 0.34	-1,197,319.00
NIG7	850.000	1,000.843000		850,716.55		554.680000	471,478.00	0.10 0.08	-379,238.55
	4,350.000			3,980,231.55			2,403,674.00	0.53	-1,576,557.55
	5,850.000			5,175,266.55			3,232,424.00	0.72 0.56	-1,942,842.55
	5,850.000			5,175,266.55			3,232,424.00	0.72 0.56	-1,942,842.55
RIGHTS/WARRANTS									
NIG7	99MPMH903 1,000,000.000	MEXICO(UTD MEX ST)	0.000000	RTS EXP 01JUN05 SER C 0.00		0.002750	2,750.00	0.00 0.00	2,750.00



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	99MPMJ909 1,000,000.000	MEXICO(UTD MEX ST)	0.000000	RTS EXP 01JUN04 SER B 0.00		0.020000	20,000.00	0.00 0.00	20,000.00
NIG7	99NHVC901 1,000,000.000	MEXICO (UTD MEX ST)	0.000000	VLE RCVR RTS EXP 30JUN06 SER D 0.00		0.000750	750.00	0.00 0.00	750.00
NIG7	99NJRL902 1,000,000.000	MEXICO(UTD MEX ST)	0.000000	RTS EXP 1JUN07 SERIES E 0.00		0.001250	1,250.00	0.00 0.00	1,250.00
	4,000,000.000			0.00			24,750.00	0.01 0.00	24,750.00
	4,000,000.000			0.00			24,750.00	0.01 0.00	24,750.00
TELECOMMUNICATION SERVICES									
DIVERSIFIED TELECOMMUNICATION									
NIF2	079860102 14,500.000	BELLSOUTH CORP	26.527126	COM 384,643.32		25.200000	365,400.00	0.08 0.06	-19,243.32
NIF6	16,300.000		47.141784	768,411.08		25.200000	410,760.00	0.09 0.07	-357,651.08
	30,800.000			1,153,054.40			776,160.00	0.17	-376,894.40
NIF2	156700106 8,300.000	CENTURYTEL INC	29.028506	COM 240,936.60		34.760000	288,508.00	0.06 0.05	47,571.40
NIF3	448947101 62,200.000	IDT CORP	16.997148	COM 1,057,222.60		17.520000	1,089,744.00	0.24 0.19	32,521.40
NIF3	448947309 82,550.000	IDT CORP	17.257474	CL B 1,424,604.48		17.790000	1,468,564.50	0.33 0.25	43,960.02



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF3	69366M104 27,200.000	PTEK HLDGS INC	4.686320	COM 127,467.90		7.210000	196,112.00	0.04 0.03	68,644.10
NIF2	78387G103 12,000.000	SBC COMMUNICATIONS INC	26.347480	COM 316,169.76		22.490000	269,880.00	0.06 0.05	-46,289.76
NIF6	27,200.000		25.809300	702,012.96		22.490000	611,728.00	0.14 0.11	-90,284.96
	39,200.000			1,018,182.72			881,608.00	0.20	-136,574.72
NIF6	852061100 55,900.000	SPRINT CORP	12.032061	COM 672,592.20		14.770000	825,643.00	0.18 0.14	153,050.80
NIG6	879403780 12,500.000	TELEFONOS DE MEXICO S A	21.173037	SPONSORED ADR REPSTG SH ORD L 264,662.96		30.310000	378,875.00	0.08 0.07	114,212.04
NIF2	92343V104 24,000.000	VERIZON COMMUNICATIONS	44.019014	1,056,456.34		35.320000	847,680.00	0.19 0.15	-208,776.34
NIF6	33,300.000		47.096723	1,568,320.87		35.320000	1,176,156.00	0.26 0.20	-392,164.87
	57,300.000			2,624,777.21			2,023,836.00	0.45	-600,941.21
	375,950.000			8,583,501.07			7,929,050.50	1.76 1.38	-654,450.57
<u>TELECOMMUNICATION SERVICES</u>		<u>WIRELESS TELECOMMUNICATION SER</u>							
NIG8	16941M109 57,500.000	CHINA MOBILE HONG KONG LTD	24.686167	SPONSORED ADR 1,419,454.59		12.970000	745,775.00	0.17 0.13	-673,679.59

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG8	92857M100 44,600.000	VODAFONE GROUP PLC NEW	21.720121	SPONSORED ADR 968,717.39		18.300000	816,180.00	0.18 0.14	-152,537.39
	102,100.000			2,388,171.98			1,561,955.00	0.35 0.27	-826,216.98
	478,050.000			10,971,673.05			9,491,005.50	2.10 1.65	-1,480,667.55
<u>UTILITIES</u>		<u>ELECTRIC UTILITIES</u>							
NIF2	25746U109 2,300.000	DOMINION RES INC VA NEW	58.386261	COM 134,288.40		60.580000	139,334.00	0.03 0.02	5,045.60
NIF6	281020107 48,400.000	EDISON INTL	12.125858	COM 586,891.53		18.860000	912,824.00	0.20 0.16	325,932.47
NIF2	29364G103 7,200.000	ENTERGY CORP	38.471328	COM 276,993.56		52.450000	377,640.00	0.08 0.07	100,646.44
NIF6	30161N101 13,600.000	EXELON CORP	50.551000	COM 687,493.60		58.900000	801,040.00	0.18 0.14	113,546.40
NIF2	302571104 5,000.000	FPL GROUP INC	56.100000	COM 280,500.00		61.860000	309,300.00	0.07 0.05	28,800.00
NIG8	443304100 6,000.000	HUANENG POWER INTL INC	16.906087	SPONSORED ADR SER N SHS 101,436.52		54.900000	329,400.00	0.07 0.06	227,963.48
NIF6	664397106 39,300.000	NORTHEAST UTILS	17.620286	COM 692,477.25		17.270000	678,711.00	0.15 0.12	-13,766.25

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF2	842587107 8,400.000	SOUTHERN CO	27.770000	COM 233,268.00		28.380000	238,392.00	0.05 0.04	5,124.00
NIF6	976657106 25,100.000	WISCONSIN ENERGY CORP 25.614922		COM 642,934.55		29.140000	731,414.00	0.16 0.13	88,479.45
	155,300.000			3,636,283.41			4,518,055.00	1.00 0.78	881,771.59
<u>UTILITIES</u>		<u>GAS UTILITIES</u>							
NIF3	682680103 28,600.000	ONEOK INC NEM	17.940171	COM 513,088.89		20.990000	600,314.00	0.13 0.10	87,225.11
NIF6	12,300.000		19.199489	236,153.71		20.990000	258,177.00	0.06 0.04	22,023.29
	40,900.000			749,242.60			858,491.00	0.19	109,248.40
NIF2	816851109 13,000.000	SEMPRA ENERGY	23.842480	COM 309,952.24		29.750000	386,750.00	0.09 0.07	76,797.76
NIF6	14,400.000		23.268835	335,071.22		29.750000	428,400.00	0.09 0.07	93,328.78
	27,400.000			645,023.46			815,150.00	0.18	170,126.54
	68,300.000			1,394,266.06			1,673,641.00	0.37 0.29	279,374.94
<u>UTILITIES</u>		<u>MULTI-UTILITIES</u>							
NIF3	05379B107 32,900.000	AVISTA CORP	13.289022	COM 437,208.83		15.570000	512,253.00	0.11 0.09	75,044.17

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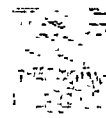
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	32,900.000			437,208.83			512,253.00	0.11 0.09	75,044.17
	256,500.000			5,467,758.30			6,703,949.00	1.49 1.16	1,236,190.70
<u>VENTURE CAPITAL</u>		<u>VENTURE CAPITAL</u>							
NIG1	44599R915 225,000.000	INTERSOUTH PARTNERS VI 1.000000		LIMITED PARTNERSHIP 225,000.00		1.000000	225,000.00	0.05 0.04	0.00
NIG1	445991912 2,459,021.580	INTERSOUTH PARTNERS IV 1.000000		2,459,021.58		0.502480	1,235,609.16	0.27 0.21	-1,223,412.42
NIG1	445992910 2,850,000.000	INTERSOUTH PARTNERS V LP 1.000000		2,850,000.00		0.662073	1,886,908.05	0.42 0.33	-963,091.95
NIG1	60599X918 3,300,000.000	MISSION VENTURES II LP 1.000000		3,300,000.00		0.660700	2,180,310.00	0.48 0.38	-1,119,690.00
NIG3	74699S919 32,618.029	QUELLOS STRATEGIC PARTNERS 911.518725		LP 29,731,944.22		1,055.284600	34,421,303.69	7.63 5.97	4,689,359.47
NIG1	84999X914 2,557,835.010	SPRAY VENTURE FUND LP 1.000000		2,557,835.01		1.093770	2,797,683.20	0.62 0.49	239,848.19
NIG1	87799Q914 2,550,000.000	LIFE SCIENCES VENTURES II LP 1.000000		2,550,000.00		1.000000	2,550,000.00	0.57 0.44	0.00
	13,974,474.619			43,673,800.81			45,296,814.10	10.04 7.86	1,623,013.29
	13,974,474.619			43,673,800.81			45,296,814.10	10.04 7.86	1,623,013.29
	37,037,241.730			312,809,123.92			330,880,264.24	73.35 57.38	18,071,140.32

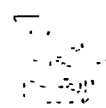
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
FIXED INCOME *****									
SHISS FRANC *****						EXCHANGE RATE		1.400550	
CONVERTIBLES			CONVERTIBLE BOND						
NIG4	752383112 58,000.00	CREDIT SUISSE GP	91.185345 66.830448	6.000 52,887.50 38,761.66	23DEC05 6PCT CNV BDS 23DEC05 132.950000 94.926993	CHF1000 77,111.00 55,057.66	0.59 0.01	24,223.50 16,296.00	
	58,000.00			52,887.50 38,761.66		77,111.00 55,057.66	0.59 0.01	24,223.50 16,296.00	
	58,000.00			52,887.50 38,761.66		77,111.00 55,057.66	0.59 0.01	24,223.50 16,296.00	
	58,000.00			52,887.50 38,761.66		77,111.00 55,057.66	0.59 0.01	24,223.50 16,296.00	
EURO CURRENCY *****						EXCHANGE RATE		0.910830	
>> GERMANY *****									
FOREIGN			SOVEREIGN						
NIG7	56753113 800,000.00	GERMANY(FED REP OF)	102.540592 115.864881	4.000 820,324.74 926,919.05	04JUL09 4PCT 04JUL09 101.344455 111.266049	810,755.64 890,128.39	1.86 0.15	-9,569.10 -36,790.66	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	800,000.00			820,324.74 926,919.05		810,755.64 890,128.39	1.86 0.15	-9,569.10 -36,790.66	
	800,000.00			820,324.74 926,919.05		810,755.64 890,128.39	1.86 0.15	-9,569.10 -36,790.66	
	800,000.00			820,324.74 926,919.05		810,755.64 890,128.39	1.86 0.15	-9,569.10 -36,790.66	
	800,000.00			820,324.74 926,919.05		810,755.64 890,128.39	1.86 0.15	-9,569.10 -36,790.66	
JAPANESE YEN *****						EXCHANGE RATE		116.680000	
CONVERTIBLES			CONVERTIBLE BOND						
NIG4	660596110 27,000,000.00	SMFG FINANCE	85.285333 0.724772	2.250 23,027,040.00 195,688.39	11JUL05 2.25PCT CNV BDS 11JUL05 136.500000 1.169866	REG S 36,855,000.00 315,863.90	1.27 0.05	13,827,960.00 120,175.51	
	27,000,000.00			23,027,040.00 195,688.39		36,855,000.00 315,863.90	1.27 0.05	13,827,960.00 120,175.51	
	27,000,000.00			23,027,040.00 195,688.39		36,855,000.00 315,863.90	1.27 0.05	13,827,960.00 120,175.51	
	27,000,000.00			23,027,040.00 195,688.39		36,855,000.00 315,863.90	1.27 0.05	13,827,960.00 120,175.51	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	663533I10 2,383,000.00	NEM ZEALAND (GOVT OF)	155.858728 64.261041	4.500 15FEB16 3,714,113.49 1,531,340.60	4.5PCT 15FEB16 SER.216 125.264000 72.289852	2,985,041.12 1,722,667.17	91.71 0.30	-729,072.37 191,326.57	
	2,383,000.00			3,714,113.49 1,531,340.60		2,985,041.12 1,722,667.17	91.71 0.30	-729,072.37 191,326.57	
	2,383,000.00			3,714,113.49 1,531,340.60		2,985,041.12 1,722,667.17	91.71 0.30	-729,072.37 191,326.57	
	2,383,000.00			3,714,113.49 1,531,340.60		2,985,041.12 1,722,667.17	91.71 0.30	-729,072.37 191,326.57	

US DOLLAR

EXCHANGE RATE 1.000000

AGENCY	AGENCY							
NIF7	3134A4KX1 90,000.00	FEDERAL HOME	LM MTG CORP 103.428300	6.250 15JUL32 93,085.47	INT PMT ON DEB 2031 105.108060	94,597.25	0.02 0.02	1,511.78
NIF7	3134A4SA3 1,000,000.00	FEDERAL HOME	LN MTG CORP 96.373056	4.500 15JAN13 963,730.56	DEB 96.604720	966,047.20	0.21 0.17	2,316.64
NIF7	3134A4TE4 350,000.00	FEDERAL HOME	LN MTG CORP 95.919800	2.750 15MAR08 335,719.30		336,604.59	0.07 0.06	885.29
NIG7	31376J5H7 756,846.12 1,379,605.00	FNMA POOL	357352 104.328124	6.500 01FEB33 789,603.36		784,222.68	0.17 0.14	-5,380.68
NIF7	31392CMS0 350,497.92 500,000.00	FEDERAL NATL	MTG ASSN 109.296877	7.500 25FEB42 383,083.28	PREASSIGN 00281/2002 M1 CL 2A 108.850000	381,516.99	0.08 0.07	-1,566.29

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	31392MEM8 71,438.43 100,000.00	FEDERAL HOME	LN MTG CORP 107.213008	7.500 25JUL32 76,591.29	PREASSIGN 00109 108.912500	77,805.38	0.02 0.01	1,214.09	
NIF7	31392MH39 41,391.97 60,000.00	FEDERAL HOME	LN MTG CORP 106.031242	7.500 25FEB42 43,888.42	PREASSIGN 00634 108.912500	45,081.03	0.01 0.01	1,192.61	
	2,660,174.44			2,685,701.68		2,685,875.12	0.60 0.47	173.44	
	2,039,605.00			2,685,701.68		2,685,875.12	0.60 0.47	173.44	

ASSET BACKED HOME EQUITY LOAN

NIF7	76110HJX5 292,361.65 500,000.00	RESIDENTIAL	ASSET SEC MTG PASS 105.312503	8.035 25SEP28 307,893.37	SER 2000 KS3 CTF CL A 1 4 102.531300	299,762.20	0.07 0.05	-8,131.17
	292,361.65			307,893.37		299,762.20	0.07 0.05	-8,131.17

ASSET BACKED OTHER ASSET BACKED

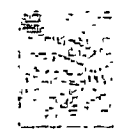
NIF7	023650AH7 181,665.73 200,000.00	AMERICA WEST	AIRLS INC 100.014598	7.100 02APR21 181,692.25	2001 1 PASS THRU CTF CL G 102.448360	186,113.56	0.04 0.03	4,421.31
NIF7	126671GR1 115,391.59 150,000.00	CHABS INC	100.625002	4.140 25OCT30 116,112.79	SER 1999 3 ASSET BKD CTF CL BV 100.390600	115,842.31	0.03 0.02	-270.48
NIF7	161542CH6 100,000.00 100,000.00	CHASE FOG LN	ACQUISITION TR 100.000000	2.130 25JAN32 100,000.00	2002 C1 MTG LN BKD CTF IIM 2 99.578100	99,578.10	0.02 0.02	-421.90

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	161546C07 200,000.00 200,000.00	CHASE FDG MTG LN	100.000000	2.215 200,000.00	25MAR32 2002 1	ASSET BKD CTF CL IIM 2 99.546900	199,093.80	0.04 0.03	-906.20
NIF7	23334XAD8 500,000.00 500,000.00	DVI RECEIVABLES XIV L L C	104.031250	5.808 520,156.25	11APR09 2001 1	ASSET BKD NT CL A 4 96.570000	482,850.00	0.11 0.08	-37,306.25
NIF7	23335AAD7 259,846.02 375,000.00	DVI RECEIVABLES XI LLC	106.312504	7.780 276,248.81	14JUN08 SER 2000 1	NT CL A 4 103.734400	269,549.71	0.06 0.05	-6,699.10
NIG7	302991EN0 463,815.70 5,292,910.96	FHA PROJECT 42	99.662862	7.430 462,252.00	01DEC22 INSURE PROJ	MTG SERIES 4169 102.937500	477,440.29	0.11 0.08	15,188.29
NIF7	43708AAH5 275,000.00 275,000.00	HOME EQUITY MTG LN ASSET	100.000000	2.360 275,000.00	25MAY33 SER SPMD 2002 A	CTF CL M 2 100.234400	275,644.60	0.06 0.05	644.60
NIF7	542514BZ6 250,000.00 250,000.00	LONG BEACH MTG LN TR	100.000000	2.485 250,000.00	25JUN32 2002 1	ASSET BKD CTF CL M2 100.593800	251,484.50	0.06 0.04	1,484.50
NIF7	67087TDP3 140,000.00 140,000.00	OMI TR	95.062500	6.060 133,087.50	15MAR25 2002 B	SR/SUB CTF CL A 3 101.234400	141,728.16	0.03 0.02	8,640.66
NIF7	805564KX8 75,000.00 75,000.00	SAXON ASSET SECS TR	100.000000	2.310 75,000.00	25NOV31 2002 1	LN ASSET BKD CTF CL M 2 100.171900	75,128.92	0.02 0.01	128.92
	2,560,719.04 7,557,910.96			2,589,549.60			2,574,453.95	0.57 0.45	-15,095.65
	2,853,080.69 8,057,910.96			2,897,442.97			2,874,216.15	0.64 0.50	-23,226.82

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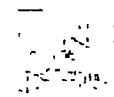
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	22540AES3 1,000,000.00 1,000,000.00	CREDIT SUISSE FIRST BOSTON	100.484375	6.550 1,004,843.75	17JAN35 COML MTG PASSTHRU CTF 1997 C2	109.780960	1,097,809.60	0.24 0.19	92,965.85
NIF7	33736LAC9 875,000.00 875,000.00	FIRST UNION LEHMAN BROS COMM	112.386719	7.380 983,383.79	18APR29 SER 97 C1 PASSTHRU CTF CL A 3	111.859560	978,771.15	0.22 0.17	-4,612.64
NIF7	589929UD8 700,000.00 700,000.00	MERRILL LYNCH MTG INVS INC	108.207030	7.560 757,449.21	15SEP09 SER 1999 C1 CL A2	112.570000	787,990.00	0.17 0.14	30,540.79
	2,575,000.00 2,575,000.00			2,745,676.75			2,864,570.75	0.64 0.50	118,894.00
	2,575,000.00 2,575,000.00			2,745,676.75			2,864,570.75	0.64 0.50	118,894.00

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AGENCY CMO

NIG7	301965CC1 453,132.97 1,000,000.00	FFCA SECD FRANCHSE LN TR CTF	99.862040	7.230 452,507.83	18AUG08 SER 1999 2 CL A1AM 144A	100.989000	457,614.46	0.10 0.08	5,106.63
NIG7	3133TN4S0 2,614,468.47 2,000,000.00	FEDERAL HOME LN MTG CORP	92.663281	7.500 2,422,652.27	15JAN30 PREASSIGN 00833	107.591350	2,812,941.92	0.62 0.49	390,289.65
NIF7	3133T45N2 2,000,000.00 2,000,000.00	FEDERAL HOME LN MTG PC GTD	99.859375	6.500 1,997,187.50	15APR24 SER 1722 CL 1722 PK	103.493630	2,069,872.60	0.46 0.36	72,685.10
NIG7	3133T8P84 275,743.13 1,000,000.00	FEDERAL HOME LN MTG PC GTD	97.734377	7.500 269,495.83	15DEC26 SER 1923 CL 1923 D	106.245730	292,965.30	0.06 0.05	23,469.47
NIG7	3133T8UM7 259,959.30 750,000.00	FEDERAL HOME LN MTG PC GTD	97.468750	7.500 253,379.08	15FEB27 SER 1928 CL 1928 D	107.174060	278,608.94	0.06 0.05	25,229.86



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST		UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	31358URK4 1,439,875.77 700,000.00	FEDERAL NATL	MTG ASSN REMIC 91.042081	7.000 1,310,892.86	25APR23	REMIC TR 1993 044 CL PZ 108.303950	1,559,442.33	0.35 0.27	248,549.47	
NIG7	31359EGY1 1,420,000.00 1,420,000.00	FEDERAL NATL	MTG ASSN GTD 93.959177	6.500 1,334,220.32	25NOV22	REMIC TR 1993 183 CL J	1,467,599.39	0.33 0.25	133,379.07	
NIG7	31359FMH7 967,546.36 3,000,000.00	FEDERAL NATL	MTG ASSN GTD 95.462500	7.000 923,643.94	25SEP21	SER 1993 250 CL BZ 102.541630	992,137.81	0.22 0.17	68,493.87	
NIG7	31359GUH7 1,250,000.00 1,250,000.00	FEDERAL NATL	MTG ASSN REMIC 91.687500	6.500 1,146,093.75	25JUN23	SER 27 CL PJ 105.393600	1,317,420.00	0.29 0.23	171,326.25	
NIF7	31359HTR5 1,000,000.00 1,000,000.00	FEDERAL NATL	MTG ASSN REMIC 98.578125	7.000 985,781.25	25APR24	REMIC TR 1994 75 CL K	1,068,325.80	0.24 0.19	82,544.55	
NIG7	31359KZC4 365,396.62 925,000.00	FEDERAL NATL	MTG ASSN GTD REMI 96.531249	7.000 352,721.92	25JAN14	REMIC TR 1996 49 CL BH 100.542900	367,380.36	0.08 0.06	14,658.44	
	12,046,122.62 15,045,000.00			11,448,576.55			12,684,308.91	2.81 2.20	1,235,732.36	
CMO										
WHOLE LOAN CMOs										
NIF7	22540AFU7 3,629,220.17 4,000,000.00	CREDIT SUISSE	FIRST BOSTON MTG 4.810831	17MAY23 174,595.65	COHL	MTG CTF 1998 C1 CL A X 4.630700	168,058.30	0.04 0.03	-6,537.35	
NIF7	22540A6L7 3,609,415.20 3,680,000.00	CREDIT SUISSE	FIRST BOSTON MTG 5.437500	.969 196,261.95	15DEC35	2001 CP4 CTF 144A A X 4.921720	177,645.31	0.04 0.03	-18,616.64	
NIG7	23321PM61 179,163.70 1,200,000.00	DLJ	MTG ACCEP CORP 98.468752	6.500 176,420.26	25APR29	MTG PASSTHRU 1999 2 CL IV A 100.307550	179,714.72	0.04 0.03	3,294.46	

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE				
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST		UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	316789AF3 81,228.68 300,000.00	FIFTH THIRD	MTG LN TR 100.000012	6.500 81,228.69	25OCT30	2000 FTB1 MTG CTF CL A 2 101.553320	82,490.42	0.02 0.01	1,261.73	
NIG7	36157RL60 1,914,923.98 2,600,000.00	GE CAP	MTG SVCS INC 97.171875	6.500 1,860,767.54	25MAY29	REMIC MC PASSTHRU 99 5 CL A29 100.620670	1,926,809.34	0.43 0.33	66,041.80	
NIG7	45660UAT6 636,360.93 2,500,000.00	INDYMAC	ARM TR 100.678371	6.527 640,677.82	25JAN32	2001 H2 MTG CTF A 2 102.132760	649,932.98	0.14 0.11	9,255.16	
NIG7	55290VAA2 5,912.89 200,000.00	ML	TR XXIX 74.785765	4,422.00	01MAY13	COLL MTG OBLIG CL A 87.427380	5,169.48	0.00 0.00	747.48	
NIG7	585525CJ5 474,907.63 1,700,000.00	MELLON	RESIDENTIAL FDG CORP 96.781250	6.110 459,621.54	25JAN29	1999 TBC1 MTG PSSTH CTF CL A 3 100.243850	476,065.69	0.11 0.08	16,444.15	
NIF7	589929TD0 2,495,571.60 2,865,000.00	MERRILL LYNCH	MTG INVS INC 3.992188	99,627.90	15DEC30	SER 1998 C3 CL IO 3.824470	95,442.39	0.02 0.02	-4,185.51	
NIG7	693321GD7 242,425.19 1,000,000.00	PHH	MTG SVCS CORP 93.568251	7.124 226,833.01	18NOV27	MTG PASS CTF SER 97 6 A4 144A 104.420000	253,140.38	0.06 0.04	26,307.37	
NIG7	76110YF00 989,333.00 1,100,000.00	RESIDENTIAL	FDG MTG SECS I INC 97.250000	6.500 962,126.34	25APR29	SER 1999 S9 MTG CTF CL A 4 102.314980	1,012,235.86	0.22 0.18	50,109.52	
NIF7	79548CDK9 1,348,174.16 1,363,000.00	SALOMON BROS	COHL MTG TR 7.417969	1.357 100,007.14	18MAR36	COHL MTG CTF 2002 KEY2 CL X 1 7.063430	95,227.34	0.02 0.02	-4,779.80	
NIG7	863572FQ1 872,342.34 2,500,000.00	STRUCTURED	ASSET SECS CORP 97.234375	6.500 848,216.62	28JAN24	MULTICL CTF SER 95/3 CL AII A1 100.278530	874,772.08	0.19 0.15	26,555.46	

STATE STREET

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	16,478,979.47			5,830,806.46		5,996,704.29	1.33	165,897.83	
	25,008,000.00						1.04		
	28,525,102.09			17,279,383.01		18,681,013.20	4.14	1,401,630.19	
	40,053,000.00						3.24		

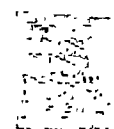
CORPORATE

ELECTRIC/GAS

NIF7	14414CAA2 275,000.00	CAROLINA PHR + LT CO MTN 99.942000	6.650	01APR08	TRANCHE TR 00001 110.908660	304,998.81	0.07 0.05	30,158.31
NIG7	283695BJ2 500,000.00	EL PASO NAT GAS CO 99.889000	8.375	15JUN32	NT144A 92.500000	462,500.00	0.10 0.08	-36,945.00
NIF7	29266MAB5 200,000.00	ENERGY EAST CORP 99.815000	7.750	15NOV03		202,568.88	0.04 0.04	2,938.88
NIF7	30161MAB9 100,000.00	EXELON GENERATION CO LLC 99.879000	6.950	15JUN11	SR NT 108.861320	108,861.32	0.02 0.02	8,982.32
NIF7	649083AA0 908,459.89	NEW VY GERERATION 1 100.000001	7.299	15MAR19	SER 2000 1 PASSTHRU CTF 114.181040	1,037,288.95	0.23 0.18	128,829.05
NIG7	694308FT9 1,100,000.00	PACIFIC GAS + ELEC CO 100.000000	7.958	31OCT49	NT FLTG 144A IN DEFAULT 101.000000	1,111,000.00	0.25 0.19	11,000.00
	3,083,459.89		3,082,254.40			3,227,217.96	0.72 0.56	144,963.56

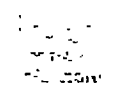
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FINANCE



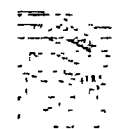
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	06423AAM5 425,000.00	BANK ONE CORP 99.869000	6.500	01FEB06	NT 108.962180	463,089.26	0.10 0.08	38,646.01	
NIF7	15640PAA6 300,000.00	CENTURA BANK 88.352000	6.500	15MAR09	TRANCHE SB 00001 109.700010	329,100.03	0.07 0.06	64,044.03	
NIF7	172967BU4 80,000.00	CITIGROUP INC 101.239000	5.875	22FEB33	GLOBAL SUB NT 95.597640	76,478.11	0.02 0.01	-4,513.09	
NIG7	345397SH7 900,000.00	FORD MTR CR CO 95.854000	5.750	23FEB04	NT 101.690800	915,217.20	0.20 0.16	52,531.20	
NIF7	345397TS2 250,000.00	FORD MTR CR CO 94.803200	7.375	01FEB11	GLOBAL LANDMARK SECS GLOBL 102.188710	255,471.77	0.06 0.04	18,463.77	
NIG7	345397TY9 250,000.00	FORD MTR CR CO 93.206000	7.250	25OCT11	GLOBAL LANDMARK SECS GLOBL 101.200900	253,002.25	0.06 0.04	19,987.25	
NIG7	3454025J6 200,000.00	FORD MTR CR 98.022000	2.040	08MAR04	TRANCHE TR 00849 99.979100	199,958.20	0.04 0.03	3,914.20	
NIF7	36962GY4 120,000.00	GENERAL ELEC CAP CORP MTN 106.598000	6.000	15JUN12	TRANCHE TR 00551 106.109730	127,331.68	0.03 0.02	-585.92	
NIF7	370425RU6 190,000.00	GENERAL MTRS ACCEP CORP 103.976000	7.250	02MAR11	GLOBAL BD 102.157170	194,098.62	0.04 0.03	-3,455.78	
NIF7	370425RX0 300,000.00	GENERAL MTRS ACCEP CORP 100.269167	6.875	15SEP11	NT 99.732130	299,196.39	0.07 0.05	-1,611.11	



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	370425RZ5 35,000.00	GENERAL MTRS	ACCEP CORP 98.824000	8.000 34,588.40	01NOV31 NT	97.423870	34,098.35	0.01 0.01	-490.05
NIG7	370425SE1 500,000.00	GENERAL MTRS	ACCEP CORP 99.332000	6.875 496,660.00	28AUG12 SR NT	99.078800	495,394.00	0.11 0.09	-1,266.00
NIF7	441812GM0 200,000.00	HOUSEHOLD FIN	CORP 108.865000	8.000 217,730.00	15JUL10 NT	115.714260	231,428.52	0.05 0.04	13,698.52
NIF7	46625HAT7 135,000.00	J P MORGAN CHASE + CO	99.831000	5.750 134,771.85	02JAN13 GLOBAL SUB NT	103.174710	139,285.86	0.03 0.02	4,514.01
NIF7	617446HD4 100,000.00	MORGAN STANLEY GROUP INC	99.903000	7.250 99,903.00	01APR32 NT	111.558380	111,558.38	0.02 0.02	11,655.38
NIF7	78442FAZ1 50,000.00	SLM CORP MEDIUM TERM NTS	99.025000	5.625 49,512.50	01AUG33 TRANCHE TR 00024	91.479710	45,739.85	0.01 0.01	-3,772.65
NIF7	792860AF5 75,000.00	ST PAUL COS INC	99.656000	5.750 74,742.00	15MAR07 SR NT	103.459530	77,594.65	0.02 0.01	2,852.65
NIF7	844730AD3 275,000.00	SOUTHTRUST CORP	104.472000	7.625 287,298.00	01MAY04 SUB NT	103.985050	285,958.89	0.06 0.05	-1,339.11
NIF7	939322AE3 350,000.00	WASHINGTON MUT INC	102.287000	8.250 358,004.50	01APR10 SUB NT	118.376600	414,318.10	0.09 0.07	56,313.60
	4,735,000.00			4,678,733.20			4,948,320.11	1.10 0.86	269,586.91



STATE STREET

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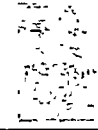
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
CORPORATE									
INDUSTRIAL									
NIF7	001957BD0 150,000.00	AT+T CORP	98.926000	8.000 148,389.00	15NOV31 USD SR NT 144A	111.720760	167,581.14	0.04 0.03	19,192.14
NIG7	250,000.00		100.931000	252,327.50		113.210600	283,026.00	0.06 0.05	30,698.50
	400,000.00			400,716.50			450,607.14	0.10	49,890.64
NIF7	00209TAA3 40,000.00	AT+T BROADBAND CORP	118.476000	8.375 47,390.40	15MAR13 NT	119.220710	47,688.28	0.01 0.01	297.88
NIF7	003669AC2 80,000.00	ABITIBI CONSOLIDATED CO CDA	99.259000	6.000 79,407.20	20JUN13 GTD NT	88.875000	71,100.00	0.02 0.01	-8,307.20
NIF7	013104AJ3 85,000.00	ALBERTSONS INC	99.924000	7.500 84,935.40	15FEB11 NT	111.269600	94,579.16	0.02 0.02	9,643.76
NIF7	02378JAS7 150,000.00 150,000.00	AMERICAN AIRLS	100.000000	6.817 150,000.00	23MAY11 PASSTHRU CTF 2001 1 CL A 2	82.000000	123,000.00	0.03 0.02	-27,000.00
NIF7	12189TAT1 275,000.00	BURLINGTON NORTHM SANTA FE	99.476000	6.750 273,559.00	15JUL11 NT	110.645370	304,274.77	0.07 0.05	30,715.77
NIF7	134429AM1 500,000.00	CAMPBELL SOUP CO	99.629000	6.750 498,145.00	15FEB11 NT	111.329710	556,648.55	0.12 0.10	58,503.55
NIF7	20030NAD3 80,000.00	COMCAST CORP NEH	99.553000	5.500 79,642.40	15MAR11 NT	100.342970	80,274.38	0.02 0.01	631.98



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	205887BA9 225,000.00	CONAGRA INC	99.948000	6.750 224,883.00	15SEP11 NT	110.243000	248,046.75 0.05 0.04	23,163.75	
NIF7	210805DD6 358,043.65 400,000.00	CONTINENTAL AIRLS PASS THRU	100.000000	7.707 358,043.65	02OCT22 SER 2000 2 CTF CL A 1	95.460000	341,788.47 0.08 0.06	-16,255.18	
NIF7	233835AQ0 20,000.00	DAIMLER CHRYSLER HLDGS	99.162000	8.500 19,832.40	18JAN31 NT	112.905640	22,581.13 0.01 0.00	2,748.73	
NIF7	233835AV9 60,000.00	DAIMLERCHRYSLER NORTH AMER	99.657000	3.750 59,794.20	04JUN08 GTD NT 06APR03	96.541910	57,925.15 0.01 0.01	-1,869.05	
NIF7	246688AE5 200,000.00	DELHAIZE AMER INC	101.644000	8.125 203,288.00	15APR11 NT	103.625000	207,250.00 0.05 0.04	3,962.00	
NIF7	25156PAB9 80,000.00	DEUTSCHE TELEKOM INTL	118.065000	8.000 94,452.00	15JUN10 GTD	118.558950	94,847.16 0.02 0.02	395.16	
NIF7	31428XAD8 375,000.00	FEDEX CORP	99.928000	6.875 374,730.00	15FEB06 NT	108.777840	407,916.90 0.09 0.07	33,186.90	
NIG7	317928AA7 300,000.00	FINOVA GROUP INC	89.729573	7.500 269,188.72	15NOV09 SR SECD NT	47.000000	141,000.00 0.03 0.02	-128,188.72	
NIF3	344126AG2 1,000,000.00	FOAMEX L P CAP CORP	67.250250	9.875 672,502.50	15JUN07 SR SUB NT	67.000000	670,000.00 0.15 0.12	-2,502.50	
NIF7	345370CA6 130,000.00	FORD MTR CO DEL	91.791000	7.450 119,328.30	16JUL31 GLOBAL LANDMARK SECS GLOBL	88.630960	115,220.25 0.03 0.02	-4,108.05	



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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	361446AC1 175,000.00	GATX CAP CORP	99.892000	7.750 174,811.00	01DEC06 NT	97.847540	171,233.19 0.04 0.03	-3,577.81	
NIF7	404119AF6 70,000.00	HCA INC	99.281000	6.300 69,496.70	01OCT12 NT	93.750000	65,625.00 0.01 0.01	-3,871.70	
NIF7	404119AH2 40,000.00	HCA INC	99.689000	6.750 39,875.60	15JUL13 NT	96.500000	38,600.00 0.01 0.01	-1,275.60	
NIF7	460146BQ5 150,000.00	INTERNATIONAL PAPER CO	99.843000	5.850 149,764.50	30OCT12 NT	101.720640	152,580.96 0.03 0.03	2,816.46	
NIF7	487836AS7 80,000.00	KELLOGG CO	116.764000	6.600 93,411.20	01APR11 NT SER B	109.652050	87,721.64 0.02 0.02	-5,689.56	
NIF7	565849AB2 75,000.00	MARATHON OIL CORP	99.590000	6.800 74,692.50	15MAR32 NT	102.915860	77,186.89 0.02 0.01	2,494.39	
NIF7	73755LAB3 475,000.00	POTASH CORP SASK INC	101.341632	7.750 481,372.75	31MAY11 NT	116.486570	553,311.21 0.12 0.10	71,938.46	
NIG7	74913GAB1 200,000.00	QHEST CORP	99.565000	8.875 199,130.00	15MAR12 NT 144A	107.750000	215,500.00 0.05 0.04	16,370.00	
NIF7	852060AS1 80,000.00	SPRINT CAP CORP	118.663000	8.375 94,930.40	15MAR12 NT	113.932120	91,145.70 0.02 0.02	-3,784.70	
NIF7	879385AC6 60,000.00	TELEFONICA EUROPE BY	99.646000	7.750 59,787.60	15SEP10 US NT	115.563670	69,338.20 0.02 0.01	9,550.60	



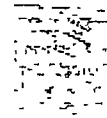
STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE					
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS			
NIF7	907818AY0	UNION PAC CORP	150,000.00	107.579000	7.600	01MAY05 MTS	161,368.50	108.652070	162,978.10	0.04 0.03	1,609.60
NIG7	909286AD8	UNITED AIR LINES	300,000.00	70.010000	9.210	21JAN17	210,030.00	38.954500	116,863.50	0.03 0.02	-93,166.50
NIF7	909317AU3	UNITED AIRLS PASS THRU TRS	119,956.17 153,000.00	80.631817	7.032	01OCT10 2000 2 PASSTHRU CTF CL A 1	96,722.84	78.500000	94,165.59	0.02 0.02	-2,557.25
NIF7	909317AZ2	UNITED AIRLS PASS THRU TRS	201,000.00 201,000.00	100.000000	6.201	01SEP08 2001 1 CTF CL A 2	201,000.00	81.500000	163,815.00	0.04 0.03	-37,185.00
NIG7			200,000.00 200,000.00	85.960000			171,920.00	81.500000	163,000.00	0.04 0.03	-8,920.00
			401,000.00 401,000.00				372,920.00		326,815.00	0.07	-46,105.00
NIG7	912920AB1	U S WEST COMMUNICATIONS INC	250,000.00	69.250000	7.500	15JUN23	173,125.00	90.000000	225,000.00	0.05 0.04	51,875.00
NIF7	92344UAA3	VERIZON NEW JERSEY INC	140,000.00	92.616000	5.875	17JAN12 DEB SER A	129,662.40	104.211170	145,895.64	0.03 0.03	16,233.24
			7,123,999.82 1,104,000.00				6,590,939.66		6,628,708.71	1.47 1.15	37,769.05

CORPORATE

UNCLASSIFIED

NIF7	110122AK4	BRISTOL MYERS SQUIBB CO	95,000.00	99.356000	5.250	15AUG13 SR NT 144A	94,388.20	98.034630	93,132.90	0.02 0.02	-1,255.30
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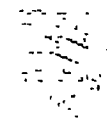
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE					
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS			
NIF7	68003QBA3	OLD NATL BANCORP	115,000.00	99.678000	3.500	02JUN08 TRANCHE TR 00025	114,629.70	95.399040	109,708.90	0.02 0.02	-4,920.80
			210,000.00				209,017.90		202,841.80	0.04 0.04	-6,176.10
			15,152,459.71 1,104,000.00				14,560,945.16		15,007,088.58	3.33 2.60	446,143.42
MORTGAGE PASS-THROUGH		FHLMC									
NIF7	02R050499	FHLMC TBA SEP 15 GOLD SINGLE	1,200,000.00 1,200,000.00	101.687500	5.000	31DEC99	1,220,250.00	100.359380	1,204,312.56	0.27 0.21	-15,937.44
NIF7	02R0526A0	FHLMC TBA OCT 30 GOLD SINGLE	1,000,000.00 1,000,000.00	98.500000	5.500	31DEC99	985,000.00	99.132810	991,328.10	0.22 0.17	6,328.10
NIF7	02R052693	FHLMC TBA SEP 30 GOLD SINGLE	1,000,000.00 1,000,000.00	99.824925	5.500	31DEC99	998,249.25	99.523440	995,234.40	0.22 0.17	-3,014.85
NIF7	3128F3UG6	FED HM LN PC D64183	225,389.56 3,394,644.00	102.671863	7.500	01OCT25	231,411.66	107.542970	242,390.63	0.05 0.04	10,978.97
NIG7	3128HJAH9	FED HM LN PC W30008	953,784.65 1,000,000.00	100.062495	7.645	01MAY25	954,380.72	115.832660	1,104,794.13	0.24 0.19	150,413.41
NIG7	31280FV41	FED HM LN PC E61535	121,114.84 841,738.00	100.968783	7.000	01OCT10	122,288.18	105.968000	128,342.97	0.03 0.02	6,054.79
NIG7	31280GPH7	FED HM LN PC E62224	18,680.77 123,583.00	100.969286	7.000	01DEC10	18,861.84	105.968000	19,795.64	0.00 0.00	933.80



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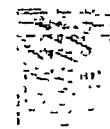
ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	31282YC49 127,280.65 445,000.00	FEDERAL HOME LN MTG CORP PARTN	46.762740	6.000 59,519.92	01MAY31 S1 0091/SER 212 CL IO	18.000000	22,910.52	0.01 0.00	-36,609.40
NIG7	31283JNH7 93,317.49 759,000.00	FED HM LN PC G10405	98.234350	6.500 91,669.83	01NOV10	105.244416	98,211.45	0.02 0.02	6,541.62
NIF7	31292UKM4 241,032.65 2,965,776.00	FED HM LN PC C10309	102.671870	7.500 247,472.73	01MAY28	107.542970	259,213.67	0.06 0.04	11,740.94
NIF7	31292YUK1 276,123.12 2,084,300.00	FED HM LN PC C14186	102.671870	7.500 283,500.77	01AUG28	107.167970	295,915.54	0.07 0.05	12,414.77
NIG7	313378LU9 350,599.51 900,000.00	FEDERAL HOME LN MTG PC GTD	99.843750	7.500 350,051.70	15DEC26 SER 1915 CL C	106.139810	372,125.65	0.08 0.06	22,073.95
NIF7	31339GYT5 443,389.77 1,080,000.00	FEDERAL HOME LN MTG CORP	13.493031	6.790 59,826.72	15JUN31 PREASSIGN 00474/SER 2380 CL SI	8.582220	38,052.69	0.01 0.01	-21,774.03
NIF7	31393JE61 471,158.17 600,000.00	FEDERAL HOME LN MTG CORP	12.718750	6.225 59,925.43	15FEB17 PREASSIGN 00613 SER 2553 CL GS	10.172770	47,929.84	0.01 0.01	-11,995.59
	6,521,871.18 17,394,041.00			5,682,408.75			5,820,557.79	1.29 1.01	138,149.04
MORTGAGE PASS-THROUGH		FNMA							
NIG7	01F040495 2,000,000.00 2,000,000.00	FNMA TBA SEP 15YRS TBAXXX	94.875000	4.000 1,897,500.00	01DEC99	102.187500	2,043,750.00	0.45 0.35	146,250.00
NIF7	01F042491 2,000,000.00 2,000,000.00	FNMA TBA SEP 15 SINGLE FAM	99.750000	4.500 1,995,000.00	01DEC99	98.218750	1,964,375.00	0.44 0.34	-30,625.00

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	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	01F052482 1,000,000.00 1,000,000.00	FNMA TBA AUG 15 SINGLE FAM	104.031250	5.500 1,040,312.50	31DEC99	102.335940	1,023,359.40	0.23 0.18	-16,953.10
NIG7	01F052490 -2,000,000.00 2,000,000.00	FNMA TBA SEP 15 SINGLE FAM	102.289063	5.500 -2,045,781.25	31DEC99	102.140620	-2,042,812.40	-0.45 -0.35	2,968.85
NIG7	01F062682 8,000,000.00 8,000,000.00	FNMA TBA NOV 30 SINGLE FAM	102.500000	6.500 8,200,000.00	01DEC99	102.812500	8,225,000.00	1.82 1.43	25,000.00
NIG7	01F062697 4,500,000.00 4,500,000.00	FNMA TBA SEP 30 SINGLE FAM	103.625000	6.500 4,663,125.00	01DEC99	103.421880	4,653,984.60	1.03 0.81	-9,140.40
NIG7	31368HTFO 61,864.95 2,497,000.00	FNMA POOL 190550	105.656256	9.000 65,364.19	01AUG07	105.783770	65,443.08	0.01 0.01	78.89
NIG7	31371GTR1 55,759.29 227,913.00	FNMA POOL 251760	104.171861	6.000 58,085.49	01JUN13	104.187500	58,094.21	0.01 0.01	8.72
NIF7	31371HDR6 644,819.22 2,668,317.00	FNMA POOL 252212	100.624986	6.500 648,849.25	01JAN29	103.710940	668,748.07	0.15 0.12	19,898.82
NIG7	31371KDL2 434,830.07 1,258,821.00	FNMA POOL 254007	104.234376	6.500 453,242.41	01OCT31	103.617190	450,558.70	0.10 0.08	-2,683.71
NIG7	31371LBH1 953,643.48 957,802.00	FNMA POOL 254840	100.031250	4.000 953,941.49	01AUG18	95.384000	909,623.30	0.20 0.16	-44,318.19
NIG7	31374GXT9 669,922.73 3,134,390.00	FNMA POOL 313990	104.171875	6.000 697,871.07	01FEB13	104.187500	697,975.74	0.15 0.12	104.67

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ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	31374TD30	FNMA POOL	323322	6.000	01OCT13				
	1,037,244.53		104.171874	1,080,517.07	104.062500	1,079,382.59	0.24 0.19	-1,134.48	
	4,298,595.00								
NIG7	31374TF53	FNMA POOL	323388	6.000	01NOV13				
	31,708.15		104.171861	33,030.97	104.125000	33,016.11	0.01 0.01	-14.86	
	131,300.00								
NIG7	31375XTM1	FNMA POOL	348056	6.000	01JUN11				
	170,601.19		104.171876	177,718.46	104.062500	177,531.86	0.04 0.03	-186.60	
	812,886.00								
NIF7	31377EV82	FNMA POOL	375110	7.375	01JUN07				
	1,879,181.06		101.567986	1,908,646.35	111.684610	2,098,756.04	0.47 0.36	190,109.69	
	2,000,000.00								
NIG7	31379NC47	FNMA POOL	431291	6.000	01JUL13				
	263,543.59		104.171875	274,538.30	104.125000	274,414.76	0.06 0.05	-123.54	
	1,482,455.00								
NIG7	31379YFMO	FNMA POOL	433172	6.500	01JUL28				
	113,087.65		104.359380	118,017.57	103.773440	117,354.94	0.03 0.02	-662.63	
	710,398.00								
NIG7	31379YUE1	FNMA POOL 433581		6.000	01SEP13				
	34,384.29		104.171876	35,818.76	104.125000	35,802.64	0.01 0.01	-16.12	
	135,114.00								
NIF7	31380PFV6	FNMA POOL	445780	6.500	01OCT28				
	262,573.57		99.195311	260,460.67	103.710940	272,317.52	0.06 0.05	11,856.85	
	1,033,514.00								
NIG7	31380SMD2	FNMA POOL	448656	6.000	01DEC13				
	126,406.97		104.171874	131,680.51	104.125000	131,621.26	0.03 0.02	-59.25	
	559,651.00								
NIG7	31381AHR5	FNMA POOL	454840	6.500	01JAN29				
	10,528.79		104.234390	10,974.62	103.724000	10,920.88	0.00 0.00	-53.74	
	98,873.00								



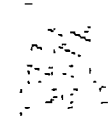
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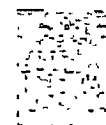
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ORIGINAL	UNITS FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIG7	31383DZCO	FNMA POOL	500339	6.500	01JUN29				
	9,970.37		104.234346	10,392.55	103.657000	10,334.99	0.00 0.00	-57.56	
	90,187.00								
NIF7	31383EFY2	FNMA POOL	500683	6.500	01JUN29				
	99,478.21		96.546882	96,043.11	103.648440	103,107.61	0.02 0.02	7,064.50	
	656,529.00								
NIG7	31383HZF4	FNMA POOL	503942	6.500	01JUL29				
	73,814.18		104.359366	77,032.01	103.657000	76,513.56	0.02 0.01	-518.45	
	504,570.00								
NIF7	31384VTE2	FNMA POOL	535249	6.500	01APR30				
	120,006.63		103.609376	124,338.12	103.648440	124,385.00	0.03 0.02	46.88	
	500,000.00								
NIG7	31384VYH9	FNMA POOL	535412	7.367	01JUN30				
	74,325.64		97.647555	72,577.17	103.158100	76,672.92	0.02 0.01	4,095.75	
	1,000,000.00								
NIG7	31385HZE5	FNMA POOL	545341	6.500	01DEC31				
	84,388.40		104.359379	88,067.21	103.617190	87,440.89	0.02 0.02	-626.32	
	278,673.00								
NIG7	31385JGG7	FNMA POOL	545699	6.500	01JUN32				
	0.01		100.000000	0.01	103.617190	0.01	0.00 0.00	0.00	
NIG7	31385JJF6	FNMA POOL	545762	6.500	01JUL32				
	0.01		100.000000	0.01	103.617190	0.01	0.00 0.00	0.00	
NIG7	31385WXH7	FNMA POOL	555180	6.000	01NOV17				
	1,211,476.48		104.500001	1,265,992.93	103.812500	1,257,664.02	0.28 0.22	-8,328.91	
	2,294,280.00								
NIG7	31385HX38	FNMA POOL	555198	6.000	01JAN23				
	314,950.68		104.023436	327,622.52	102.326000	322,276.43	0.07 0.06	-5,346.09	
	500,000.00								



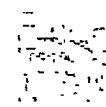
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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
	FACE	FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
NIG7	31385XCM7	FNMA POOL		555476	5.371 01APR33				
	613,026.16			102.875001	630,650.67	101.748600	623,745.54	0.14	-6,905.13
	800,000.00							0.11	
NIG7	31387KX40	FNMA POOL		586699	6.500 01JUN31				
	776,150.75			104.234375	809,015.88	103.617190	804,225.60	0.18	-4,790.28
	2,384,968.00							0.14	
NIG7	31388LSY7	FNMA POOL			6.500 01OCT31				
	723,467.23			104.234376	754,101.55	103.617190	749,636.41	0.17	-4,465.14
	1,687,145.00							0.13	
NIG7	31388YDA7	FNMA POOL			5.500 01NOV16				
	0.01			100.000000	0.01	102.335940	0.01	0.00	0.00
NIG7	31389VRS8	FNMA POOL			6.500 01MAY32				
	61,561.77			104.234381	64,168.53	103.617190	63,788.58	0.01	-379.95
	111,914.00							0.01	
NIG7	31390K3H9	FNMA POOL			6.000 01SEP17				
	414,937.62			104.171875	432,248.30	103.962500	431,379.52	0.10	-868.78
	697,198.00							0.07	
NIG7	31390MPH1	FNMA POOL			6.500 01OCT32				
	377,219.10			104.234377	393,191.98	103.617190	390,863.83	0.09	-2,328.15
	707,066.00							0.07	
NIG7	31390NUL4	FNMA POOL			6.000 01AUG17				
	555,119.45			104.171875	578,278.34	103.962500	577,116.06	0.13	-1,162.28
	855,602.00							0.10	
NIG7	31390RBF9	FNMA POOL			6.500 01AUG32				
	667,897.74			104.328125	696,805.19	103.617190	692,056.87	0.15	-4,748.32
	1,478,220.00							0.12	
NIG7	31390REU3	FNMA POOL			6.500 01AUG32				
	296,822.08			104.234375	309,390.64	103.617190	307,558.70	0.07	-1,831.94
	577,583.00							0.05	



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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	ORIGINAL	UNITS	LOCAL	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% CURR	UNREAL GN/LS
	FACE	FACE	BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
NIG7	31390SVG3	FNMA POOL			6.500 01AUG32				
	650,326.76			104.328124	678,473.71	103.617190	673,850.31	0.15	-4,623.40
	1,783,114.00							0.12	
NIF7	31390TR68	FNMA POOL			6.500 01AUG32				
	198,406.82			103.609372	205,568.06	103.617190	205,583.57	0.05	15.51
	400,000.00							0.04	
NIG7	31390VLA0	FNMA POOL			5.500 01SEP17				
	125,976.29			103.828125	130,798.82	102.335940	128,919.02	0.03	-1,879.80
	211,388.00							0.02	
NIG7	31390Y2Q0	FNMA POOL			5.500 01SEP17				
	497,606.00			103.828125	516,654.98	102.410940	509,602.98	0.11	-7,052.00
	839,284.00							0.09	
NIG7	31391CEE1	FNMA POOL			6.500 01OCT32				
	299,423.70			104.234374	312,102.42	103.617190	310,254.42	0.07	-1,848.00
	460,260.00							0.05	
NIG7	31391PNB8	FNMA POOL			6.500 01SEP32				
	1,173,122.91			104.328125	1,223,897.14	103.617190	1,215,556.99	0.27	-8,340.15
	2,518,651.00							0.21	
NIG7	31391SRM2	FNMA POOL			6.500 01JAN32				
	117,617.84			104.359381	122,745.25	103.617190	121,872.30	0.03	-872.95
	246,409.00							0.02	
NIF7	31392CR48	FEDERAL NATL	MTG ASSN		7.500 25JAN48	PREASSIGN 00699 2002 26 CL A2			
	286,239.97		104.296870		298,539.33	109.792970	314,271.36	0.07	15,732.03
	400,000.00							0.05	
NIF7	31392CYF5	FEDERAL NATL	MTG ASSN		7.500 25OCT41	SER 2002 T6 CL A2			
	685,483.14		104.656252		717,400.96	108.850000	746,148.40	0.17	28,747.44
	1,064,000.00							0.13	
NIF7	31392DGT3	FEDERAL NATL	MTG ASSN		7.500 25JUN32	PREASSIGN 00162/2002 33 CL A2			
	112,954.31		105.704935		119,398.28	108.929330	123,040.37	0.03	3,642.09
	150,000.00							0.02	



STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE	MARKET VALUE	% CURR FUND	UNREAL GN/LS
	ORIGINAL	UNITS FACE	LOCAL UNIT COST						
NIF7	31392GMB7	FEDERAL NATL	MTG ASSN	7.500	25DEC42	PREASSIGN 00482/2003	H1 CL 2A		
	215,972.99		108.640622	234,634.40		108.850000	235,086.60	0.05	452.20
	248,640.00						0.04		
NIF7	31393AQ34	FEDERAL NATL	MTG ASSN GTD	7.500	25OCT42	PREASSIGN 00690/2003	H4 CL 4A		
	915,790.28		108.843750	996,780.48		108.935110	997,617.15	0.22	836.67
	1,000,000.00						0.17		
NIG7	31400KBPO	FNMA POOL		6.500	01JUN32				
	570,568.40		104.359374	595,441.61		103.724000	591,816.37	0.13	-3,625.24
	1,428,072.00						0.10		
NIG7	31400UAF1	FNMA POOL		5.500	01APR18				
	382,942.63		103.828124	397,602.15		102.335940	391,887.94	0.09	-5,714.21
	423,709.00						0.07		
NIG7	31402MLA6	FNMA POOL		4.000	01AUG18				
	2,500,000.00		96.781250	2,419,531.25		95.384000	2,384,600.00	0.53	-34,931.25
	2,500,000.00						0.41		
NIG7	31402TAJ4	FNMA POOL		4.000	01AUG18				
	1,046,357.00		100.031250	1,046,683.99		95.384000	998,057.16	0.22	-48,626.83
	1,046,357.00						0.17		
NIG7	31402UK50	FNMA POOL		4.000	01SEP18				
	1,000,000.00		100.031250	1,000,312.50		95.384000	953,840.00	0.21	-46,472.50
	1,000,000.00						0.17		
	39,503,501.09			40,405,395.49			40,549,989.80	8.99	144,594.31
	72,346,848.00						7.03		
<u>MORTGAGE PASS-THROUGH</u>		<u>GNMA</u>							
NIG7	01N042690	GNMA I TBA	SEP 30 SINGLE FAM	4.500	15DEC99				
	2,000,000.00		93.562500	1,871,250.00		93.093750	1,861,875.00	0.41	-9,375.00
	2,000,000.00						0.32		
NIG7	21H062693	GNMA II TBA	SEP 30 JUMBOS	6.500	31DEC99				
	1,500,000.00		103.187500	1,547,812.50		103.671880	1,555,078.20	0.34	7,265.70
	1,500,000.00						0.27		

STATE STREET

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE	MARKET VALUE	% CURR FUND	UNREAL GN/LS
	ORIGINAL	UNITS FACE	LOCAL UNIT COST						
NIG7	36200HS44	GNMA POOL		6.500	15NOV31				
	569,414.85		104.375000	594,326.75		104.378910	594,349.01	0.13	22.26
	847,528.00						0.10		
NIF7	36202KBH7	GNMA POOL		4.375	20MAY16				
	115,460.71		102.968837	118,888.55		103.718800	119,754.46	0.03	865.91
	1,999,322.00						0.02		
NIF7	36202KKR5	GNMA POOL		5.750	20SEP18				
	33,944.05		102.031461	34,633.61		103.718800	35,206.36	0.01	572.75
	506,576.00						0.01		
NIF7	36210BB38	GNMA POOL	487058	6.500	15MAR29				
	325,797.44		93.156241	303,500.65		104.503910	340,471.06	0.08	36,970.41
	1,537,981.00						0.06		
NIG7	36212YPD9	GNMA POOL		6.500	15FEB31				
	85,380.21		104.375007	89,115.60		104.378910	89,118.93	0.02	3.33
	215,740.00						0.02		
NIG7	36225AHM5	GNMA POOL		7.000	15JUL08				
	85,006.90		101.312505	86,122.62		106.824220	90,807.96	0.02	4,685.34
	816,000.00						0.02		
NIG7	36225AJA9	GNMA POOL		7.000	15DEC08				
	122,945.46		100.562575	123,637.12		106.824220	131,335.53	0.03	7,698.41
	1,090,000.00						0.02		
NIG7	36225AJP6	GNMA POOL		9.000	15SEP06				
	46,031.02		105.406289	48,519.59		102.305252	47,092.15	0.01	-1,427.44
	1,650,000.00						0.01		
	4,883,980.64			4,817,806.99			4,865,088.66	1.08	47,281.67
	12,163,147.00						0.84		
<u>MORTGAGE PASS-THROUGH</u>		<u>OTHER MORTGAGE</u>							
NIF7	251547AD7	DEUTSCHE FINANCIAL	CAP SEC	6.900	15SEP27	SR/SUB PASSTHRU CTF 91 1 CL A4			
	104,548.45		103.624999	108,338.33		103.012440	107,697.91	0.02	-640.42
	170,000.00						0.02		

STATE STREET

ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
NIF7	393533DF8 100,824.85 350,000.00	GREEN TREE RECREATIONAL EQ	101.937499	6.840 102,778.33	15MAR10 1999 A ASSET BKD NT CL A 6	101.467680	102,304.64	0.02 0.02	-473.69
NIF7	589929MK1 2,494,768.64 6,017,939.00	MERRILL LYNCH MTG INVS INC	7.109375	177,362.45	21NOV28 MTG PASSTHRU CTF 1996 C2 CL IO	7.480000	186,608.69	0.04 0.03	9,246.24
	2,700,141.94 6,537,939.00			388,479.11			396,611.24	0.09 0.07	8,132.13
	53,609,494.85 108,441,975.00			51,294,090.34			51,632,247.49	11.45 8.95	338,157.15
<u>MUNICIPAL</u>		<u>MUNICIPAL</u>							
NIG7	13062PCU4 500,000.00	CALIFORNIA ST	100.887000	2.000 504,435.00	16JUN04 REV ANTIC MTS SER A	100.152000	500,760.00	0.11 0.09	-3,675.00
NIG7	4521507B5 420,000.00	ILLINOIS ST	99.792000	5.100 419,126.40	01APR17 FIRST SER	104.082000	437,144.40	0.10 0.08	18,018.00
NIG7	452151LF8 600,000.00	ILLINOIS ST	97.392667	5.100 584,356.00	01JUN33 TAXABLE PENSION	87.501000	525,006.00	0.12 0.09	-59,350.00
NIG7	576049ZC7 500,000.00	MASSACHUSETTS ST WTR RES AUTH	100.000000	5.000 500,000.00	01AUG32 GEN SER J	98.047000	490,235.00	0.11 0.09	-9,765.00
NIG7	6041285V6 400,000.00	MINNESOTA ST	110.168000	5.000 440,672.00	01AUG13	108.452000	433,808.00	0.10 0.08	-6,864.00
NIG7	880541AP2 1,030,000.00	TENNESSEE ST	100.197000	5.000 1,032,029.10	01FEB16 SER A	104.320000	1,074,496.00	0.24 0.19	42,466.90

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST	UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS	
	3,450,000.00			3,480,618.50			3,461,449.40	0.77 0.60	-19,169.10
	3,450,000.00			3,480,618.50			3,461,449.40	0.77 0.60	-19,169.10
<u>US TREASURY</u>		<u>TREASURY BOND</u>							
NIG7	912810DS4 450,000.00	UNITED STATES TREAS BDS	152.381082	10.625 685,714.87	15AUG15 DTD 08/15/85	153.437500	690,468.75	0.15 0.12	4,753.88
NIG7	912810DX3 1,500,000.00	UNITED STATES TREAS BDS	124.209109	7.500 1,863,136.64	15NOV16	124.714900	1,870,723.50	0.41 0.32	7,586.86
NIG7	912810FD5 40.00	UNITED STATES TREAS BDS	110.900000	3.625 44.36	15APR28 INFLATION INDEXED	114.984380	45.99	0.00 0.00	1.63
NIG7	912810FE3 50,000.00	UNITED STATES TREAS BDS	99.780080	5.500 49,890.04	15AUG28	101.765700	50,882.85	0.01 0.01	992.81
NIG7	912810FH6 1,117,400.00	UNITED STATES TREAS BDS	113.665966	3.875 1,270,103.50	15APR29 INFLATION INDEXED	120.281300	1,344,023.25	0.30 0.23	73,919.75
NIF7	912810FP8 80,000.00	UNITED STATES TREAS BDS	99.753912	5.375 79,803.13	15FEB31	102.250000	81,800.00	0.02 0.01	1,996.87
	3,197,440.00			3,948,692.54			4,037,944.34	0.90 0.70	89,251.80
<u>US TREASURY</u>		<u>TREASURY NOTE</u>							

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST		UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIG7	9128272M3 347,826.00	UNITED STATES	TREAS NTS 98.099009	3.375 341,213.86	15JAN07	INFLATION INDEXED 108.359400	376,902.17	0.08 0.07	35,688.31
NIG7	9128273T7 1,421,300.00	UNITED STATES	TREAS NTS 108.004219	3.625 1,535,063.96	15JAN08	INFLATION INDEXED 110.156300	1,565,651.49	0.35 0.27	30,587.53
NIG7	9128275G3 -1,800,000.00	UNITED STATES	TREAS NTS 109.826132	5.500 -1,976,870.38	15MAY09		-1,974,304.80	-0.44 -0.34	2,565.58
NIG7	9128276R8 1,266,528.00	UNITED STATES	TREAS NTS 110.296440	3.500 1,396,935.30	15JAN11	INFLATION INDEXED NT 110.265620	1,396,544.95	0.31 0.24	-390.35
NIG7	9128277F3 -9,000,000.00	UNITED STATES	TREAS NTS 102.346745	3.500 -9,211,207.05	15NOV06		-9,241,110.00	-2.05 -1.60	-29,902.95
NIG7	9128277L0 -1,000,000.00	UNITED STATES	TREAS NTS 103.933063	4.875 -1,039,330.63	15FEB12		-1,040,743.00	-0.23 -0.18	-1,412.37
NIG7	1,000,000.00		103.441861	1,034,418.61		105.203200	1,052,032.00	0.23 0.18	17,613.39
	0.00			-4,912.02			11,289.00	0.00	16,201.02
NIG7	912828AC4 -1,000,000.00	UNITED STATES	TREAS NTS 104.854546	4.375 -1,048,545.46	15MAY07 00003	105.203200	-1,052,032.00	-0.23 -0.18	-3,486.54
NIG7	912828AT7 250,000.00	UNITED STATES	TREAS NTS 99.815680	3.000 249,539.20	15FEB08	98.972000	247,430.00	0.05 0.04	-2,109.20
NIG7	912828BA7 -4,300,000.00	UNITED STATES	TREAS NTS 94.424827	3.625 -4,060,267.56	15MAY13	94.062600	-4,044,691.80	-0.90 -0.70	15,575.76

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ASSET ID	ASSET DESCRIPTION			RATE	MATURITY DATE	MKT PRICE			
	UNITS ORIGINAL FACE	LOCAL BASE	UNIT COST UNIT COST	TOTAL COST TOTAL COST		UNIT PRICE UNIT PRICE	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL GN/LS UNREAL GN/LS
NIF7	912828BG4 660,000.00	UNITED STATES	TREAS NTS 99.226741	3.250 654,896.49	15AUG08	99.125000	654,225.00	0.15 0.11	-671.49
	-12,154,346.00			-12,124,153.66			-12,060,095.99	-2.67 -2.09	64,057.67
<u>US TREASURY</u>		<u>TREASURY STRIPS</u>							
NIG7	912833KK5 500,000.00	UNITED STATES	TRES SC STRP INT 48.942528	244,712.64	15NOV16	STRIPPED INT PMT GENERIC TINT 49.650300	248,251.50	0.06 0.04	3,538.86
NIG7	912833KZ2 4,500,000.00	UNITED STATES	TRES SC STRP INT 38.332555	1,724,964.98	15MAY20	STRIPPED INT PMT 39.296800	1,768,356.00	0.39 0.31	43,391.02
NIG7	912833PA2 2,300,000.00	UNITED STATE	TREAS SEC STRIPPE 26.172743	6.750 601,973.09	15AUG26 313	27.095000	623,185.00	0.14 0.11	21,211.91
	7,300,000.00			2,571,650.71			2,639,792.50	0.59 0.46	68,141.79
	-1,656,906.00			-5,603,810.41			-5,382,359.15	-1.19 -0.93	221,451.26
<u>YANKEE</u>		<u>OTHER YANKEE</u>							
NIG7	414737II9 432,000.00	BRAZIL (FEDERATIVE REPUBLIC)	95.722222	2.125 413,520.00	15APR06	FRN 15APR06 SER L BEARER 97.000000	419,040.00	0.09 0.07	5,520.00
NIG7	415217II1 615,705.00	BRAZIL (FEDERATIVE REPUBLIC)	75.164691	8.000 462,792.76	15APR14	8PCT 15APR14 USD1000 90.180000	555,242.77	0.12 0.10	92,450.01

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TICKER	ASSET ID	ASSET DESCRIPTION		UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE	% FUND	UNREAL GN/LS
		UNITS NOTIONAL PAR	LOCAL BASE	UNIT COST	TOTAL COST	UNIT PRICE	MARKET VALUE		UNREAL GN/LS
OPTIONS +++++									
OPTIONS WRITTEN — PUTS									
US DOLLAR *****									
							EXCHANGE RATE		1.000000
TY	99X104980	U S TRES NOTES 10YR FUTURE	NOV03 106 PUT						
NIG7		-5,000	1.022286		-5,111.43	0.781250	-3,906.25		1,205.18
		-5,000.00					0.00		
		-5,000			-5,111.43		-3,906.25		1,205.18
		-5,000.00					0.00		
		-5,000			-5,111.43		-3,906.25		1,205.18
		-5,000.00					0.00		
		-5,000			-5,111.43		-3,906.25		1,205.18
		-5,000.00					0.00		

STATE STREET

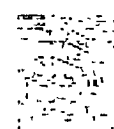
TICKER	ASSET ID	ASSET DESCRIPTION		CURRENT PRICE	CURRENT NOTIONAL VALUE	EXPIRATION DATE	EXPIRATION DATE	PRIOR ACCUM GAIN/LOSS	MARGIN VARIATION	% FUND
		CONTRACTS LOCAL	NOTIONAL COST/PROCEEDS							
FUTURES +++++										
FUTURES LONG										
POUND STERLING *****										
							EXCHANGE RATE			0.632211
LL	99X057428	LIBOR FUTURES	DEC04			20041215				
NIG7		5.00	598,462.50	95.220000	595,125.00					
		625,000.00						-3,337.50	-587.50	-2,750.00
								-5,279.09	-927.25	-4,351.84
										0.00
LL	99X070355	LIBOR FUTURES	SEP04			20040915				
NIG7		30.00	3,592,525.00	95.400000	3,577,500.00					
		3,750,000.00						-15,025.00	2,225.00	-17,250.00
								-23,765.80	3,511.72	-27,277.52
										0.00
LL	99X071510	LIBOR FUTURES	JUN04			20040616				
NIG7		5.00	601,375.00	95.630000	597,687.50					
		625,000.00						-3,687.50	-3,500.00	-187.50
								-5,832.70	-5,524.05	-308.65
										0.00
FSS	99X082293	LIBOR FUTURES	MAR05			20050315				
NIG7		6.00	722,537.50	95.110000	713,325.00					
		750,000.00						-9,212.50	-6,212.50	-3,000.00
								-14,571.88	-9,805.19	-4,766.69
										0.00
		46.00	5,514,900.00		5,483,637.50			-31,262.50	-8,075.00	-23,187.50
		5,750,000.00						-49,449.47	-12,744.77	-36,704.70
										0.00

US DOLLAR

EXCHANGE RATE 1.000000

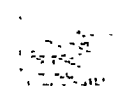
STATE STREET

TICKER	ASSET ID CONTRACTS NOTIONAL PAR	ASSET DESCRIPTION LOCAL NOTIONAL COST/PROCEEDS	CURRENT PRICE	CURRENT NOTIONAL VALUE	EXPIRATION DATE CURRENT ACCUM GAIN/LOSS	DATE PRIOR ACCUM GAIN/LOSS	MARGIN VARIATION	% FUND
ED NIF7	28099H938 3.00 750,000.00	EURODOLLAR FUTURES 731,919.65	SEP04 97.610000	732,075.00	20040913 155.35	605.35	-450.00	0.00
ED NIG7	28099H938 1.00 250,000.00	EURODOLLAR FUTURES 243,187.50	SEP04 97.610000	244,025.00	20040913 837.50	987.50	-150.00	0.00
ED NIF7	28099H946 43.00 10,750,000.00	EURODLLAR FUTURES 10,443,081.32	DEC04 97.120000	10,440,400.00	20041213 -2,681.32	2,693.68	-5,375.00	0.00
ED NIG7	28099H953 33.00 8,250,000.00	EURODOLLAR FUTURES 7,993,375.00	JUN05 96.250000	7,940,625.00	20050613 -52,750.00	-49,037.50	-3,712.50	0.00
ED NIG7	28099H961 17.00 4,250,000.00	EURODOLLAR FUTURES 4,107,412.50	SEP05 95.920000	4,076,600.00	20050919 -30,812.50	-29,325.00	-1,487.50	0.00
ED NIF7	28099X977 1.00 250,000.00	EURODOLLAR FUTURES 237,028.56	SEP06 94.960000	237,400.00	20060918 371.44	433.94	-62.50	0.00
ED NIF7	28099X985 1.00 250,000.00	EURODOLLAR FUTURES 235,966.09	MAR07 94.580000	236,450.00	20070319 483.91	533.91	-50.00	0.00



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ED NIF7	298991951 3.00 750,000.00	EURODOLLAR FUTURES 706,732.15	JUN07 94.415000	708,112.50	20070618 1,380.35	1,530.35	-150.00	0.00
US NIF7	94499X967 9.00 900,000.00	U S TREAS BONDS FUTURES 949,462.02	DEC 03 106.000000	954,000.00	20031219 4,537.98	6,506.73	-1,968.75	0.00
US NIF7	94699T980 24.00 2,400,000.00	U S TREAS BONDS FUTURES 2,847,195.58	SEP03 107.406250	2,577,750.00	20030919 -269,445.58	-264,945.58	-4,500.00	0.00
TY NIG7	99X091849 128.00 12,800,000.00	U S TREAS NOTES 10YR FUTURES 14,133,007.77	DEC03 109.718750	14,044,000.00	20031219 -89,007.77	-67,007.77	-22,000.00	0.00
FV NIG7	99X104519 32.00 3,200,000.00	U S TREAS NOTES 5YR FUTURES 3,503,000.00	DEC03 109.859375	3,515,500.00	20031219 12,500.00	18,500.00	-6,000.00	0.00
	295.00 44,800,000.00	46,131,368.14		45,706,937.50	-424,430.64	-378,524.39	-45,906.25	0.00



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TICKER	ASSET ID CONTRACTS NOTIONAL PAR	ASSET DESCRIPTION LOCAL NOTIONAL COST/PROCEEDS	CURRENT PRICE	CURRENT NOTIONAL VALUE	CURRENT ACCUM GAIN/LOSS	EXPIRATION DATE DATE PRIOR ACCUM GAIN/LOSS	MARGIN VARIATION	% FUND
FUTURES *****								
FUTURES SHORT								
EURO CURRENCY XXXXXXXXXXXX						EXCHANGE RATE	0.910830	
NIG7	99X070777	EURIBOR FUT (PINCO 97.25)	DEC 03 97.25 PUT		20031215			
	-12.00	-4,800.00	0.000000	0.00	4,800.00	0.00	4,800.00	0.00
	-3,000,000.00				5,269.92	0.00	5,269.92	0.00
		**** 0.00		**** 0.00		**** 0.00	**** 0.00	**** 0.00
	-12.00	-4,800.00		0.00	4,800.00	0.00	4,800.00	0.00
	-3,000,000.00				5,269.92	0.00	5,269.92	0.00
US DOLLAR XXXXXXXXXXXX						EXCHANGE RATE	1.000000	
ED NIF7	03999A948	EURODOLLAR FUTURES	MAR08		20080317			
	-1.00	-233,600.00	94.040000	-235,100.00	-1,500.00	-1,525.00	25.00	0.00
	-250,000.00							
ED NIF7	28099B959	EURODOLLAR FUTURES	SEP07		20070917			
	-3.00	-713,421.41	94.270000	-707,025.00	6,396.41	6,246.41	150.00	0.00
	-750,000.00							
ED NIF7	28099X951	EURODOLLAR FUTURES	SEP03		20030915			
	-9.00	-2,225,255.19	98.847500	-2,224,068.75	1,186.44	1,186.44	0.00	0.00
	-2,250,000.00							

STATE STREET

NIHC
USD

** NO NAME ON RECORD **
— COMPOSITE —
FUTURES CONTRACTS ACCOUNT POSITION APPRAISAL

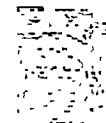
PAGE: 166
AS-OF DATE: 31AUG03

TICKER	ASSET ID CONTRACTS NOTIONAL PAR	ASSET DESCRIPTION LOCAL NOTIONAL COST/PROCEEDS	CURRENT PRICE	CURRENT NOTIONAL VALUE	CURRENT ACCUM GAIN/LOSS	EXPIRATION DATE DATE PRIOR ACCUM GAIN/LOSS	MARGIN VARIATION	% FUND
ED NIF7	298991928	EURODOLLAR FUTURES	DEC07		20071217			
	-2.00	-475,608.91	94.140000	-470,700.00	4,908.91	4,833.91	75.00	0.00
	-500,000.00							
SRC NIG7	36399Y926	INTEREST RATE SWAP 10YR FTRS	SEP03		20030915			
	-12.00	-1,423,875.00	107.937500	-1,295,250.00	128,625.00	126,375.00	2,250.00	0.00
	-1,200,000.00							
FV NIF7	94699S990	U S TREAS NOTES 5YR FUTURES	SEP03		20030919			
	-8.00	-889,096.32	111.484375	-891,875.00	-2,778.68	-3,903.68	1,125.00	0.00
	-800,000.00							
TY NIF7	94699T956	U S TREAS NOTES 10YR FUTURES	SEP03		20030919			
	-12.00	-1,330,550.70	111.531250	-1,338,375.00	-7,824.30	-10,074.30	2,250.00	0.00
	-1,200,000.00							
US NIG7	94699T980	U S TREAS BONDS FUTURES	SEP03		20030919			
	-8.00	-914,375.00	107.406250	-859,250.00	55,125.00	53,625.00	1,500.00	0.00
	-800,000.00							
	-55.00	-8,205,782.53		-8,021,643.75	184,138.78	176,763.78	7,375.00	0.00
	-7,750,000.00							

STATE STREET

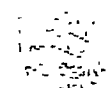
(LOCAL) (BASE)	UNITS ORIGINAL FACE NOTIONAL PAR	TOTAL COST TOTAL COST	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL SEC UNREAL SEC	GN/LS GN/LS	UNREAL CURR GN/LS	TOTAL UNREAL TOTAL UNREAL	GN/LS GN/LS
** AUSTRALIAN DOLLAR **									
CASH									
	4,505.87	4,505.87	4,505.87	0.22		0.00			0.00
		2,989.39	2,916.42	0.00		0.00	-72.97		-72.97
EQUITIES									
	237,756.000	1,720,734.49	2,090,880.36	99.78		370,145.87			370,145.87
		949,620.56	1,353,322.37	0.23		239,576.93	164,124.88		403,701.81
TOTALS FOR AUSTRALIAN DOLLAR									
	242,261.87	1,725,240.36	2,095,386.23	100.00		370,145.87			370,145.87
		952,609.95	1,356,238.79	0.23		239,576.93	164,051.91		403,628.84

EXCHANGE RATE 1.544998



STATE STREET

(LOCAL) (BASE)	UNITS ORIGINAL FACE NOTIONAL PAR	TOTAL COST TOTAL COST	MARKET VALUE MARKET VALUE	% CURR % FUND	UNREAL SEC UNREAL SEC	GN/LS GN/LS	UNREAL CURR GN/LS	TOTAL UNREAL TOTAL UNREAL	GN/LS GN/LS
** CANADIAN DOLLAR **									
CASH									
	6,350.94	6,350.94	6,350.94	0.17		0.00			0.00
		4,586.64	4,578.40	0.00		0.00	-8.24		-8.24
EQUITIES									
	236,600.000	3,260,976.52	3,679,102.00	99.83		418,125.48			418,125.48
		2,164,534.80	2,652,274.09	0.46		301,427.73	186,311.56		487,739.29
TOTALS FOR CANADIAN DOLLAR									
	242,950.94	3,267,327.46	3,685,452.94	100.00		418,125.48			418,125.48
		2,169,121.44	2,656,852.49	0.46		301,427.73	186,303.32		487,731.05



STATE STREET

PART IV
CAPITAL GAINS and LOSSES

Description	cost	proceeds	gain / loss
CURRENCY GN/Ls ON DIVIDENDS RECEIVED			20,430.26
CURRENCY GN/Ls ON INTEREST RECEIVED			(12,345.29)
CURRENCY GN/Ls ON TAX REFUNDS RECEIVED			526.17
CURRENCY GN/Ls ON SECURITY SETTLEMENTS			(651,731.05)
CURRENCY GN/Ls ON FX CONTRACT STLMNTS			67,396.77
AVERAGE GN/Ls ON CURRENCY DISPOSAL			72,825.48
CURRENCY GN/Ls ON SPOT FX SETTLEMENTS			(81,579.04)
CURRENCY GN/Ls ON FORWARD FX STLMNTS			17,200.99
DTC REFUND INCOME			0.00
STOCK LOAN INCOME			0.00
AVG SECURITY GN/Ls-MBS PAYDOWNS			140,474.36
AVERAGE SECURITY GAIN/LOSS			(13,389,610.03)
AVERAGE CURRENCY GAIN/LOSS			4,022,714.66
GAIN/LOSS ON FUTURES			338,572.20
G/L OPEN FUTURE CONTRACTS			(282,468.85)
OTHER CAPITAL			(28,374.33)
GRAND TOTAL LOSSES PER STATE CONSOLIDATED TRIAL BALANCE			(9,765,967.70)
9/1/02 - 2/28/03 Deutche bank (page #2)	495,267,385.65	476,565,533.94	(18,701,851.71)
9/1/02 - 2/28/03 Deutche bank Currency Conversion(page #2)	(535,177.38)	-	535,177.38
3/1/03 - 8/31/03 State Street (page #549)	696,901,298.97	705,302,005.30	8,400,706.33
Grand Total	1,191,633,507.24	1,181,867,539.24	(9,765,968.00)

September 1, 2002 to August 31, 2003



	Beginning Balance	Net Activity	Ending Balance
INCOME CURRENT PERIOD			
DIVIDEND INCOME	0 00	7 860,662 22	7 860,662 22
INTEREST INCOME	0 00	6 838,948 16	6 838 948 16
AMORTIZATION/ACCRETION INCOME	0 00	0 00	0 00
CURRENT GAINS ON DIVIDENDS RECEIVED	0 00	20 430 26	20 430 26
CURRENT GAINS ON INTEREST RECEIVED	0 00	(12 345 29)	(12 345 29)
CURRENT GAINS ON TAX REFUNDS RECEIVED	0 00	526 17	526 17
CURRENT GAINS ON SECURITY SETTLEMENTS	0 00	(651 731 05)	(651 731 05)
CURRENT GAINS ON FX CONTRACT SETTLEMENTS	0 00	67 396 77	67 396 77
AVERAGE GAINS ON CURRENCY DISPOSAL	0 00	72 825 48	72 825 48
CURRENCY GAINS ON SPOT FX SETTLEMENTS	0 00	(81 579 04)	(81 579 04)
CURRENCY GAINS ON FORWARD FX SETTLEMENTS	0 00	17 200 99	17 200 99
OTHER INCOME	0 00	18 635 69	18 635 69
DTC REFUND INCOME	0 00	0 00	0 00
STOCK LOAN INCOME	0 00	0 00	0 00
AVG SECURITY GAINS/LOSSES PAYDOWNS	0 00	140 474 36	140 474 36
AVG CURRENCY GAINS/LOSSES PAYDOWNS	0 00	0 00	0 00
TOTAL INCOME	0 00	14 291 444 72	14 291 444 72
EXPENSES - CURRENT PERIOD			
EXPENSES	0 00	0 00	0 00
OTHER EXPENSES	0 00	237 946 18	237 946 18
FOREIGN INCOME TAXES	0 00	237 946 18	237 946 18
TOTAL EXPENSES	0 00	237 946 18	237 946 18
NET INCOME - CURRENT PERIOD	0 00	14 053 498 54	14 053 498 54
CAPITAL			
PRIOR YEARS INV AT COST	588 860 498 64	0 00	588 860 498 64
NET INCOME CURRENT YEAR	0 00	14 053 498 54	14 053 498 54
CONTRIBUTIONS	0 00	0 00	0 00
BENEFIT PAYMENTS	0 00	0 00	0 00
RETURN OF BENEFIT PAYMENTS	0 00	0 00	0 00
TRANSFERS IN	0 00	25 120 905 27	25 120 905 27
ASSET TRANSFERS IN	0 00	192 136 90	192 136 90
TRANSFERS OUT	0 00	(56 975 756 56)	(56 975 756 56)
INCOME TRANSFERS	0 00	(1 214 81)	(1 214 81)
INTERLEOGER CURRENCY TRANSFERS IN	0 00	106 483 645 23	106 483 645 23
INTERLEOGER CURRENCY TRANSFERS OUT	0 00	(106 483 645 23)	(106 483 645 23)
AVERAGE SECURITY GAIN/LOSS	0 00	0 00	0 00
NET INTERLEOGER TRANSFERS	0 00	0 00	0 00
AVERAGE CURRENCY GAIN/LOSS	0 00	(13 389 610 03)	(13 389 610 03)
GAIN LOSS ON FUTURES	0 00	338 572 20	338 572 20
NET AVERAGE GAIN/LOSS	0 00	(9 028 323 17)	(9 028 323 17)
OTHER CAPITAL	0 00	(28,374 33)	(28,374 33)
TOTAL CAPITAL	588 860 498 64	(26 667 128 16)	562 193 370 48
UNREALIZED APPRECIATION/DEPRECIATION	(39 188 532 50)	64 226 857 13	25 040 324 63
GL OPEN FUTURE CONTRACTS	0 00	(282 468 85)	(282 468 85)
NET CAPITAL AT MARKET	549 673,966 14	37 277 260 12	586 951 226 26

Working Trial Balance - Composite

September 1, 2002 to August 31, 2003

ASSETS	Beginning Balance	Net Activity	Ending Balance
AVERAGE COST OF SECURITIES	586 779 641 09	(61 940 601 30)	524 839 039 79
AVERAGE COST OF SHORT TERMINV	24 041 707 12	0 00	26 890 313 11
CASH BALANCE	478 869 27	(379 317 76)	99,551 51
TOTAL CASH & CASH EQUIVALENTS	24 520 576 39	2 469 288 23	26 989,864 62
RECEIVABLE FOR INVESTMENTS SOLD	59 357 623 56	3 078 759 81	62,436,383 37
RECEIVABLE FOR FOREIGN EXCHANGES (FX)	13 953 322 60	(5 932 033 93)	8 021 288 67
DIVIDENDS RECEIVABLE	0 00	674 134 59	674,134 59
INTEREST RECEIVABLE	22 347 77	1 076 442 85	1 098 790 62
TAX RECLAIM RECEIVABLE	185 489 62	163 107 37	348,596 99
MARGIN VARIATION RECEIVABLE	662 04	(609 22)	52 82
OTHER RECEIVABLES	0 00	0 00	0 00
OTHER ASSETS	0 00	0 00	0 00
TOTAL ASSETS	684 819 663 07	(60 411 511 60)	624 408,151 47
LIABILITIES			
PAYABLE FOR FOREIGN CURRENCY PURCHASED	13 953 322 60	(5 932 033 93)	8,021,288 67
PAYABLE FOR INVESTMENTS PURCHASED	74 795 177 83	(20 431 020 45)	54 364,157 38
ACCRUED EXPENSES	0 00	0 00	0 00
TAXES WITHHELD LIABILITY	0 00	0 00	0 00
OTHER LIABILITIES	0 00	9 112 13	9,112 13
MARGIN VARIATION PAYABLE	9 134 385 75	(9,032 494 30)	101 891 45
OTHER PAYABLES	0 00	0 00	0 00
INTEREST PAYABLE	0 00	800 21	800 21
TOTAL LIABILITIES	97 882 866 18	(35 385 636 34)	62 497 249 84
NET ASSETS EXCLUDING MARKET	588 860 498 64	(26,949 597 01)	561 910 901 63
UNREALIZED APPRECIATION/DEPRECIATION	(39 219 195 51)	64 101 488 74	24 882 293 23
ON INVESTMENTS	1 447 21	(18 648 34)	(17 201 13)
ON FOREIGN CASH POSITIONS	2 851 53	15 740 90	18 592 43
ON INVESTMENT RECEIVABLES	(232 93)	2 186 56	1 953 63
ON INVESTMENT PAYABLES	(64 186 55)	76 047 52	11 860 97
ON FX RECEIVABLES	179 067 50	(105 835 49)	73 232 01
ON FX PAYABLES	(86 283 75)	155 877 24	69 593 49
ON FORWARD CONTRACTS	0 00	0 00	0 00
TOTAL UNREALIZED SEC & CURR APPR/DEPR	(39 186 532 50)	64 226 857 13	25 040 324 63
TOTAL NET ASSETS AT MARKET	549 873 966 14	37 277 260 12	586 951 226 26



STATEMENT OF CHANGES IN NET ASSETS

	COST	MARKET VALUE
OPENING NET ASSETS	588,860,498.64	549,673,966.14
RECEIPTS AND DISBURSEMENTS		
RECEIPTS		
CASH TRANSFERRED	822 14	822 14
SECURITY TRANSFERS IN	2,695,771.75	2,695,771 75
TRANSFER OF INCOME ACTIVITY FROM	6,894,112.22	6,894,112 22
TRANSFERS FROM PARTICIPATING ACCOUNTS	23,683,947.99	23,683,947 99
TOTAL RECEIPTS	33,274,654 10	33,274,654.10
DISBURSEMENTS		
CASH TRANSFERRED	(17,158,883 74)	(17,158,883 74)
CLOSINGS	8,482 50	8,482 50
SECURITY TRANSFERS OUT	(2,913,545 83)	(2,913,545 83)
TRANSFER OF INCOME ACTIVITY TO	(6,894,112 22)	(6,894,112 22)
TRANSFERS TO PARTICIPATING ACCOUNTS	(23,683,947 99)	(23,683,947 99)
TOTAL DISBURSEMENTS	(50,642,007 28)	(50,642,007.28)
NET RECEIPTS AND DISBURSEMENTS	(17,367,353.18)	(17,367,353.18)
INVESTMENT ACTIVITY		
TOTAL EARNINGS	7,438,816 82	7,438,816.82
REALIZED GAIN/LOSS		
PROCEEDS	476,565,533 94	
COST DISPOSED	(495,267,385.65)	
TOTAL GAIN/LOSS ON INVESTMENTS	(18,701,851 71)	(18,701,851 71)
TOTAL GAIN/LOSS ON CURRENCY CONVERSION	(535,177 38)	(535,177.38)
TOTAL REALIZED GAIN/LOSS	(19,237,029 09)	(19,237,029 09)
UNREALIZED GAIN/LOSS		
SECURITY GAIN/LOSS		(16,924,477 11)
CURRENCY GAIN/LOSS		6,037,491 97
NET UNREALIZED GAIN/LOSS		(10,886,985.14)
NET INVESTMENT ACTIVITY	(11,798,212.27)	(22,685,197.41)
CLOSING NET ASSETS	559,694,933.19	509,621,415.55

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
 FROM 01-SEP-02 TO 28-FEB-03
 STATEMENT OF CHANGES IN NET ASSETS
 PREPARED DATE 09-APR-03

SECURITY TRANSACTION SUMMARY

	ACQUIRED		DISPOSED			
	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
INVESTMENT ACTIVITY	0 000		0 000		(204 45)	(204 45)
TOTAL					(204 45)	(204 45)
TOTAL					(204 45)	(204 45)
CASH AND EQUIVALENTS						
CASH CURRENCY						
AUSTRALIAN DOLLAR (INTERNAL 0176953)						
MARGIN ACTIVITY	0 000		0 000		(25,008 91)	(25,008 91)
GOLDMAN IM - GBP (INTERNAL ZGGOLDM)						
INVESTMENT ACTIVITY	2,112 500	3,347 96	(10,950 000)	(18,937 35)	17,184 98	247 63
MARGIN ACTIVITY	0 000		0 000		55,249 47	55,249 47
GOLDMAN SACHS EUR INITIAL MARGIN (INTERNAL XGLDEUR)						
INVESTMENT ACTIVITY	11,565 300	11,448 75	(23,834 100)	(23,401 60)	23,506 62	105 32
MARGIN ACTIVITY	0 000		0 000		98,847 89	98,847 89
JP MORGAN AUD (INTERNAL MSDASDK)						
INVESTMENT ACTIVITY	0 000		(49,000 870)	(33,044 30)	31,488 10	(1,558 20)
MARGIN ACTIVITY	0 000		0 000		12,858 33	12,858 33
JP MORGAN BRT PD MARGIN (INTERNAL XJPMGBP)						
INVESTMENT ACTIVITY	11,508 560	17,906 58	(148,242 990)	(236,118 15)	240,297 02	4,178 87
MARGIN ACTIVITY	0 000		0 000		(170,861 66)	(170,861 66)
JP MORGAN CAD (INTERNAL KJLASDL)						
INVESTMENT ACTIVITY	294,710 620	189,157 09	(130,468 360)	(83,011 13)	82,252 15	(758 98)
MARGIN ACTIVITY	0 000		0 000		115,577 18	115,577 18
MORGAN(J P) & CO IN JAPANESE YEN MARGIN (INTERNAL MORGJPY)						
INVESTMENT ACTIVITY	0 000		(3,119,474 000)	(25,855 71)	25,811 45	(44 26)
MARGIN ACTIVITY	0 000		0 000		(38,678 62)	(38,678 62)
MORGAN(J P) & CO INC UNITED STATES DOLLAR MARGIN (INTERNAL MORGUSD)						
INVESTMENT ACTIVITY	710,486 920	710,486 92	(194,173 510)	(194 173 51)	194,173 51	0 00
MARGIN ACTIVITY	0 000		0 000		110,139 07	110,139 07

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
 FROM 01-SEP-02 TO 28-FEB-03
 SECURITY TRANSACTION SUMMARY
 PREPARED DATE 09 APR-03

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SECURITY TRANSACTION SUMMARY

	ACQUIRED		DISPOSED			
	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
CASH AND EQUIVALENTS continued						
US DOLLAR (INTERNAL 0184941)						
MARGIN ACTIVITY	0 000		0 000		(150 000 00)	(150,000 00)
TOTAL CASH CURRENCY		932,347 30		(612,541 75)	622,836 86	10,295 11
CURRENCY DERIVATIVES						
90 DAY EURO FUT EXPIRES 13SEP2004 (INTERNAL 01099DC60)						
MARGIN ACTIVITY	0 000		0 000		(5,082 18)	(5,082 18)
90 DAY EURO\$ FUTR EXP 15SEP03 (INTERNAL 01099DRZ6)						
MARGIN ACTIVITY	0 000		0 000		(4,657 18)	(4,657 18)
90DAY EUROS EXP 13DEC04 (INTERNAL 01099D7B1)						
MARGIN ACTIVITY	0 000		0 000		(4,832 18)	(4,832 18)
90DAY EUROS FUT EXP 13JUN05 (INTERNAL 532999W1)						
MARGIN ACTIVITY	0 000		0 000		(3,921 09)	(3 921 09)
90DAY EUROS FUT EXP 16DEC02 (INTERNAL 01099DK18)						
INVESTMENT ACTIVITY	0 000		2 000		0 00	0 00
MARGIN ACTIVITY	0 000		0 000		(758 27)	(758 27)
90DAY EUROS FUT EXP 16SEP02 (INTERNAL 01099DCF6)						
INVESTMENT ACTIVITY	0 000		9 000		0 00	0 00
MARGIN ACTIVITY	0 000		0 000		372 69	372 69
90DAY EUROS FUT EXP 31MAR06 (INTERNAL 532999BA6)						
MARGIN ACTIVITY	0 000		0 000		(3,319 68)	(3 319 68)
90DAY EUROS FUTR EXP 14JUN04 (INTERNAL 01099D4X6)						
MARGIN ACTIVITY	0 000		0 000		(5,582 18)	(5,582 18)
90DAY EUROS FUTR EXP 19DEC2005 (INTERNAL 532999GV5)						
MARGIN ACTIVITY	0 000		0 000		(3,394 68)	(3,394 68)
90DAY EUROS FUTR EXP 19SEP2005 (INTERNAL 532999RX9)						
MARGIN ACTIVITY	0 000		0 000		(3,619 68)	(3,619 68)

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
 FROM 01-SEP-02 TO 28-FEB-03
 SECURITY TRANSACTION SUMMARY
 PREPARED DATE 09-APR-03

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SECURITY TRANSACTION SUMMARY

	ACQUIRED		DISPOSED			
	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
CASH AND EQUIVALENTS continued						
90DAY EURO% FUT EXP 15DEC03 (INTERNAL 01099D6E6) MARGIN ACTIVITY	0 000		0 000		25,148 37	25,148 37
SECURITY TRANSFERS	17 000		(17 000)		0 00	0 00
90DAY EURO% FUT EXP 16JUN03 (INTERNAL 01099DR80) MARGIN ACTIVITY	0 000		0 000		(3,119 68)	(3,119 68)
90DAY EURODOLLAR EXP 21MAR05 (INTERNAL 532999RE1) MARGIN ACTIVITY	0 000		0 000		(4,194 68)	(4,194 68)
EURO3 SEP02 FUT PUT STRIKE 96 50 EXP 16SEP02 (INTERNAL 25399Z9UG02) CORPORATE ACTIONS	0 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	0 000		8 000	6,187 04	6,187 04	12,334 08
EURODOLLAR FUT EXP 15MAR04 (INTERNAL 01099DZ95) MARGIN ACTIVITY	0 000		0 000		65,887 75	65,887 75
SECURITY TRANSFERS	31 000		0 000		0 00	0 00
TOTAL CURRENCY DERIVATIVES				6,187 04	55,274 37	61,441 41
EQUIVALENTS						
ANZ DELAWARE I C/P DISC 27MAY2003 (CUSIP 00181SST7) INVESTMENT ACTIVITY	300,000 000	299,062 50	0 000		0 00	0 00
DANSKE CORPORA C/P DISC 08APR2003 (CUSIP 23636KR84) INVESTMENT ACTIVITY	1,300,000 000	1,295,886 22	(1,300,000 000)	(1,295,886 22)	1,295,886 22	0 00
DANSKE CORPORA C/P DISC 15APR2003 (CUSIP 23636KRF8) INVESTMENT ACTIVITY	1,400,000 000	1,395,653 78	0 000		0 00	0 00
DANSKE CORPORA C/P DISC 19MAR2003 (CUSIP 23636KQK6) INVESTMENT ACTIVITY	3,500,000 000	3,485,333 54	(3,500,000 000)	(3,485,333 54)	3,485,333 54	0 00
HBOS TREAS SVC C/P DISC 07APR2003 (CUSIP 40410TR73) INVESTMENT ACTIVITY	1,000,000 000	998,605 58	0 000		0 00	0 00

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
FROM 01 SEP 02 TO 28-FEB-03
SECURITY TRANSACTION SUMMARY
PREPARED DATE 09 APR-03

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SECURITY TRANSACTION SUMMARY

	ACQUIRED		DISPOSED			
	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
CASH AND EQUIVALENTS continued						
HBOS TREAS SVC C/P DISC 07MAR2003 (CUSIP 40410TQ74) INVESTMENT ACTIVITY	3,000,000 000	2,989,615 00	(3,000,000 000)	(2,989,615 00)	2,989,615 00	0 00
HBOS TREAS SVC C/P DISC 24APR2003 (CUSIP 40410TRQ1) INVESTMENT ACTIVITY	2,800,000 000	2,790,912 44	(2,000,000 000)	(1,993,508 89)	1,993,508 89	0 00
LLOYDS TSB BAN C/P DISC 22APR2003 (CUSIP 53943SRN9) INVESTMENT ACTIVITY	3,100,000 000	3 090 312 50	0 000		0 00	0 00
ROYAL BANK OF C/P DISC 29APR2003 (CUSIP 78009SRV9) INVESTMENT ACTIVITY	1,200,000 000	1,197,490 00	0 000		0 00	0 00
ROYAL BK SCOTL C/P DISC 14APR2003 (CUSIP 78009SRE7) INVESTMENT ACTIVITY	1,300 000 000	1,297,607 64	0 000		0 00	0 00
ROYAL BK SCOTL C/P DISC 28FEB2003 (CUSIP 78009SPU3) INVESTMENT ACTIVITY	1,100,000 000	1,098,277 42	(1,100,000 000)	(1,096,277 42)	1,098,277 42	0 00
SVENSKA HANDEL C/P DISC 07MAR2003 (CUSIP 86958UQ72) INVESTMENT ACTIVITY	3,000,000 000	2,998,057 50	(3,000,000 000)	(2,996,057 50)	2,998,057 50	0 00
SVENSKA HANDEL C/P DISC 09APR2003 (CUSIP 86958UR97) INVESTMENT ACTIVITY	600,000 000	598,186 67	0 000		0 00	0 00
SWEDBANK FOREN C/P DISC 08APR2003 (CUSIP 87019SR89) INVESTMENT ACTIVITY	2,300,000 000	2,294,848 00	0 000		0 00	0 00
TREASURY BILL DISCOUNT 08MAY2003 (CUSIP 912795ML2) INVESTMENT ACTIVITY	310,000 000	309,176 73	0 000		0 00	0 00
SECURITY TRANSFERS	310,000 000		(310,000 000)		0 00	0 00
TREASURY BILL DISCOUNT 13FEB2003 (CUSIP 912795LY5) INVESTMENT ACTIVITY	135,000 000	134,660 28	0 000		0 00	0 00
SECURITY TRANSFERS	135,000 000		(135,000 000)		0 00	0 00
REDEMPTIONS	0 000		(135,000 000)	(134,660 28)	134,660 28	0 00

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CASH AND EQUIVALENTS continued						
UBS FINANCE C/P DISC 09APR2003 (CUSIP 90252DR88) INVESTMENT ACTIVITY	4,000,000 000	3,987,911 11	(3,800,000 000)	(3,788,515 56)	3,788,515 58	0 00
UBS FINANCE C/P DISC 13MAR2003 (CUSIP 90252DQD0) INVESTMENT ACTIVITY	1,900,000 000	1,897,163 19	(1,900,000 000)	(1,897,163 19)	1,897,163 19	0 00
US TREAS BILL DISCOUNT 14NOV2002 (CUSIP 912795LK5) INVESTMENT ACTIVITY	0 000		0 000		756 44	756 44
REDEMPTIONS	0 000		(190,000 000)	(189,243 56)	189,243 58	0 00
US TREAS BILL DISCOUNT 20FEB2003 (CUSIP 912795LZ2) INVESTMENT ACTIVITY	220,000 000	219,701 64	0 000		10,281 43	10 281 43
SECURITY TRANSFERS	220,000 000		(220,000 000)	(9 983 07)	0 00	0 00
REDEMPTIONS	0 000		(220,000 000)	(209,718 57)	209,718 57	0 00
US TREAS BILL DISCOUNT 28NOV2002 (CUSIP 912795LM1) INVESTMENT ACTIVITY	135,000 000	134,552 37	0 000		99,143 89	99,143 89
SECURITY TRANSFERS	135,000 000		(135,000 000)	(18,380 01)	0 00	0 00
REDEMPTIONS	0 000		(305,000 000)	(205,856 11)	205,856 11	0 00
US TREAS BILL DISCOUNT DUE 15MAY2003 (CUSIP 912795MM0) INVESTMENT ACTIVITY	220 000 000	219,408 68	0 000		0 00	0 00
SECURITY TRANSFERS	220,000 000		(220,000 000)		0 00	0 00
TOTAL EQUIVALENTS		32,726,422 75		(20,310,198 90)	20,392,017 58	110,181 78
POOLED SHORT TERM						
DB INSTITUTIONAL (INTERNAL 000000611) INVESTMENT ACTIVITY	98,115,165 630	98,115,165 63	(97,463,353 790)	(97,463,353 79)	97,463,353 79	0 00
DEUTSCHE BK INST LIQUID ASSETS FD (LAF) (INTERNAL 9401226) INVESTMENT ACTIVITY	20,852,617 600	20,852,617 60	(22,670,847 660)	(22,670,847 66)	22,670,847 66	0 00
TOTAL POOLED SHORT TERM		118,967,783 23		(120,134,201 45)	120,134,201 45	0 00
TOTAL CASH AND EQUIVALENTS		152,626,553 28		(141,050,775 06)	141,204,330 26	181,918 28

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EQUITIES						
COMMON STOCK						
4 KIDS ENTMT INC COM (CUSIP 350955101) INVESTMENT ACTIVITY	18,100 000	406,087 78	(27,400 000)	(544,884 98)	628,574 38	83 689 40
A T & T CORP COM STK (CUSIP 001957109) CORPORATE ACTIONS	0 000		(28,300 000)	(394,219 00)	0 00	0 00
INVESTMENT ACTIVITY	28,300 000	394,219 00	0 000		0 00	0 00
ABBOTT LAB COM NPV (CUSIP 002824100) INVESTMENT ACTIVITY	0 000		(17,400 000)	(837,592 71)	728,748 38	(108,846 33)
ABN-AMRO HLDGS COM STK (CUSIP N0030P459) INVESTMENT ACTIVITY	13,500 000	195,716 20	0 000		0 00	0 00
ACCENTURE COM USD0 0000225 (CUSIP G1150G111) INVESTMENT ACTIVITY	7,900 000	129,841 24	0 000		0 00	0 00
ACCOR COM STK EUR3.0 (CUSIP F00189120) INVESTMENT ACTIVITY	0 000		(2,900 000)	(120,300 30)	89,157 14	(31,143 16)
ACCREDITO HEALTH INC COM (CUSIP 00437Y104) CORPORATE ACTIONS	4,300 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	6,000 000	153,905 70	(1,000 000)	(34,522 20)	52,600 45	18,078 25
SECURITY TRANSFERS	300 000		0 000		0 00	0 00
ACOM CO JPY50 (CUSIP J00105106) INVESTMENT ACTIVITY	0 000		(3,000 000)	(234,005 20)	102,911 11	(131,094 09)
ACTIVISION INC CMN STK NPV (CUSIP 004930202) INVESTMENT ACTIVITY	16,300 000	248,338 97	0 000		0 00	0 00
ADAPTEC INC COM USD0 001 (CUSIP 00651F108) INVESTMENT ACTIVITY	53,300 000	318 033 63	0 000		0 00	0 00
ADECCO SA SPONSORED ADR (CUSIP 006754105) INVESTMENT ACTIVITY	14,700 000	135,009 21	(3,200 000)	(36,496 79)	28,807 13	(7,889 66)
ADIDAS-SALOMON AG DEM5 (CUSIP 00066B102) INVESTMENT ACTIVITY	0 000		(2 700 000)	(162,942 79)	192,743 74	29,800 95

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EQUITIES continued						
ADVANTEST (ISIN JP3122400009) INVESTMENT ACTIVITY	0 000		(2,000 000)	(148,772 12)	90,125 14	(58,648 98)
ADVENT SOFTWARE IN COM STK NPV (CUSIP 007974108) INVESTMENT ACTIVITY	1,400 000	19,873 82	(25,600 000)	(671,274 84)	259,351 14	(411,923 70)
AEGON NV EURO 12 (ISIN NL0000301760) INVESTMENT ACTIVITY	35,500 000	379,998 06	0 000		0 00	0 00
AEGON NV NLGS (AMERICAN REGD) (CUSIP 007924103) CORPORATE ACTIONS INVESTMENT ACTIVITY	837 000 0 000		0 000 (2,300 000)		0 00 33,060 45	0 00 (20,652 04)
AEON CO LTD COM STK (ISIN JP3388200002) INVESTMENT ACTIVITY	1,000 000	24,176 51	0 000		0 00	0 00
AEROPOSTALE INC COM USD0 01 (CUSIP 007685108) INVESTMENT ACTIVITY	2,400 000	38,652 03	0 000		0 00	0 00
AFFILIATED COMPUTE CLASS 'A' COM STK (CUSIP 008190100) INVESTMENT ACTIVITY	0 000		(3,200 000)	(152,032 00)	132,131 69	(19,900 31)
AFFILIATED MGRS COM STK NPV (CUSIP 008252108) INVESTMENT ACTIVITY	5,900 000	325,180 82	0 000		0 00	0 00
AGILENT TECH INC COM STK USD0 01 (CUSIP 00846U101) INVESTMENT ACTIVITY	0 000		(16,000 000)	(419,584 31)	229,740 75	(189,843 56)
AGL RESOURCES INC COM STK USD5 (CUSIP 001204106) INVESTMENT ACTIVITY	3,600 000	80,821 00	0 000		0 00	0 00
AIFUL CORPORATION COM STOCK (ISIN JP3105040004) INVESTMENT ACTIVITY	800 000	39,308 72	(550 000)	(48,720 76)	21,546 13	(27,174 63)
AIR LIQUIDE (ISIN FR0000120073) INVESTMENT ACTIVITY	0 000		(300 000)	(37,145 01)	39,259 80	2,114 89
AIR PRDT CHEM COM (CUSIP 009156106) INVESTMENT ACTIVITY	0 000		(2,300 000)	(79,660 50)	94,216 66	14,558 16

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EQUITIES continued						
ALCAN ALUM COM NPV (CUSIP 013716105) INVESTMENT ACTIVITY	4,500 000	118,440 00	0 000		0 00	0 00
ALCOA INC COMMON STOCK (CUSIP 013817101) INVESTMENT ACTIVITY	0 000		(11,300 000)	(355,938 18)	258,413 18	(97,525 00)
ALDERWOODS GROUP INC COM (CUSIP 014383103) INVESTMENT ACTIVITY	3,700 000	16,893 47	(39,500 000)	(318,763 75)	198,713 05	(120,050 70)
ALEXION PHARM COM NPV (CUSIP 015351109) INVESTMENT ACTIVITY	0 000		(11,300 000)	(225,359 45)	158,104 83	(67,254 62)
ALLIANCE GAMING CORP COM STK USD0 10 (CUSIP 01859P609) INVESTMENT ACTIVITY	7,100 000	106,698 69	(7,100 000)	(106,896 69)	114,232 00	7,535 31
ALLIED IRISH BANKS (SEDOL 4020684) INVESTMENT ACTIVITY	0 000		(25,276 000)	(268,143 76)	329,710 80	61,567 04
ALLOY ONLINE INC COM STK (CUSIP 019855105) INVESTMENT ACTIVITY	0 000		(22,600 000)	(242,506 44)	265,284 38	22,777 92
ALPHARMA CL 'A' (CUSIP 020813101) INVESTMENT ACTIVITY	45,500 000	572,156 30	(29,200 000)	(461,751 17)	394 621 66	(67,129 51)
ALSTROM EUR6 (ISIN FR0000120198) INVESTMENT ACTIVITY	0 000		(56,228 000)	(1,028,776 03)	239,318 88	(789,457 15)
ALTERA COM NPV (CUSIP 021441100) INVESTMENT ACTIVITY	11,800 000	144,249 10	0 000		0 00	0 00
ALUMINA LTD - IN SPECIE COM STK (CUSIP 096598224) CORPORATE ACTIONS	30,500 000		(30,500 000)		0 00	0 00
AMADEUS GLOB TRAVE COM STK SER A EUR 0 01 (ISIN ES0109169013) INVESTMENT ACTIVITY	40,000 000	168,984 77	0 000		0 00	0 00
AMBAC COM (CUSIP 023139108) INVESTMENT ACTIVITY	0 000		(1,200 000)	(71,234 97)	67,216 45	(4,016 52)
AMER BLDG MAINTNCE COM NPV (CUSIP 000957100) INVESTMENT ACTIVITY	33,200 000	493,496 19	0 000		0 00	0 00

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EQUITIES continued						
AMER EXPRESS COM STK USD0 80 (CUSIP 025818109) INVESTMENT ACTIVITY	5,700 000	196,707 00	(17,600 000)	(877,987 31)	638,506 15	(39,481 16)
AMER WOODMARK COM STK NPV (CUSIP 030506109) INVESTMENT ACTIVITY	3,200 000	110,593 08	(3,200 000)	(110,593 08)	111,133 73	540 65
AMERICAN ITALIAN COM STK USD0 01 (CUSIP 027070101) INVESTMENT ACTIVITY	0 000		(900 000)	(37,480 16)	30,818 12	(6,882 04)
AMERICAN MED SYS HLDGS INC COM STK (CUSIP 02744M108) INVESTMENT ACTIVITY	0 000		(20,100 000)	(339,082 92)	328,624 10	(12,458 82)
AMERIGROUP CORP COM STK NPV (CUSIP 03073T102) INVESTMENT ACTIVITY	500 000	15,311 33	0 000		0 00	0 00
AMERISTAR CASINOS INC. COM STK (CUSIP 03070Q101) INVESTMENT ACTIVITY	13,700 000	178,254 04	(13,700 000)	(178,254 04)	198,528 75	22,274 71
AMERSHAM PLC ORD 5P (ISIN GB0002747532) INVESTMENT ACTIVITY	0 000		(12,000 000)	(82,552 65)	105,813 55	23,260 90
AMERUS GROUP CO COM STK (CUSIP 03072M108) INVESTMENT ACTIVITY	17,200 000	480,612 86	(17,200 000)	(480,612 86)	530,331 51	49,718 85
AMGEN CORP COM NPV (CUSIP 031162100) INVESTMENT ACTIVITY	13,800 000	614,395 02	0 000		0 00	0 00
AMLI RESIDENTIAL COM STK USD0 01 (CUSIP 001735109) INVESTMENT ACTIVITY	24,500 000	518,050 33	(5,700 000)	(127,250 78)	122,440 12	(4,810 68)
AMVESCAP PLC (CUSIP G4917N106) INVESTMENT ACTIVITY	17,000 000	113,360 66	(5,500 000)	(64,453 87)	35,238 45	(28,217 22)
ANALOG DEVICES INC (CUSIP 032654105) INVESTMENT ACTIVITY	0 000		(7,700 000)	(321,612 78)	209,786 78	(111,825 97)
ANDRX GROUP COM STK USD0 001 (CUSIP 034553107) INVESTMENT ACTIVITY	14,100 000	193,813 60	0 000		0 00	0 00

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EQUITIES continued						
ANHEUSER BUSCH (CUSIP 035229103) INVESTMENT ACTIVITY	4,900 000	232 872 99	0 000		0 00	0 00
ANNALY MORTGAGE MANAGEMENT COM (CUSIP 035710409) INVESTMENT ACTIVITY	0 000		(14,400 000)	(187,030 98)	255,609 04	68,578 06
ANTHEM INC COM USD0 01 (CUSIP 03674B104) INVESTMENT ACTIVITY	2,500 000	149,030 00	(1,700 000)	(97,424 85)	107,081 64	9,658 79
APACHE CORP COM STK USD1 25 (CUSIP 037411105) INVESTMENT ACTIVITY	5,100 000	289,581 01	(900 000)	(51,102 53)	58,149 30	5,048 77
APHTON CORP COM NPV (CUSIP 03759P101) INVESTMENT ACTIVITY	500 000	1,505 40	(32,300 000)	(370,299 18)	145,852 71	(224,446 45)
APPLIED FILMS CORP COM USD0 01 (CUSIP 038197109) INVESTMENT ACTIVITY	15,500 000	296,085 13	0 000		0 00	0 00
APPLIED IMAGING COM USD0.001 (CUSIP 03820G106) INVESTMENT ACTIVITY	0 000		(85,800 000)	(300,350 94)	144,179 57	(158,171 37)
APPLIED MATERIAL (CUSIP 038222105) INVESTMENT ACTIVITY	6,100 000	80,452 29	0 000		0 00	0 00
APPLIED MICROCIRCUITS CORP COM (CUSIP 03822W109) INVESTMENT ACTIVITY	5,300 000	24,721 85	0 000		0 00	0 00
APPLIED SIGNAL TEC (CUSIP 038237103) INVESTMENT ACTIVITY	103,700 000	1,047,758 42	(84,100 000)	(787,639 02)	946,557 33	158,918 31
AQUILA INC COM STK (CUSIP 03840P102) INVESTMENT ACTIVITY	198,500 000	702 579 72	(196,500 000)	(702,579 72)	382,825 77	(318,953 95)
ARCELOR COM STK NPV (CUSIP L0218T101) INVESTMENT ACTIVITY	0 000		(25,400 000)	(301,419 18)	317,565 59	16,148 43
ARCHER DANIELS MID (CUSIP 039483102) INVESTMENT ACTIVITY	27,600 000	335,718 17	0 000		0 00	0 00
ARGOSY GAMING CO COM (CUSIP 040228108) INVESTMENT ACTIVITY	5,700 000	96,714 24	0 000		0 00	0 00

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EQUITIES continued						
ARTHROCARE CORP COM (CUSIP 043138100) INVESTMENT ACTIVITY	0 000		(49,100 000)	(895,212 34)	493,068 63	(402,143 71)
ARVINMERITOR INC COM STK USD1 (CUSIP 043353101) INVESTMENT ACTIVITY	0 000		(800 000)	(19,021 88)	13,751 58	(5,270 30)
ASML HOLDING NV COM STK EUR 02 (CUSIP N07059160) INVESTMENT ACTIVITY	0 000		(3,200 000)	(11,928 03)	28,025 58	16,099 53
ASSA ABLOY SEK1 SER B (ISIN SE0000255648) INVESTMENT ACTIVITY	3,500 000	42 909 44	0 000		0 00	0 00
ASSICURAZIONI GEN (ISIN IT0000062072) INVESTMENT ACTIVITY	0 000		(6,200 000)	(195,454 52)	122,365 52	(73,089 00)
ASTEC INDUSTRIES COM STK USD0 20 (CUSIP 046224101) INVESTMENT ACTIVITY	0 000		(15,900 000)	(150,234 92)	173,452 54	23,217 62
ASTRAZENECA GROUP ORD USD0.25 (CUSIP G0593M107) INVESTMENT ACTIVITY	(200 000)	(87,322 03)	(1,500 000)	(43,142 85)	51,587 71	8,444 88
ASTRAZENECA ORD USD0.25 (SEDOL 5659902) INVESTMENT ACTIVITY	200 000	6,104 80	(7,300 000)	(235,245 34)	246,307 65	11,062 31
ASTRAZENECA PLC ADR(REPR 1 ORD USD0.25) (CUSIP 046353108) INVESTMENT ACTIVITY	0 000		(1,100 000)	(41,153 10)	38,057 84	(3,095 26)
AT&T CORP COM STK USD (CUSIP 001957505) CORPORATE ACTIONS INVESTMENT ACTIVITY	5,660 000 19,140 000	147,437 91 415,872 58	0 000 0 000		0 00 0 00	0 00 0 00
ATLNTC COAST AIRLS COM STK USD0 02 (CUSIP 048396105) INVESTMENT ACTIVITY	0 000		(38,000 000)	(585,697 66)	352,039 62	(233,658 04)
ATMI INC COM STK USD0.01 (CUSIP 00207R101) INVESTMENT ACTIVITY	0 000		(12 100 000)	(378,310 38)	246,248 02	(130,062 34)
ATMOS ENERGY CP COM NPV (CUSIP 049560105) INVESTMENT ACTIVITY	4,400 000	100,598 22	(900 000)	(19,002 02)	19,885 27	883 25

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EQUITIES continued						
AURORA FOODS COM (CUSIP 05164B106) INVESTMENT ACTIVITY	0 000		(114 000)		33 05	33 05
SECURITY TRANSFERS	114 000		0 000		0 00	0 00
AUST&NZD BANK GRP (CUSIP Q09504137) INVESTMENT ACTIVITY	0 000		(6,000 000)	(50,082 71)	58,128 40	8,045 69
AUTOZONE INC COM USD0 01 (CUSIP 053332102) INVESTMENT ACTIVITY	0 000		(2,700 000)	(181,588 22)	198,677 02	17,088 80
AVENTIS ADR REPRE 1 A SHARE (CUSIP 053561106) INVESTMENT ACTIVITY	3 600 000	184,524 12	(500 000)	(33,568 15)	28,194 15	(5,372 00)
AVERY DENNISON (CUSIP 053811109) INVESTMENT ACTIVITY	1,600 000	93,032 96	(4,400 000)	(245,352 56)	269,759 83	24,407 27
AVISTA CORP COM NPV (CUSIP 05379B107) INVESTMENT ACTIVITY	17,500 000	187,798 76	(8,700 000)	(117,970 09)	98,055 21	(19,914 88)
AXA ADS-EACH REP 1/2 SH FRF60 (CUSIP 054536107) INVESTMENT ACTIVITY	0 000		(2,600 000)	(73,071 03)	36,907 44	(36,163 59)
AXA COM STK EUR2.29 (CUSIP F06106102) INVESTMENT ACTIVITY	9,000 000	123,033 27	0 000		0 00	0 00
BAE SYSTEMS PLC ORD GBP2 50 (CUSIP G14898180) INVESTMENT ACTIVITY	178,300 000	398,369 11	0 000		0 00	0 00
BALL CORP COM (CUSIP 058498106) INVESTMENT ACTIVITY	200 000	10,060 00	0 000		0 00	0 00
BANCA INTENSA SPA COM STK EUR 0 52 (CUSIP T1700N109) INVESTMENT ACTIVITY	0 000		(174,000 000)	(425,381 79)	277,710 84	(147,650 95)
BANK OF AMER CRP COM USD0 01 (CUSIP 060505104) INVESTMENT ACTIVITY	0 000		(13,500 000)	(813,669 23)	930,002 61	116,333 38
BANK ONE CORP COM (CUSIP 06423A103) INVESTMENT ACTIVITY	6,700 000	250,336 79	0 000		0 00	0 00
BANKATLANTIC BANCORP CL A (CUSIP 065908501) INVESTMENT ACTIVITY	9,400 000	82,372 19	0 000		0 00	0 00

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EQUITIES continued						
BARCLAYS ORD GBP0 25 (CUSIP G08036124)						
CORPORATE ACTIONS	694 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	51,000 000	350,523 98	0 000		0 98	0 98
BAUSCH & LOMB COM (CUSIP 071707103)						
INVESTMENT ACTIVITY	8,300 000	260,481 41	(8,300 000)	(260,481 41)	260 612 14	150 73
BAXTER INTL COM COM STK (CUSIP 071813109)						
INVESTMENT ACTIVITY	9,000 000	254,284 20	(17,600 000)	(690,494 69)	543,237 62	(147,257 07)
BCO BILBAO VIZCAYA ARGENTA EURO 52 (CUSIP E12190182)						
INVESTMENT ACTIVITY	11,900 000	115,136 30	0 000		0 00	0 00
BEAR STEARNS COS COM USD1 (INTERNAL 073902108)						
INVESTMENT ACTIVITY	0 000		(1,300 000)	(82,256 91)	78,297 68	(3,959 23)
BEBE STORES INC COM (CUSIP 075571109)						
INVESTMENT ACTIVITY	1,600 000	21,200 00	(4,200 000)	(55,999 60)	45,880 72	(10 118 88)
BED BATH & BEYOND COM US 0 01 (CUSIP 075896100)						
INVESTMENT ACTIVITY	9,600 000	319,709 93	(3,200 000)	(91,410 24)	107,868 75	16 458 51
BELDEN INC COM STK USD0 01 (CUSIP 077459105)						
INVESTMENT ACTIVITY	17,600 000	231,862 40	0 000		0 00	0 00
BELLSOUTH CORP (CUSIP 079860102)						
INVESTMENT ACTIVITY	0 000		(13,200 000)	(479,216 26)	297,951 19	(181,265 07)
BERRY PETROLEUM CLASS'A'COM USD0 01 (CUSIP 085789105)						
INVESTMENT ACTIVITY	43,500 000	703 420 33	(9,000 000)	(133,743 99)	148,168 81	14,424 82
BG GROUP ORD GBP0 10 (CUSIP G1245Z108)						
INVESTMENT ACTIVITY	18,900 000	75,615 53	0 000		0 00	0 00
BHP BILLITON (CUSIP Q18193120)						
INVESTMENT ACTIVITY	0 000		(218 000)	(852 15)	1,140 14	287 99
BHP BILLITON LTD REPS 2 ORD SHS (CUSIP 088506108)						
INVESTMENT ACTIVITY	0 000		(2,300 000)	(22,338 39)	22,859 70	521 31

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EQUITIES continued						
BHP STEEL COM STK (ISIN AU000000BSL0)						
INVESTMENT ACTIVITY	0 000		(11,773 000)	(59 45)	18,261 20	18,201 75
BILLITON ORD USD0 50 (ISIN GB0000566504)						
INVESTMENT ACTIVITY	0 000		(43,700 000)	(203,205 95)	221,530 23	18,324 28
BISYS GROUP COM US 0 02 (CUSIP 055472104)						
INVESTMENT ACTIVITY	1,600 000	31,105 56	(9,000 000)	(194,525 42)	160,444 45	(34,080 97)
BK NOVA SCOTIA COM (ISIN CA0641491075)						
INVESTMENT ACTIVITY	0 000		(4,800 000)	(112 074 65)	160,793 11	48,718 46
BK OF IRELAND ORD STK EUR0 64(ELIMINATION (SEDOL 3070732)						
INVESTMENT ACTIVITY	0 000		(5,100 000)	(41,915 72)	54,309 25	12,393 53
BLACK & DECKER COR (CUSIP 091797100)						
INVESTMENT ACTIVITY	200 000	8,424 00	(5,700 000)	(309,426 26)	201,362 03	(108,064 23)
BNP PARIBAS COM STK EUR2 (CUSIP F1058Q238)						
INVESTMENT ACTIVITY	17,000 000	680,511 15	0 000		0 00	0 00
BOB EVANS FARM COM COM STK USD0 01 (CUSIP 096761101)						
INVESTMENT ACTIVITY	16,300 000	383,885 04	0 000		0 00	0 00
BOC GROUP (ISIN GB0001081206)						
INVESTMENT ACTIVITY	500 000	7,227 53	(7,900 000)	(115,858 92)	108,924 14	(8,932 78)
BOEING COM (CUSIP 097023105)						
INVESTMENT ACTIVITY	7,900 000	254,734 00	(2,400 000)	(85,844 81)	87,456 61	1,811 80
BOMBARDIER INC CLS'B'SUB-VTG NPV (INTERNAL 097751200)						
INVESTMENT ACTIVITY	0 000		(25,000 000)	(108,865 75)	80,799 85	(28,065 90)
BOMBARDIER INC COM STK (ISIN CA0977512007)						
INVESTMENT ACTIVITY	0 000		(3,500 000)	(21,798 06)	10,722 90	(11,073 16)
SECURITY TRANSFERS	0 000		0 000		0 00	0 00
BOOTS CO ORD (ISIN GB0001114411)						
CORPORATE ACTIONS	0 000		(40,000 000)	(337,840 38)	0 00	0 00
INVESTMENT ACTIVITY	0 000		(18,000 000)	(135,136 16)	144,738 98	9,602 82
BOOTS GROUP GBP25 (CUSIP G12517101)						
CORPORATE ACTIONS	40,000 000	337,840 38	0 000		0 00	0 00

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EQUITIES continued						
BORG WARNER INC COM STK USD0 01 (CUSIP 099724106) INVESTMENT ACTIVITY	0 000		(4,500 000)	(255,061 48)	253 231 38	(1,830 10)
BORLAND SOFTWARE COM STK (CUSIP 099849101) INVESTMENT ACTIVITY	34 500 000	474,481 29	0 000		0 00	0 00
BOSTON COMMNS GRP COM USD0 01 (CUSIP 100582105) INVESTMENT ACTIVITY	0 000		(20,300 000)	(154,360 06)	201 542 20	47,182 14
BOSTON SCIENTIFIC COM STK USD0 01 (CUSIP 101137107) INVESTMENT ACTIVITY	3,600 000	151,047 00	0 000		0 00	0 00
BOWATER COM USD1 0 (CUSIP 102183100) INVESTMENT ACTIVITY	7,200 000	290,255 78	0 000		0 00	0 00
BP PLC ADR(CNV INTO 6 ORD) (CUSIP 055622104) INVESTMENT ACTIVITY	9,000 000	357,030 00	0 000		0 00	0 00
BRIDGFORD FOODS CP COM US 1 (CUSIP 108763103) INVESTMENT ACTIVITY	7,800 000	79,383 37	(4,500 000)	(58,709 56)	39,971 31	(18,738 25)
BRITISH AIRWAYS COM STK GBP25 (ISIN GB0001290575) INVESTMENT ACTIVITY	0 000		(14,900 000)	(38,083 70)	28,220 40	(9,863 30)
BROCADE COMM SYS INC COM STK (CUSIP 111621108) INVESTMENT ACTIVITY	107,500 000	558,268 33	(107,500 000)	(558,268 33)	477,233 06	(79,035 27)
BUCA INC USD0 01 (CUSIP 117769109) INVESTMENT ACTIVITY	0 000		(18,700 000)	(176,808 47)	115,535 80	(61,270 87)
CACI INTL INC 'A' COM USD0 10 (CUSIP 127190304) INVESTMENT ACTIVITY	14,700 000	528,043 82	0 000		0 00	0 00
CAMECO CORPORATION COM STK NPV (CUSIP 13321L108) INVESTMENT ACTIVITY	1,500 000	28,200 99	(23,000 000)	(556,677 85)	389,905 32	(188,772 53)
CANDIES INC COMMON STOCK (CUSIP 137409108) INVESTMENT ACTIVITY	38,200 000	48,034 30	(38,200 000)	(48,034 30)	33,849 84	(14,184 46)

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EQUITIES continued						
CANON INC (CUSIP J05124144) INVESTMENT ACTIVITY	2,000 000	75,393 99	(2,000 000)	(60,263 28)	78,827 48	18,584 20
CAP GEMINI SOGETI EUR8 (ISIN FR0000125338) INVESTMENT ACTIVITY	0 000		(7,700 000)	(755,131 50)	100,424 52	(654,706 98)
CAREER EDUCATION C COM USD0 01 (CUSIP 141665109) INVESTMENT ACTIVITY	0 000		(7,600 000)	(269,858 53)	341,850 84	71,992 31
CEC ENTERTAINMENT INC COM USD0 10 (CUSIP 125137109) INVESTMENT ACTIVITY	4,100 000	101,597 59	(4,100 000)	(101,597 59)	112,131 61	10,534 02
CELGENE CORP COM USD0 01 (CUSIP 151020104) INVESTMENT ACTIVITY	0 000		(9,200 000)	(195,217 61)	201,500 60	6,282 99
CELL GENESYS INC COM STK (CUSIP 150921104) INVESTMENT ACTIVITY	25,200 000	273,155 95	0 000		0 00	0 00
CELL THERAPEUTICS COM NPV (CUSIP 150934107) INVESTMENT ACTIVITY	0 000		(20,000 000)	(417,802 39)	127,595 04	(290,207 35)
CENTENE CORP DEL COM (CUSIP 15135B101) INVESTMENT ACTIVITY	600 000	18,024 14	0 000		0 00	0 00
CENTRICA GBPO 055555 (ISIN GB0005734388) INVESTMENT ACTIVITY	0 000		(10,000 000)	(32,596 29)	27,400 67	(5,195 62)
CENTURYTEL INC COM USD1 (CUSIP 156700106) INVESTMENT ACTIVITY	200 000	5,020 00	0 000		0 00	0 00
CHARLES RIV LABS INTL INC COM STK (CUSIP 159884107) INVESTMENT ACTIVITY	0 000		(20,200 000)	(480,723 88)	629,911 70	149,187 82
CHARTER ONE FINL COM (CUSIP 160903100) CORPORATE ACTIONS	585 000		0 000		0 00	0 00
CHEUNG KONG HLDGS COM STK HKD 5 (CUSIP Y13213106) INVESTMENT ACTIVITY	0 000		(19 000 000)	(212,688 18)	131,531 02	(81,155 16)

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EQUITIES continued						
CHEVRON CORP COM (CUSIP 166784100) INVESTMENT ACTIVITY	0 000		(3,400 000)	(279,980 28)	228,581 17	(53,399 11)
CHICAGO MERCANTIL COM STK USD0 01 (CUSIP 167760107) INVESTMENT ACTIVITY	500 000	17,500 00	(500 000)	(17,500 00)	24,695 25	7,195 25
CHINA MOBILE HK ADR REP 20 ORD HKD0 10 (CUSIP 16941M109) INVESTMENT ACTIVITY	12,500 000	169,188 25	(5,300 000)	(132 423 86)	68,845 29	(65,578 57)
CHINA MOBILE HKD0 10 (ISIN HK0941009539) INVESTMENT ACTIVITY	0 000		(151,000 000)	(710,768 59)	357,035 85	(353,730 74)
CHIQUITA BRANDS COM (INTERNAL 5124525) INVESTMENT ACTIVITY	5,400 000	63,547 85	(12,200 000)	(189,297 91)	135,232 98	(54,064 93)
SECURITY TRANSFERS	0 000		(25,100 000)	(389,457 18)	0 00	0 00
CHIQUITA BRANDS COM STK USD 0.01 (CUSIP 170032809) INVESTMENT ACTIVITY	0 000		(3,800 000)	(58,961 64)	34,955 52	(24,006 12)
SECURITY TRANSFERS	25,100 000	389,457 18	0 000		0 00	0 00
CHUBB CORP COM (CUSIP 171232101) INVESTMENT ACTIVITY	2,000 000	103,048 60	0 000		0 00	0 00
CHUBU ELECTRIC PWR (ISIN JP3526600006) INVESTMENT ACTIVITY	0 000		(8,500 000)	(182,777 44)	148,639 38	(34,138 06)
CHUGAI PHARM. (INTERNAL J06930101) CORPORATE ACTIONS	0 000		(2,502 000)	(39,240 09)	60,071 82	20,831 73
INVESTMENT ACTIVITY	0 000		(8,000 000)	(125,487 94)	74,788 58	(50,681 38)
CHURCH & DWIGHT COM NPV (CUSIP 171340102) INVESTMENT ACTIVITY	3,000 000	85,581 50	(3,000 000)	(85,581 50)	93,915 48	8,353 98
CIA VALE DO RIO ADR EACH REPR 250 PRF SHS (CUSIP 204412100) INVESTMENT ACTIVITY	0 000		(6,000 000)	(140,217 07)	148,738 71	8,519 64
CINERGY CORP COM STK USD0 01 (CUSIP 172474108) INVESTMENT ACTIVITY	15,000 000	447,108 50	(15,000 000)	(447,108 50)	491,526 18	44,419 68
CITIGROUP INC COM STK USD0 01 (CUSIP 172967101) INVESTMENT ACTIVITY	0 000		(13,300 000)	(383,343 07)	456,302 74	72,959 87

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EQUITIES continued						
CLARINS COM STK EUR8 0 (ISIN FR0000130296) INVESTMENT ACTIVITY	0 000		(7,429 000)	(479,041 70)	230,733 71	(248,307 99)
CLEAR CHANNEL COMM COM (CUSIP 184502102) INVESTMENT ACTIVITY	1,200 000	43,631 29	0 000		0 00	0 00
CMS ENERGY CORP (CUSIP 125896100) INVESTMENT ACTIVITY	53,600 000	484,011 69	(53,600 000)	(484,011 69)	335,394 64	(128 617 05)
CNA SURETY COM STK (CUSIP 12612L108) INVESTMENT ACTIVITY	8,800 000	109 690 00	(34,900 000)	(473,395 58)	381,987 68	(111,427 92)
COCA-COLA CO COM (CUSIP 191216100) INVESTMENT ACTIVITY	0 000		(7 000 000)	(418,571 30)	327,096 64	(91,474 66)
COCA-COLA FEMSA SA ADS-EACH REPR 10 SER'L COM (CUSIP 191241108) INVESTMENT ACTIVITY	0 000		(1,500 000)	(27,014 60)	28,769 13	1,754 53
COLONIAL BANCORP COM STK USD2.50 (CUSIP 195493309) INVESTMENT ACTIVITY	21,800 000	258,056 64	0 000		0 00	0 00
COLUMBIA SPORTSWR COM STOCK (CUSIP 198516108) INVESTMENT ACTIVITY	3,000 000	107,430 00	(6,900 000)	(117,016 48)	314,616 81	197,600 33
COMCAST CORP CLASS 'A' COM STK USD1 (CUSIP 20000H101) CORPORATE ACTIONS	9,155 000	248,781 09	0 000		0 00	0 00
INVESTMENT ACTIVITY	18,145 050	452,144 37	(0 050)		1 22	1 22
COMERICA COM STK USD\$5 (CUSIP 200340107) INVESTMENT ACTIVITY	8,300 000	355,942 18	0 000		0 00	0 00
COMM FIRST BANKSHS COM US 0 01 (CUSIP 200302101) INVESTMENT ACTIVITY	22,100 000	578,297 19	0 000		0 00	0 00
COMMUNITY HEALTH SYS INC NEWCO COM STK (CUSIP 203868108) INVESTMENT ACTIVITY	500 000	11,805 00	(7,300 000)	(172,255 65)	143,846 19	(28,409 46)
COMPASS GROUP COM STK (CUSIP G23296182) INVESTMENT ACTIVITY	0 000		(23,200 000)	(154 907 40)	100,879 75	(54,227 65)

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EQUITIES continued						
COMPUTR SCIENC COM (CUSIP 205363104) INVESTMENT ACTIVITY	16,100 000	458,655 01	(5,500 000)	(158,683 39)	167,562 34	10,878 95
CONCORD EFS COM USD0 33 1/3 (CUSIP 206197105) INVESTMENT ACTIVITY	0 000		(6,300 000)	(104,952 33)	91,795 03	(13,157 30)
CONOCOPHILLIPS COM STK (CUSIP 20825C104) INVESTMENT ACTIVITY	4,000 000	195,150 00	0 000		0 00	0 00
CONSTELLATION BRANDS COM STK NPV (CUSIP 21036P108) INVESTMENT ACTIVITY	19,500 000	483,917 85	0 000		0 00	0 00
CONSTELLATION ENERGY GROUP NPV (CUSIP 210371100) INVESTMENT ACTIVITY	0 000		(12,300 000)	(348,022 69)	299,898 10	(48,126 59)
COORS ADOLPH COM STK (CUSIP 217018104) INVESTMENT ACTIVITY	0 000		(2,100 000)	(117,867 62)	134,038 96	16,171 34
COPART INC COM STK NPV (CUSIP 217204106) INVESTMENT ACTIVITY	0 000		(73,100 000)	(475,811 18)	903,407 85	427,596 67
COSTAR GROUP INC COM (CUSIP 22160N109) INVESTMENT ACTIVITY	0 000		(9,500 000)	(212,682 02)	196,568 08	(16,113 94)
COVENTRY HEALTHCAR COM STK USD0 01 (CUSIP 222862104) INVESTMENT ACTIVITY	1,100 000	38,222 35	(1,100 000)	(38,222 35)	31,091 38	(7,130 97)
CREDIT SUISSE COM STK CHF3 (CUSIP H3698D419) INVESTMENT ACTIVITY	7,870 000	180,599 67	0 000		0 00	0 00
CREE INC COM STK USD0 005 (CUSIP 225447101) INVESTMENT ACTIVITY	0 000		(16,200 000)	(345,447 78)	281,211 58	(64,236 20)
C R H PLC EUR 32 (GBP LISTING) (ISIN IE0001827041) INVESTMENT ACTIVITY	2,000 000	29,489 57	0 000		0 00	0 00
SECURITY TRANSFERS	0 000		(2,000 000)	(29,489 57)	0 00	0 00

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EQUITIES continued						
C R H PLC EURO 32 (CUSIP G25508105) INVESTMENT ACTIVITY	1,900 000	27,782 14	(7,800 000)	(114,861 32)	112,352 96	(2 508 38)
SECURITY TRANSFERS	2,000 000	29,489 57	0 000		0 00	0 00
CROSS COUNTRY INC COM STK USD0 0001 (CUSIP 22748P105) INVESTMENT ACTIVITY	12,800 000	172,925 03	(12,800 000)	(172,925 03)	135,205 24	(37,719 79)
CRUCCELL NV SPON ADR (CUSIP 228769105) INVESTMENT ACTIVITY	61 800 000	207,416 54	(1,400 000)	(4,643 35)	2,670 55	(1,972 80)
CRYOLIFE INC COM US 0 01 (CUSIP 228903100) INVESTMENT ACTIVITY	0 000		(32,500 000)	(449,886 92)	173,489 25	(276,397 67)
CYBERONICS INC COM STK USD0 01 (CUSIP 23251P102) INVESTMENT ACTIVITY	8,800 000	147,994 48	(8,800 000)	(147,994 48)	163,453 93	15,459 45
CYMER INC COM USD0 001 (CUSIP 232572107) INVESTMENT ACTIVITY	10,200 000	309,566 94	0 000		0 00	0 00
CYPRESS SEMICONDC (CUSIP 232806109) INVESTMENT ACTIVITY	2,400 000	20,024 94	0 000		0 00	0 00
CYTYC CORP COM USD0 01 (CUSIP 232946103) INVESTMENT ACTIVITY	0 000		(10,000 000)	(113,790 44)	95,063 02	(18,727 42)
DAIMLERCHRYSLER AG ORD NPV(REGD) (ISIN DE0007100000) INVESTMENT ACTIVITY	0 000		(7,200 000)	(342,462 28)	244,564 61	(97,897 67)
DANAHER CORP COM STK USD0 01 (CUSIP 235851102) INVESTMENT ACTIVITY	0 000		(4,900 000)	(320,279 43)	290,989 97	(29,289 46)
DASSAULT SYSTEMS COM STK FRF5 (ISIN FR0000130650) INVESTMENT ACTIVITY	9,600 000	193,004 94	(3,100 000)	(76,888 67)	84,290 17	7,401 50
DBS GROUP HLDG LTD ADR (INTERNAL EDBSGR2) CORPORATE ACTIONS	0 000		(100,000 000)	(524,550 00)	0 00	0 00
DBS GROUP HLDGS LTD SPONS ADR 144A (CUSIP 23304Y209) CORPORATE ACTIONS	100,000 000	524,550 00	0 000		0 00	0 00

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EQUITIES continued						
DEAN FOODS INC COM STK USD0 01 (CUSIP 242370104) INVESTMENT ACTIVITY	0 000		(1,200 000)	(36,876 31)	43,345 93	6,667 62
DELHAIZE LE-LION (CUSIP B33432129) INVESTMENT ACTIVITY	0 000		(8,390 000)	(404,187 61)	142,778 81	(261,408 80)
DELL COMPUTER COM COM STK USD1 (CUSIP 247025109) INVESTMENT ACTIVITY	19,300 000	518,929 38	(17,500 000)	(468,457 30)	482,372 96	13,915 68
DELPHI FINL GRP CLASS'A'COM USD0 01 (CUSIP 247131105) INVESTMENT ACTIVITY	0 000		(1,600 000)	(62,519 44)	58,429 28	(4,090 16)
DENWAY MOTORS HKD0 10 (ISIN HK0203009524) INVESTMENT ACTIVITY	0 000		(400,000 000)	(103,174 14)	152,285 92	49,111 78
DEPPA BANK PLC COM STK EUR1 (CUSIP G27230104) INVESTMENT ACTIVITY	0 000		(10,500 000)	(649,294 55)	476,450 68	(172,843 87)
DEUTSCHE BOERSE COM STK NPV (CUSIP D1882G119) INVESTMENT ACTIVITY	4,500 000	171,194 15	(1,100 000)	(43,308 96)	40,313 92	(2 995 04)
DEUTSCHE TELEKOM COM STK NPV (ISIN DE000557508) INVESTMENT ACTIVITY	28,000 000	312,957 50	0 000		0 00	0 00
DEVEL DIVERSIFIED COM NPV (CUSIP 251591103) INVESTMENT ACTIVITY	0 000		(10,400 000)	(205,822 64)	232,800 18	26,977 54
DEXIA COM STK EURNPV (CUSIP B3357R218) INVESTMENT ACTIVITY	0 000		(44,970 000)	(605,781 10)	458,802 90	(146,978 20)
DEXIA VVPR STRIP COM STK (SEDOL 7147654) INVESTMENT ACTIVITY	0 000		(39,970 000)		397 43	397 43
DIANON SYSTEMS INC COM STK USD0 01 (CUSIP 252826102) INVESTMENT ACTIVITY	0 000		(3,800 000)	(220,117 39)	177,271 69	(42,845 70)
DICKS SPORTING GOODS INC COM USD0 01 (CUSIP 253393102) INVESTMENT ACTIVITY	700 000	8,453 01	(700 000)	(8,453 01)	14,403 05	5,950 04

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EQUITIES continued						
DIME COMMUNITY COM STK (INTERNAL 253922108) INVESTMENT ACTIVITY	24,100 000	478,241 62	0 000		0 00	0 00
DISNEY (WALT) COM COM STK USD0 01 (CUSIP 254687106) INVESTMENT ACTIVITY	4,600 000	77,333 00	0 000		0 00	0 00
DOCUMENTUM INC COM USD0 01 (CUSIP 256159104) INVESTMENT ACTIVITY	30,100 000	459 112 84	(7,700 000)	(164,490 23)	119,444 23	(45,046 00)
DOLE FOOD COM STK (CUSIP 256605106) INVESTMENT ACTIVITY	3,800 000	86,508 36	(17,800 000)	(412,559 17)	527,925 43	115,368 26
DOLLAR TREE STORES COM STK USD0 01 (CUSIP 256747106) INVESTMENT ACTIVITY	0 000		(2,100 000)	(50,047 95)	47,472 21	(2,575 74)
DOMINION RES INC VA NEW COM STK NPV (CUSIP 25746U109) INVESTMENT ACTIVITY	0 000		(11,000 000)	(642,248 89)	533,277 40	(108,971 49)
DOW CHEMICAL (CUSIP 260543103) INVESTMENT ACTIVITY	0 000		(20,800 000)	(888,369 68)	611,316 04	(77,053 64)
DPAC TECHNOLOGIES CORP COM NPV (CUSIP 233269109) INVESTMENT ACTIVITY	0 000		(17,200 000)	(44 865 90)	24 713 92	(20,151 98)
DOE COM USD1 (CUSIP 23329J104) INVESTMENT ACTIVITY	2,400 000	34,666 09	(29,800 000)	(400,308 83)	453,186 80	52,877 97
DSP GROUP INC COM STK USD0 01 (CUSIP 23332B106) INVESTMENT ACTIVITY	28,800 000	504,385 92	0 000		0 00	0 00
DUANE READE HLDGS COM STK USD0 01 (CUSIP 263578106) INVESTMENT ACTIVITY	0 000		(2,700 000)	(77,405 20)	41,333 41	(36,071 79)
DYNAMICS RESEARCH COM US 0 10 (CUSIP 268057106) INVESTMENT ACTIVITY	114,600 000	1,384,623 21	(15,100 000)	(218,585 85)	194,590 41	(23 995 44)
E-TRADE GROUP INC COM USD0 01 (CUSIP 269246104) INVESTMENT ACTIVITY	7,900 000	41,153 37	0 000		0 00	0 00

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EQUITIES continued						
EASTMAN CHEMICAL COM STK USD0 01 (CUSIP 277432100)						
INVESTMENT ACTIVITY	0 000		(6,700 000)	(299,056 43)	234,690 75	(64,365 68)
EDISON INTL COM (CUSIP 281020107)						
INVESTMENT ACTIVITY	0 000		(3,200 000)	(38,802 75)	40,899 88	2,097 13
EDO CORP COM (CUSIP 281347104)						
INVESTMENT ACTIVITY	11,800 000	218,298 09	(11,800 000)	(218,298 09)	193,504 89	(24,793 40)
EDWARDS LIFESCI COM STK USD0 01 (CUSIP 28176E108)						
INVESTMENT ACTIVITY	23,900 000	611,923 48	0 000		0 00	0 00
EL PASO CORP COM STK (CUSIP 28336L109)						
INVESTMENT ACTIVITY	0 000		(11,400 000)	(372,919 55)	71,751 88	(301,167 67)
ELBIT SYSTEMS LTD ORD NPV (CUSIP M3760D101)						
INVESTMENT ACTIVITY	8,300 000	128,381 22	(13,500 000)	(242,952 82)	217,140 36	(25,812 48)
ELECTRONIC ARTS COM NPV (CUSIP 285512109)						
INVESTMENT ACTIVITY	0 000		(1,200 000)	(78,433 68)	73,183 89	(5 249 79)
ELKCORP COM STK US\$1 (CUSIP 287456107)						
INVESTMENT ACTIVITY	13,000 000	220,724 39	(2,800 000)	(48,038 65)	49,310 42	1,271 77
EMBARCADERO COM (CUSIP 290787100)						
INVESTMENT ACTIVITY	0 000		(4,400 000)	(82,075 21)	24,280 43	(57,794 78)
EMC CORP MASS COM USD0 01 (CUSIP 268648102)						
INVESTMENT ACTIVITY	0 000		(14,100 000)	(140,164 71)	101,508 37	(38,656 34)
EMCOR GROUP COM STK USD0.10 (CUSIP 29084Q100)						
INVESTMENT ACTIVITY	1,200 000	61 460 00	(6,900 000)	(310,134 10)	339,074 88	28,940 88
EMPIRE DIST ELEC COM STK USD1 (CUSIP 291641108)						
INVESTMENT ACTIVITY	14,300 000	234,613 83	(11,600 000)	(224,869 05)	199,737 70	(25,131 35)
ENI COM STK EUR1 (INTERNAL T3643A905)						
INVESTMENT ACTIVITY	8,200 000	112,089 29	0 000		0 00	0 00

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EQUITIES continued						
ENTERGY CORP COM STK USD5 (CUSIP 29364G103)						
INVESTMENT ACTIVITY	1,200 000	49,722 00	0 000		0 00	0 00
E ON AG COM STK NPV (CUSIP D85916100)						
INVESTMENT ACTIVITY	0 000		(1,900 000)	(93,428 11)	83,869 75	(9,558 36)
EPIQ SYS INC COM STK USD0 01 (CUSIP 26882D109)						
INVESTMENT ACTIVITY	0 000		(20,900 000)	(332,603 46)	357,282 69	24,679 23
ERICSSON TEL ADR B (CUSIP 294821400)						
CORPORATE ACTIONS	0 000	(302 90)	(28,762 000)	(11,777 14)	0 00	0 00
ERICSSON(LM)TEL ADR B SEK 10 (CUSIP 294821608)						
CORPORATE ACTIONS	2,876 000	11,777 14	0 000		0 00	0 00
INVESTMENT ACTIVITY	0 200		(2,878 200)	(11,777 14)	25,453 23	13,676 09
ERICSSON(LM)TEL COM STK SEK 1 "B" (CUSIP W26049119)						
CORPORATE ACTIONS	10,556 000	4,301 89	0 000		0 00	0 00
INVESTMENT ACTIVITY	0 000		(10,556 000)	(4,301 89)	11,126 32	6,824 43
ERICSSON(LM)TEL COM STK SEK1 (CUSIP W6276V241)						
CORPORATE ACTIONS	10,556 000	4,301 89	(10,556 000)	(4,301 89)	0 00	0 00
ESCO TECH COM STK USD 01 (CUSIP 296315104)						
INVESTMENT ACTIVITY	5,500 000	172,374 41	(34,700 000)	(933,929 14)	1,188,945 75	255,016 61
ESPIRIT HOLDINGS ORD HKD0 10 (CUSIP G3122U103)						
INVESTMENT ACTIVITY	0 000		(90,000 000)	(67,294 15)	158,178 04	90 883 89
ESS TECHNOLOGY INC COM (CUSIP 269151106)						
INVESTMENT ACTIVITY	0 000		(41,200 000)	(469,280 36)	290 070 30	(179,210 06)
ESSILOR INTL COM STK EUR0.35 (ISIN FR0000121667)						
INVESTMENT ACTIVITY	5,500 000	222,444 71	(5,400 000)	(144,921 86)	211,582 18	66,660 32
ESTEE LAUDER-CL'A' COM STK USD0 01 (CUSIP 518439104)						
INVESTMENT ACTIVITY	0 000		(6,000 000)	(182,300 00)	158,762 03	(3,537 97)

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EQUITIES continued						
EVEREST RE GROUP LTD COM STK USD 01 (CUSIP G3223R108) INVESTMENT ACTIVITY	3,500 000	195,679 01	0 000		0 00	0 00
EXPEDITRS INTL WASH COMMON STOCK (CUSIP 302130109) INVESTMENT ACTIVITY	0 000		(10,800 000)	(127,010 92)	346,466 51	219,455 59
EXXON MOBIL CORP COM STK (CUSIP 30231G102) INVESTMENT ACTIVITY	0 000		(4,700 000)	(185,325 03)	160,490 15	(24,834 88)
FAIR ISAAC & CO COM USD0 01 (CUSIP 303250104) INVESTMENT ACTIVITY	0 000		(8,400 000)	(253,510 80)	377,038 71	123,527 91
FAIRCHILD SEMICONDUCTOR INTL CL A COM STK (CUSIP 303726103) INVESTMENT ACTIVITY	54,300 000	630 814 17	0 000		0 00	0 00
FANUC CO (CUSIP J13440102) INVESTMENT ACTIVITY	8,000 000	373,749 58	0 000		0 00	0 00
FBR ASSET INVT CORP COM (CUSIP 30241E303) INVESTMENT ACTIVITY	4,300 000	137,732 24	(20,200 000)	(559,352 76)	609,521 18	50,168 40
FED HOME LOAN MTGE (CUSIP 313400301) INVESTMENT ACTIVITY	12,600 000	722,230 20	0 000		0 00	0 00
FED NATL MRTG COM (CUSIP 313586109) INVESTMENT ACTIVITY	900 000	57,798 00	(4,100 000)	(218,387 99)	300,843 94	82,255 95
FIRST AMER CORP COM USD1 (CUSIP 318522307) INVESTMENT ACTIVITY	3,300 000	68,640 00	(3,300 000)	(68 640 00)	76,091 95	7,451 95
FIRST COMM'WTH FIN COM STK USD1 (CUSIP 319829107) INVESTMENT ACTIVITY	9,800 000	115,529 29	0 000		0 00	0 00
FIRST DATA CORP COM STK USD 01 (CUSIP 319963104) INVESTMENT ACTIVITY	3,700 000	125,911 00	(18,800 000)	(494,868 20)	538,527 20	41,661 00
FIRST FED CAP CORP COM STOCK (CUSIP 319960100) INVESTMENT ACTIVITY	0 000		(10,300 000)	(138,695 46)	200 515 19	61,819 73

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EQUITIES continued						
FIRST NIAGARA FINL COM STK USD0 01 (CUSIP 33582U100) CORPORATE ACTIONS	0 000		(7,500 000)	(204,735 15)	0 00	0 00
INVESTMENT ACTIVITY	7,500 000	204,735 15	0 000		0 00	0 00
FIRST NIAGARA FINL GRP INC COM STK (CUSIP 33582V108) CORPORATE ACTIONS	19,401 000	204,735 15	0 000		0 00	0 00
INVESTMENT ACTIVITY	1 700 075	17,000 00	(0 075)		0 75	0 75
FIRST OAK BROOK BN CLASS'A'COM US 2 (CUSIP 335847208) INVESTMENT ACTIVITY	5,400 000	163,688 09	0 000		0 00	0 00
FISHER SCIENTIFIC COM NEW (CUSIP 338032204) INVESTMENT ACTIVITY	500 000	15,027 10	0 000		0 00	0 00
FLEET BOSTON FIN CORP (CUSIP 339030108) INVESTMENT ACTIVITY	9,900 000	204,807 90	0 000		0 00	0 00
FLEMING COS COM (CUSIP 339130106) INVESTMENT ACTIVITY	4,100 000	29 083 98	(31,600 000)	(543,832 59)	140,142 98	(403,489 61)
FLEXTRONICS INTL COM STK USD0 01 (CUSIP Y2573F102) INVESTMENT ACTIVITY	78,800 000	728,843 20	0 000		0 00	0 00
FLOWERS FOODS COM USD0 01 (CUSIP 343488101) INVESTMENT ACTIVITY	15,400 000	305,437 06	(24,200 000)	(534 539 23)	574,863 47	40,324 24
FLUSHING FIN CORP COM USD0 01 (CUSIP 343873105) INVESTMENT ACTIVITY	26,500 000	444,257 30	0 000		0 00	0 00
FMC COM USD0 1 (CUSIP 302491303) INVESTMENT ACTIVITY	11,100 000	198,278 79	0 000		0 00	0 00
FMC TECHNOLOGIES INC COM (CUSIP 30249U101) INVESTMENT ACTIVITY	22,300 000	428,787 08	0 000		0 00	0 00
FOAMEX INTERNATION COM STK (CUSIP 344123104) INVESTMENT ACTIVITY	197,100 000	525,370 84	(72,600 000)	(420,782 39)	176,840 37	(244,142 02)

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EQUITIES continued						
FORD MOTOR COM STK (CUSIP 345370860) INVESTMENT ACTIVITY	24,600 000	212,052 00	(15,200 000)	(158,408 99)	138,491 88	(21,917 11)
FOREST LABORATORIE COM STK (CUSIP 345838106) CORPORATE ACTIONS	5,100 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	12,100 000	830,714 00	0 000		0 00	0 00
FORTIS COM STK EUR NPV (ISIN BE0003801181) INVESTMENT ACTIVITY	0 000		(21,000 000)	(684,825 22)	359,049 98	(305,775 24)
FPL GROUP COM (CUSIP 302571104) INVESTMENT ACTIVITY	5,000 000	280,500 00	0 000		0 00	0 00
FRANCE TELECOM EUR8 (CUSIP F4113C103) INVESTMENT ACTIVITY	7,700 000	197,088 37	0 000		0 00	0 00
FRIEDMAN BILLINGS RAMSEY GROUP CL A (CUSIP 358433100) INVESTMENT ACTIVITY	45,000 000	394,314 75	0 000		0 00	0 00
FUJI SOFT ABC INC Y50 (INTERNAL J15267107) INVESTMENT ACTIVITY	0 000		(4,000 000)	(240,889 28)	73,410 70	(167,478 58)
FUJISAWA PHARMA (ISIN JP3813600008) INVESTMENT ACTIVITY	0 000		(9,000 000)	(183,300 00)	192,232 05	8,932 05
FURNITURE BRANDS COM NPV (CUSIP 360921100) INVESTMENT ACTIVITY	23,800 000	533,072 40	0 000		0 00	0 00
GADZOOKS INC COM STK NPV (CUSIP 362553109) INVESTMENT ACTIVITY	0 000		(25,450 000)	(398,854 59)	113,929 43	(284,925 16)
GEHE AG DEM5 (CUSIP D27706106) INVESTMENT ACTIVITY	7,900 000	322,136 96	0 000		0 00	0 00
GEN ELEC CO AMER COM USD0 16 (CUSIP 369604103) INVESTMENT ACTIVITY	10,900 000	234,895 00	0 000		0 00	0 00
GEN-PROBE INC COM NPV (CUSIP 368661103) INVESTMENT ACTIVITY	0 000		(2,668 000)		39,555 92	39,555 92

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EQUITIES continued						
GENCORP INC (CUSIP 368682100) INVESTMENT ACTIVITY	81,800 000	451,544 91	(38,100 000)	(437,768 54)	266,057 26	(171,709 28)
GENESCO INC COM USD1 (CUSIP 371532102) INVESTMENT ACTIVITY	21,000 000	353,211 05	(31,900 000)	(666,545 48)	356,179 33	(310,366 15)
GENESIS MICROCHIP INC DEL COM (CUSIP 37184C103) INVESTMENT ACTIVITY	0 000		(25,000 000)	(770,691 51)	297,123 51	(473,568 00)
GEN MOTOR CORP COM (CUSIP 370442105) INVESTMENT ACTIVITY	0 000		(6,100 000)	(335,143 87)	218,464 92	(116,678 95)
GENRL MILLS COM (CUSIP 370334104) INVESTMENT ACTIVITY	5,300 000	236,011 77	0 000		0 00	0 00
GENTA INC COM STK USD0 001 (CUSIP 37245M207) INVESTMENT ACTIVITY	0 000		(49,500 000)	(642,968 49)	339,779 65	(303,188 84)
GENTEX CORP COM USD0 06 (CUSIP 371901109) INVESTMENT ACTIVITY	0 000		(11,600 000)	(314,145 75)	348,439 66	34,293 91
GEORGIA-PACIFIC COM (CUSIP 373298108) INVESTMENT ACTIVITY	0 000		(8,400 000)	(252,518 06)	88,027 65	(168,490 41)
GILLETTE COM USD1 (CUSIP 375766102) INVESTMENT ACTIVITY	16,400 000	478,303 20	0 000		0 00	0 00
GLAXOSMITHKLINE COM STK (CUSIP G3910J112) CORPORATE ACTIONS	285 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	0 000		0 000		0 58	0 58
GLAXOSMITHKLINE PLC SPONS(CNV 2 ORD 25P) (CUSIP 37733W105) INVESTMENT ACTIVITY	0 000		(800 000)	(42,348 03)	31 047 06	(11,300 97)
GLOBAL IMAGING SYSTEMS USD 01 (CUSIP 37934A100) INVESTMENT ACTIVITY	6,600 000	122,253 12	0 000		0 00	0 00
GLOBESPAN VIRATA INC COM STK (CUSIP 37857V106) INVESTMENT ACTIVITY	6,200 000	27,384 32	0 000		0 00	0 00

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EQUITIES continued						
GREATER BAY BANCOR COM NPV (CUSIP 391648102) INVESTMENT ACTIVITY	0 000		(4,700 000)	(119,178 98)	90,571 68	(28,607 32)
GRIFFON CORP COM USD0.25 (CUSIP 398433102) INVESTMENT ACTIVITY	48,600 000	615,257 51	0 000		0 00	0 00
GROUPE DANONE COM STK EUR1 (CUSIP F12033134) INVESTMENT ACTIVITY	100 000	12,747 84	(1 000 000)	(125,710 08)	129,824 53	4,114 45
GROUPE DANONE EUR2 00 (SEDOL 4070236) INVESTMENT ACTIVITY	(100 000)	(12,747 84)	0 000		0 00	0 00
GTECH CORP (CUSIP 400518106) INVESTMENT ACTIVITY	0 000		(5,500 000)	(104,878 95)	153,886 46	49 007 51
GUS PLC ORD 25P (ISIN GB0003847042) CORPORATE ACTIONS INVESTMENT ACTIVITY	1,988 000 0 000		0 000 (19,400 000)		0 00 152,760 48	0 00 17,543 23
HAGEMEYER COM STK EUR1.2 (CUSIP N38537234) INVESTMENT ACTIVITY	0 000		(2,000 000)	(52,440 35)	17,310 91	(35,129 44)
HALLIBURTON COM (CUSIP 406216101) INVESTMENT ACTIVITY	400 000	6,466 00	(9,400 000)	(145,244 33)	185,102 71	39,858 38
HANG LUNG PROP (CUSIP Y01246100) INVESTMENT ACTIVITY	21,000 000	20,084 41	0 000		0 00	0 00
HARLEY DAVIDSON COM USD0 01 (CUSIP 412822108) INVESTMENT ACTIVITY	5,700 000	258,295 94	0 000		0 00	0 00
HARRIS CORP COM (CUSIP 413875105) INVESTMENT ACTIVITY	15,100 000	416,885 80	(20,200 000)	(605,645 10)	609,322 25	3,677 15
HARTFORD FINL SVCS COM STK USD0 01 (CUSIP 418515104) INVESTMENT ACTIVITY	1,300 000	62,479 95	0 000		0 00	0 00
HARVARD BIOSCIENCE COM STK USD0 001 (CUSIP 416906105) INVESTMENT ACTIVITY	0 000		(28,100 000)	(262,208 71)	84,072 66	(178,136 05)

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EQUITIES continued						
HBOS COM STK GBP0.25 (ISIN GB00030587504) INVESTMENT ACTIVITY	12,500 000	140,194 20	0 000		0 00	0 00
HCA HEALTHCARE COM USD0 01 (CUSIP 404119109) INVESTMENT ACTIVITY	600 000	24,872 00	(9 500 000)	(421,748 07)	383,655 43	(38,090 64)
HEALTH MGMT ASSOC CLASS'A USD0 01 (CUSIP 421933102) INVESTMENT ACTIVITY	200 000	3,731 62	(2,000 000)	(39 906 63)	40,004 23	97 60
HEARTLAND EXPRESS COM US\$0 01 (CUSIP 422347104) INVESTMENT ACTIVITY	14,800 000	259,889 48	0 000		0 00	0 00
HEINEKEN NV COM STK EUR2 (ISIN NL000009157) INVESTMENT ACTIVITY	0 000		(6,400 000)	(193,570 85)	241,662 33	48,091 68
HEWLETT PACKARD (CUSIP 428236103) INVESTMENT ACTIVITY	20,000 000	343,588 27	0 000		0 00	0 00
HITACHI ORD (CUSIP J20454112) INVESTMENT ACTIVITY	0 000		(13,000 000)	(84,324 03)	46,620 40	(37,703 63)
HOLCIM COM STK CHF10 (CUSIP H36940122) INVESTMENT ACTIVITY	0 000		(360 000)	(58,014 01)	66,631 02	10,617 01
HOME DEPOT COM COM STK USD 05 (CUSIP 437076102) INVESTMENT ACTIVITY	700 000	16,604 00	(16,100 000)	(475,618 40)	398,043 17	(77,575 23)
HONDA MOTOR CO (CUSIP J22302111) INVESTMENT ACTIVITY	14,100 000	504,244 12	(2,000 000)	(80,119 08)	72,059 65	(8,059 43)
HORACE MANN EDUCAT COM USD0 001 (CUSIP 440327104) INVESTMENT ACTIVITY	19,500 000	288,687 16	(28,600 000)	(453,701 52)	442,358 63	(11,344 89)
HOT TOPIC INC COM USD0 01 (CUSIP 441339108) INVESTMENT ACTIVITY	3,000 000	63,031 20	(9,750 000)	(186,488 77)	234,277 63	47,788 86
HSBC HLDGS ORD USD0 50 (CUSIP G4634U169) INVESTMENT ACTIVITY	29,200 000	310,890 87	0 000		0 00	0 00

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EQUITIES continued						
HSBC HOLDINGS USD0.50 (SEDOL 6158163) INVESTMENT ACTIVITY	10,000 000	114,731 75	0 000		0 00	0 00
HUANENG POWER ADS EACH REPR 40 CLASS N'OR (CUSIP 443304100) INVESTMENT ACTIVITY	0 000		(900 000)	(15,215 48)	31,255 42	16,039 94
HUDSON UNITED BANCORP COM NPV (CUSIP 444165104) INVESTMENT ACTIVITY	5,100 000	140,529 28	(10,700 000)	(273,606 95)	338,497 37	62,890 42
HUTCHISON WHAMPOA COM STK HKD.25 (CUSIP Y38024108) INVESTMENT ACTIVITY	0 000		(33,000 000)	(193,479 26)	217,159 19	23 679 93
HYDRIL CO COM STK USD0.50 (CUSIP 448774109) INVESTMENT ACTIVITY	4,100 000	96,771 45	0 000		0 00	0 00
HYPERION SOLUTIONS COM STK USD0 01 (CUSIP 44914M104) INVESTMENT ACTIVITY	31,100 000	785,507 22	(17,600 000)	(429,801 22)	519,018 19	89,216 97
I MANY INC COM STK (CUSIP 44973Q103) INVESTMENT ACTIVITY	0 000		(64,200 000)	(531,340 41)	73,562 52	(457,777 89)
ICU MEDICAL INC COM STK USD0 01 (CUSIP 44930G107) INVESTMENT ACTIVITY	0 000		(18,300 000)	(388,633 77)	658,754 48	268,120 71
IDT CORP CLASS 'B' USD0 01 (CUSIP 448947309) INVESTMENT ACTIVITY	40,000 000	627,492 33	(50,400 000)	(819,284 63)	791,929 13	(27,355 50)
IDT CORP COM STK USD0 01 (CUSIP 448947101) INVESTMENT ACTIVITY	58,500 000	918,964 02	(52,600 000)	(869 280 53)	899,958 20	30,677 67
IMAGISTICS INTL IN COM STK USD0 01 (CUSIP 45247T104) INVESTMENT ACTIVITY	900 000	18,002 09	(900 000)	(18,002 09)	17,819 46	1,817 37
INDITEX COM STK EUR 15 (ISIN ES0148396015) INVESTMENT ACTIVITY	1,500 000	27,828 37	0 000		0 00	0 00
INFORMATION HLDGS INC COM (CUSIP 456727106) INVESTMENT ACTIVITY	200 000	4,004 00	0 000		0 00	0 00

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	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
EQUITIES continued						
INFOSYS ADS EACH REP 1 5 ORD (NR10 (CUSIP 456788108) INVESTMENT ACTIVITY	0 000		(4,300 000)	(397,160 59)	313,925 38	(83,235 23)
ING GROEP N V CVA EUR0.24 (CUSIP N4578E413) INVESTMENT ACTIVITY	39,000 000	657 276 41	(3,600 000)	(82,867 43)	65,112 49	(17,754 94)
INGERSOLL RAND CO CL 'A' COM STK USD2 (CUSIP G4776G101) INVESTMENT ACTIVITY	0 000		(7,400 000)	(356,496 48)	308,006 88	(48,489 62)
INSITUFORM TECHNOL CL'A' COM STK USD0 01 (CUSIP 457667103) INVESTMENT ACTIVITY	17,700 000	281,595 40	0 000		0 00	0 00
INTEGRA BANK CORP COM STK (CUSIP 45814P105) INVESTMENT ACTIVITY	24,800 000	438,094 97	0 000		0 00	0 00
INTEGRATED CIRCUIT COM STK (CUSIP 45811K208) INVESTMENT ACTIVITY	23,200 000	513,258 17	0 000		0 00	0 00
INTEGRATED DEVICE (CUSIP 458118106) INVESTMENT ACTIVITY	12,000 000	118,961 90	(12,000 000)	(118,961 90)	101,895 83	(17,268 07)
INTEGRATED SILICON SOLUTION COM (CUSIP 45812P107) INVESTMENT ACTIVITY	6,500 000	20,908 75	(50,200 000)	(437,206 11)	178,510 50	(258,695 61)
INTEL CORP COM STK USD0 001 (CUSIP 458140100) INVESTMENT ACTIVITY	5,800 000	93,032 00	0 000		0 00	0 00
INTERSTATE BAKER COM USD0 01 (CUSIP 46072H108) INVESTMENT ACTIVITY	23,100 000	341,441 88	(23,100 000)	(341,441 88)	305,695 20	(35,746 68)
INTIER AUTOMOTIVE INC CLASS 'A' COM STK (CUSIP 46115M104) INVESTMENT ACTIVITY	0 000		(4,900 000)	(67,751 43)	55,065 18	(12 688 25)
INTL BUSINESS MCHN COM STK USD0.20 (CUSIP 459200101) INVESTMENT ACTIVITY	6,200 000	532,501 88	(3,300 000)	(230,149 03)	261,022 13	30,873 10
INTL PAPER COM (CUSIP 460146103) INVESTMENT ACTIVITY	21,700 000	747,345 64	0 000		0 00	0 00

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EQUITIES continued						
INTUIT INC COM USD0 01 (CUSIP 461202103) INVESTMENT ACTIVITY	2,700 000	126,591 91	(10,900 000)	(439,830 09)	522,487 88	82,657 79
INVESTMENT TECHNOLOGY COM STK USD0 01 (CUSIP 46145F105) INVESTMENT ACTIVITY	17,900 000	229,957 72	0 000		0 00	0 00
INVESTORS CAP HLDGS LTD COM (CUSIP 46147M108) INVESTMENT ACTIVITY	207,500 000	445,959 94	0 000		0 00	0 00
INVISION TECHNOLOG COM USD0 01 (CUSIP 461851107) INVESTMENT ACTIVITY	0 000		(11,300 000)	(325,877 97)	278,238 03	(47,641 94)
IRISH LIFE & PERMANENT ORD EUR 32 (CUSIP G4945H105) INVESTMENT ACTIVITY	0 000		(4,600 000)	(50,044 85)	53,320 89	3,276 04
ISIS PHARMACEUTICA COM NPV (CUSIP 464330109) INVESTMENT ACTIVITY	0 000		(10,200 000)	(218,091 85)	45,738 90	(172,352 95)
ISTAR FINANCIAL INC COMMON STOCK USD0 001 (CUSIP 45031U101) INVESTMENT ACTIVITY	0 000		(800 000)	(19,201 89)	22,050 29	2,848 40
J D EDWARDS & CO COM (CUSIP 281667105) INVESTMENT ACTIVITY	1,200 000	14,330 00	0 000		0 00	0 00
JAPAN AIRLINES SYS COM STK JPY (CUSIP J2600C103) CORPORATE ACTIONS	39,000 000	123,956 94	0 000		0 00	0 00
JARDEN CORPORATION (CUSIP 471109108) INVESTMENT ACTIVITY	0 000		(60,900 000)	(642,557 80)	1,425,195 87	782,638 07
JDA SOFTWARE GRP COM (CUSIP 46612K108) INVESTMENT ACTIVITY	4 200 000	42,101 44	0 000		0 00	0 00
JETBLUE AIRWAYS CD COM USD0 01 (CUSIP 477143101) CORPORATE ACTIONS	2,000 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	7,100 000	225,134 00	0 000		0 00	0 00

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EQUITIES continued						
JO-ANN STORES INC COM STK USD (CUSIP 47758P109) INVESTMENT ACTIVITY	18,800 000	452,090 30	(3,000 000)	(67,817 30)	75,016 03	7,398 73
JOHNSON & JOHNSON (CUSIP 478160104) INVESTMENT ACTIVITY	0 000		(400 000)	(17,382 28)	20 755 37	3,373 09
JOHNSON ELEC HLDGS COM STK HKD0 0125 (CUSIP G5150J140) INVESTMENT ACTIVITY	320,000 000	370,508 45	0 000		0 00	0 00
JOURNAL REGISTER CO COM (CUSIP 481138105) INVESTMENT ACTIVITY	15,700 000	262,385 01	(4,700 000)	(84,870 83)	86,202 70	1,531 87
JOY GLOBAL INC COM STK USD1 (CUSIP 481165108) INVESTMENT ACTIVITY	27,200 000	338,948 89	0 000		0 00	0 00
JP MORGAN CHASE COM STK (CUSIP 46625H100) INVESTMENT ACTIVITY	0 000		(14,100 000)	(499,818 73)	309,697 79	(190,118 94)
KANSAI ELEC POWER (CUSIP J30169106) INVESTMENT ACTIVITY	4,400 000	67,921 99	0 000		0 00	0 00
KENSEY NASH CORP COM STK NPV (CUSIP 490057106) INVESTMENT ACTIVITY	0 000		(6,300 000)	(114,089 02)	118,820 58	2,531 54
KEYENCE Y50 (ISIN JP3238200006) INVESTMENT ACTIVITY	0 000		(400 000)	(58,526 89)	63,560 30	7,033 41
KIMBALL INTL INC CL'B' COM STK USD0 05 (CUSIP 494274103) INVESTMENT ACTIVITY	14,900 000	210,770 67	0 000		0 00	0 00
KIMBERLY CLARK COM (CUSIP 494368103) INVESTMENT ACTIVITY	0 000		(4,300 000)	(247,598 97)	197,364 05	(50 234 92)
KINDER MORGAN MANAGEMENT LLC COM STK USDNPV (CUSIP 49455U100) CORPORATE ACTIONS	106 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	1,400 000	44,600 93	(5,208 000)	(162,844 26)	166,766 69	3,922 43
KINDER MORGAN MANAGEMENT LLC FRAC CUSIP FOR 49455U100 (INTERNAL EKE55U103) CORPORATE ACTIONS	1,772 000		0 000		0 00	0 00
SECURITY TRANSFERS	94,190 000		0 000		0 00	0 00

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EQUITIES continued						
KLA-TENCOR CORP COM USD0 001 (CUSIP 482480100) INVESTMENT ACTIVITY	0 000		(1,100 000)	(39,667 98)	42,306 72	2,638 74
KOGER EQUITY INC COM USD0 01 (CUSIP 500228101) INVESTMENT ACTIVITY	4,200 000	64,890 00	0 000		0 00	0 00
KOHL'S CORPORATION COM STK USD0 01 (CUSIP 500255104) INVESTMENT ACTIVITY	4,200 000	286,403 12	(7,300 000)	(421,114 71)	381,764 73	(39,349 98)
KONINKLIJKE PHILIP SPON ADR REP 1 ORD EURO 20 (CUSIP 500472303) INVESTMENT ACTIVITY	0 000		(2,300 000)	(68,209 82)	41,996 73	(26,213 09)
KOOKMIN BANK ADR EACH REPR ONE ORD KRW50 (CUSIP 50049M109) INVESTMENT ACTIVITY	10,500 000	365,597 40	0 000		0 00	0 00
KPN (BT) KON NV COM STK EUR.24 (ISIN NL0000009082) INVESTMENT ACTIVITY	74,800 000	410,022 24	0 000		0 00	0 00
KYPHON INC COM STK USD 001 (CUSIP 501577100) INVESTMENT ACTIVITY	1,600 000	23,043 98	(13,100 000)	(203,176 85)	109,486 60	(93,690 25)
L 3 COMMUNICATIONS COM STK USD0 01 (CUSIP 502424104) INVESTMENT ACTIVITY	200 000	10,129 00	(1,000 000)	(47,564 01)	36,054 71	(11,509 30)
L'OREAL COM STK EUR0 2 (CUSIP F58149133) INVESTMENT ACTIVITY	6,900 000	464,888 75	0 000		0 00	0 00
LABORATORY COM STK USD 01 (CUSIP 50540R409) INVESTMENT ACTIVITY	0 000		(4,200 000)	(164,043 51)	93,602 99	(70,440 52)
LABRANCHE & CO INC COM (CUSIP 505447102) INVESTMENT ACTIVITY	18,000 000	407,142 00	0 000		0 00	0 00
LAFARGE N A COMM STK (CUSIP 505862102) INVESTMENT ACTIVITY	0 000		(3,200 000)	(108,499 20)	100,092 98	(8,406 22)

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EQUITIES continued						
LANCE INC COM (CUSIP 514606102) INVESTMENT ACTIVITY	31,100 000	345,316 89	(25,900 000)	(349,840 89)	316,238 58	(33,602 31)
LAWSON SOFTWARE IN COM USD0 01 (CUSIP 520780107) INVESTMENT ACTIVITY	3,200 000	21,807 28	0 000		0 00	0 00
LEXMARK INTL CL'A' COM STK USD0 01 (CUSIP 529771107) INVESTMENT ACTIVITY	1,900 000	113,237 91	(300 000)	(13,889 22)	18,448 44	4,557 22
LIBTEL NY COM STK NLG0 64 (CUSIP N5251L103) INVESTMENT ACTIVITY	0 000		(37,300 000)	(292,016 40)	447,117 10	155,100 70
LINCOLN NATL CORP (CUSIP 534187109) INVESTMENT ACTIVITY	0 000		(4,000 000)	(168,593 74)	137,455 65	(31,138 09)
LINDE AG NPV (ISIN DE0006483001) INVESTMENT ACTIVITY	0 000		(3,000 000)	(134,336 73)	91,512 07	(42,824 66)
LLOYDS TSB GROUP COM STK GBP0 25 (CUSIP G5542W106) CORPORATE ACTIONS INVESTMENT ACTIVITY	2,113 000 0 000		0 000 (18,884 000)		0 00 153,614 50	0 00 (55,729 29)
LNR PROPERTY CORP COM STK (CUSIP 501940100) INVESTMENT ACTIVITY	12,200 000	429,125 24	0 000		0 00	0 00
LONE STAR STEAKHSE COM (CUSIP 542307103) INVESTMENT ACTIVITY	5,500 000	104,820 00	(3,400 000)	(68,009 84)	74,630 80	6,620 96
LOWES COM USD0 50 (CUSIP 548661107) INVESTMENT ACTIVITY	0 000		(6,600 000)	(147,165 12)	256,636 28	109,471 14
LUXOTTICA GROUP ADR(CNV 2 ORD ITL1000 BNY) (CUSIP 55068R202) INVESTMENT ACTIVITY	17,158 000	234,780 62	0 000		0 00	0 00
LYMM MOET HENNESSY COM STK EUR 0 3 (CUSIP F58485115) INVESTMENT ACTIVITY	0 000		(4,500 000)	(253,137 24)	207,950 22	(45,187 02)
MABUCHI MOTOR (CUSIP J39186101) INVESTMENT ACTIVITY	0 000		(1,600 000)	(178,682 11)	139,585 52	(39,096 59)

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EQUITIES continued						
MANULIFE FINL CORP COM STK (CUSIP 56501R106)						
INVESTMENT ACTIVITY	0 000		(8,600 000)	(166,064 06)	202,745 39	36,681 33
MATTEL COM USD1 (CUSIP 577081102)						
INVESTMENT ACTIVITY	8,800 000	180 225 00	(8,900 000)	(180,225 00)	184,434 95	4,209 95
MAYNE GROUP LTD COM STOCK (CUSIP Q58572100)						
CORPORATE ACTIONS	4,382 000	8 617 83	0 000		0 00	0 00
MAZDA MOTOR CORP (ISIN JP3868400007)						
INVESTMENT ACTIVITY	0 000		(46,000 000)	(72,077 82)	94 012 90	21,935 08
MB FINANCIAL INC COM STK (CUSIP 55264U108)						
INVESTMENT ACTIVITY	2,000 000	66,530 00	(4,300 000)	(112,035 93)	151,896 89	39,660 96
MBNA CORP (CUSIP 55262L100)						
INVESTMENT ACTIVITY	0 000		(13,600 000)	(275,071 08)	275,703 12	632 04
MCKESSON CORP COM USD0.01 (CUSIP 58155Q103)						
INVESTMENT ACTIVITY	1,500 000	48,545 00	0 000		0 00	0 00
MEDCATH CORP COM USD0 01 (CUSIP 58404W109)						
INVESTMENT ACTIVITY	0 000		(1,200 000)	(19,242 87)	12,588 04	(6,656 83)
MEDICAL ACTION IND COM STK USD0 001 (CUSIP 58449L100)						
INVESTMENT ACTIVITY	5,600 000	60,214 77	(5,600 000)	(60,214 77)	62,087 87	1,873 10
MEDIIMMUNE INC (CUSIP 584699102)						
INVESTMENT ACTIVITY	1,300 000	35 085 81	0 000		0 00	0 00
MEDTRONIC COM (CUSIP 585055106)						
INVESTMENT ACTIVITY	2,300 000	96,116 08	(300 000)	(12,863 77)	13,793 58	929 81
MELLON FINANCIAL CORP COM STK USD0.5 (CUSIP 58551A108)						
INVESTMENT ACTIVITY	0 000		(1,200 000)	(43,718 83)	27 069 88	(16,648 97)
MERCK & CO COM STK USD0 01 (CUSIP 589331107)						
INVESTMENT ACTIVITY	0 000		(5 400 000)	(274,860 00)	310 148 65	35,286 65
MERRILL LYNCH COM (CUSIP 590188108)						
INVESTMENT ACTIVITY	1,300 000	52,351 00	(7,900 000)	(324,319 56)	285,705 38	(38,614 18)

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EQUITIES continued						
MICHELIN (CDGE) CLASS 'B' COM STK EUR2 (CUSIP F61824144)						
INVESTMENT ACTIVITY	0 000		(2 900 000)	(98,870 53)	89,906 05	(8,964 48)
MICROMUSE INC COM STK (CUSIP 595094103)						
INVESTMENT ACTIVITY	3,700 000	20,176 93	0 000		0 00	0 00
MICROSEMI CORP COM US\$0 20 (CUSIP 595137100)						
INVESTMENT ACTIVITY	0 000		(26 200 000)	(529,133 79)	194,842 69	(334,291 10)
MICROSOFT CORP COMMON STOCK (CUSIP 594918104)						
CORPORATE ACTIONS	39,000 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	1,000 000	54,440 00	0 000		0 00	0 00
MID ATLANTIC MEDIC COM STK USD0 01 (CUSIP 59523C107)						
INVESTMENT ACTIVITY	13,600 000	424,984 72	(3,600 000)	(112,495 96)	125,544 77	13,048 81
MID-AMERICA APARTM COM STK USD0 01 (CUSIP 59522J103)						
INVESTMENT ACTIVITY	0 000		(4,600 000)	(117,523 12)	115,702 89	(1,820 23)
MITSUBISHI ESTATE (CUSIP J43916113)						
INVESTMENT ACTIVITY	0 000		(7,000 000)	(74,817 92)	50,478 42	(24,339 50)
MITSUBISHI HVY IND (ISIN JP3900000005)						
INVESTMENT ACTIVITY	34,000 000	78,174 07	0 000		0 00	0 00
MITSUMI FUDOSAN CO (ISIN JP3893200000)						
INVESTMENT ACTIVITY	0 000		(3,000 000)	(32,861 28)	20,823 14	(12,238 14)
MITSUMI SUMITOMO COM STK JPY50 (CUSIP J78798104)						
INVESTMENT ACTIVITY	0 000		(68,000 000)	(376,418 75)	299,830 32	(76,588 43)
NMO2 ORD GBP0 001 (ISIN GB0030872716)						
INVESTMENT ACTIVITY	158,800 000	131 149 90	0 000		0 00	0 00
NOBIUS MGMT SYSTEMS INC COM STK (CUSIP 606925105)						
INVESTMENT ACTIVITY	50,900 000	129 418 73	0 000		0 00	0 00
MONTEREY PASTA CO COM STK NPV (CUSIP 612570101)						
INVESTMENT ACTIVITY	35,900 000	138,829 33	(24,500 000)	(95,551 01)	117,336 72	21 785 71

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EQUITIES continued						
MOODY'S CORP COM (CUSIP 615369105) INVESTMENT ACTIVITY	3,000,000	134,769.00	(3,000,000)	(134,769.00)	130,836.48	(4,132.54)
MTR GAMING COM STK USD0 00001 (CUSIP 553769100) INVESTMENT ACTIVITY	35,500,000	323,224.80	(35,500,000)	(323,224.80)	211,302.53	(111,922.27)
MUENCHNER RUECKVER COM NPV (CUSIP D55835104) INVESTMENT ACTIVITY	1,100,000	122,801.05	0,000		0.00	0.00
MULTEX COM INC COM USD0 01 (CUSIP 625367107) INVESTMENT ACTIVITY	0,000		(30,000,000)	(773,835.36)	89,163.38	(684,671.98)
NASSDA CORP COM USD0 001 (CUSIP 63172M101) INVESTMENT ACTIVITY	4,600,000	48,803.34	(4,600,000)	(48,803.34)	35,877.22	(12,926.12)
NATIONAL CITY CORP (CUSIP 635405103) INVESTMENT ACTIVITY	0,000		(18,400,000)	(503,193.00)	451,718.38	(51,474.62)
NATIONAL GRID GRP ORD GBP0 10 (CUSIP G64697108) INVESTMENT ACTIVITY	14,700,000	105,468.00	0,000		0.00	0.00
NATIONAL OILWELL COM USD0 01 (CUSIP 637071101) INVESTMENT ACTIVITY	20,100,000	421,303.34	0,000		0.00	0.00
NBTY INC COM STK USD0 008 (CUSIP 628782104) INVESTMENT ACTIVITY	0,000		(8,300,000)	(97,908.93)	117,076.30	19,167.37
NEC CORP (INTERNAL J48818124) INVESTMENT ACTIVITY	57,000,000	211,804.28	(20,000,000)	(288,157.86)	75,035.34	(213,122.52)
NEG MICON DKK10 (CUSIP K7197J120) INVESTMENT ACTIVITY	0,000		(20,600,000)	(909,911.70)	449,887.07	(460,044.63)
NEOPHARM INC COM (CUSIP 640919106) INVESTMENT ACTIVITY	4,700,000	65,550.34	(18,200,000)	(313,133.26)	155,317.15	(157,816.11)
NESTLE SA COM STK CHF1 (CUSIP H57312466) INVESTMENT ACTIVITY	400,000	85,831.35	0,000		0.00	0.00
NETSCREEN TECHS IN COM USD0 001 (CUSIP 64117V107) INVESTMENT ACTIVITY	0,000		(3,500,000)	(48,627.05)	52,715.75	4,088.70

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EQUITIES continued						
NETWORK APPLIANCE COM STK (CUSIP 64120L104) INVESTMENT ACTIVITY	0,000		(18,500,000)	(358,104.23)	169,479.98	(188,624.25)
NETWORK ASSOCIATES COM STK USD0 01 (CUSIP 640938106) INVESTMENT ACTIVITY	0,000		(2,800,000)	(43,026.65)	47,010.58	3,983.93
NEUROCRINE BIOSCI COM STK NPV (CUSIP 64125C109) INVESTMENT ACTIVITY	9,300,000	439,856.58	(900,000)	(42,568.76)	37,150.88	(5,415.88)
NEWFIELD EXPLORATI COM STK US 0 01 (CUSIP 651290108) INVESTMENT ACTIVITY	100,000	3,346.76	0,000		0.00	0.00
NEWS CORP ADR REPR 4 ORD (CUSIP 652487703) INVESTMENT ACTIVITY	0,000		(1,954,000)	(64,578.97)	49,174.73	(15,402.24)
NEWS CORP ORD (CUSIP Q67027112) INVESTMENT ACTIVITY	0,000		(6,700,000)	(38,124.80)	47,710.28	9,585.48
NIKE INC 'B' (CUSIP 654106103) INVESTMENT ACTIVITY	9,100,000	393,721.02	0,000		0.00	0.00
NIKON CORP (ISIN JP3657400002) INVESTMENT ACTIVITY	0,000		(28,000,000)	(416,036.30)	205,252.73	(210,783.57)
NINTENDO CO (CUSIP J51699106) INVESTMENT ACTIVITY	0,000		(6,400,000)	(819,760.00)	602,621.36	(217,138.64)
NIPPON TEL & TEL (INTERNAL J59396101) INVESTMENT ACTIVITY	0,000		(12,000)	(93,534.93)	43,246.68	(50,288.25)
NISOURCE INC COM STK NPV (CUSIP 65473P105) INVESTMENT ACTIVITY	0,000		(19,600,000)	(449,767.47)	311,061.51	(138,705.96)
NISSAN MOTOR CO. (ISIN JP3872400003) INVESTMENT ACTIVITY	8,000,000	46,882.23	(23,000,000)	(104,830.11)	179,942.79	75,112.68
NITTO DENKO CORP. (ISIN JP3684000007) INVESTMENT ACTIVITY	0,000		(1,100,000)	(36,694.67)	31,339.21	(5,355.46)
NOBEL BIOCARE HLDG COM STK CHF2 00 (CUSIP H5783Q106) INVESTMENT ACTIVITY	2,000,000	119,308.84	(500,000)	(25,595.90)	30,831.26	5,235.38

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EQUITIES continued						
NOKIA AB (OY) COM STK EUR 06 (CUSIP X61873133) INVESTMENT ACTIVITY	0 000		(30,800 000)	(504,623 66)	541,137 55	36,513 89
NOKIA CORP ORD FIMZO ADR (SPON) (CUSIP 654902204) INVESTMENT ACTIVITY	0 000		(13,400 000)	(325,688 94)	215,523 49	(110,145 45)
NOMURA SEC (CUSIP J59009159) INVESTMENT ACTIVITY	0 000		(10,000 000)	(168,601 54)	118,295 39	(50,306 15)
NORSK HYDRO ASA COM STK NOK20 (ISIN NO0005052605) INVESTMENT ACTIVITY	4,700 000	197,590 98	(2,200 000)	(84,533 52)	90,037 84	5,504 32
NORSKE SKOGINDUSTR ORD 'A' NOK10 (CUSIP R80038115) INVESTMENT ACTIVITY	6,000 000	81,806 92	0 000		0 00	0 00
NOVARTIS AG CHF0 50(REGD) (CUSIP H5820Q150) INVESTMENT ACTIVITY	2,800 000	107,110 30	(4,000 000)	(117,375 31)	148,895 66	31,320 35
NOVELL COM USD0 10 (CUSIP 670006105) INVESTMENT ACTIVITY	12,700 000	28,058 11	(69,400 000)	(153,388 37)	154,830 07	1,261 70
NOVELLUS SYS INC COM NPV (CUSIP 670008101) INVESTMENT ACTIVITY	0 000		(7,300 000)	(243,555 01)	223,522 18	(20,032 83)
NPS PHARMACEUTICAL COM STK USD0 01 (CUSIP 62936P103) INVESTMENT ACTIVITY	0 000		(11 900 000)	(357,379 80)	223,844 14	(133,535 46)
NTT DOCOMO NPV (CUSIP U6696N102) INVESTMENT ACTIVITY	0 000		(164 000)	(408,483 71)	326,155 16	(82,328 55)
NUMICO (KON) NV CVA(PART-EXCH)EUR 25 (ISIN NL0000375558) INVESTMENT ACTIVITY	0 000		(500 000)	(11,842 81)	6,164 50	(5,678 31)
O2MICRO INTL LTD COM STK USD0 001 (CUSIP G6797E106) INVESTMENT ACTIVITY	0 000		(13,000 000)	(263,819 84)	138,007 78	(127,811 88)
OAK TECHNOLOGY INC COM STK USD0 01 (CUSIP 671802106) INVESTMENT ACTIVITY	0 000		(11,700 000)	(165,855 75)	47,720 00	(118,135 75)

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EQUITIES continued						
QAO TECHNOLOGY SOLUTIONS INC COM (CUSIP 67082B105) INVESTMENT ACTIVITY	34,600 000	57,096 50	0 000		0 00	0 00
OCULAR SCIENCES COM STK USD0 001 (CUSIP 675744106) INVESTMENT ACTIVITY	15,400 000	195,794 05	0 000		0 00	0 00
OFFICEMAX INC COM STK USD0 01 (CUSIP 67622M108) INVESTMENT ACTIVITY	0 000		(11,100 000)	(65,629 10)	68,878 03	3,248 93
OMNICELL INC COM (CUSIP 68213N109) INVESTMENT ACTIVITY	0 000		(40,600 000)	(246,711 71)	115,756 09	(130,955 62)
OMRON CORP JPY50 (ISIN JP3197800000) INVESTMENT ACTIVITY	0 000		(6 000 000)	(81,603 02)	88,669 47	7,066 45
ONEOK INC COM NPV (CUSIP 682680103) INVESTMENT ACTIVITY	31 800 000	546,150 48	0 000		0 00	0 00
ONESOURCE INFORMATION SVCS INC USD0 01 (CUSIP 68272J106) INVESTMENT ACTIVITY	4,700 000	30,133 46	(30,100 000)	(264,955 07)	193,018 81	(71,936 26)
ORACLE CORP COM STK (CUSIP 68389X105) INVESTMENT ACTIVITY	32,400 000	367,691 40	0 000		0 00	0 00
ORIX CORP COM STK (CUSIP J61933123) INVESTMENT ACTIVITY	300 000	18,978 27	0 000		0 00	0 00
ORIX CORPORATION SPON ADR REP 1/2 ORD JPY50 (CUSIP 686330101) INVESTMENT ACTIVITY	0 000		(7,000 000)	(299 400 38)	200,929 95	(98,470 43)
OSHKOSH TRUCK CORP CLASS'B' COM US 0 01 (CUSIP 688239201) INVESTMENT ACTIVITY	0 000		(4,200 000)	(153,043 33)	256,129 37	103,086 04
OSI PHARMACEUTICALS COM US 0.01 (CUSIP 671040103) INVESTMENT ACTIVITY	0 000		(7,700 000)	(396,625 76)	130,365 00	(266,260 76)
OTE SA COM STK EUR2.39 (CUSIP X3258B102) INVESTMENT ACTIVITY	0 000		(25,700 000)	(394,739 83)	282,352 64	(112,387 19)
P F CHANGS CHINA B COM STK USD0 001 (CUSIP 69333Y108) INVESTMENT ACTIVITY	0 000		(4,400 000)	(122,422 70)	167,673 45	45,250 75

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EQUITIES continued						
PACIFIC CAP BANCORP NEW COM (CUSIP 6940P111) INVESTMENT ACTIVITY	3,934 000	99,002 35	(13,700 000)	(338,187 61)	379,820 95	43,653 34
PACKAGING CORP AMER COM STK USD 01 (CUSIP 695198109) INVESTMENT ACTIVITY	27,200 000	457,813 60	0 000		0 00	0 00
PANAMERICA BEV CLASS'A'COM STK USD0 01 (INTERNAL P74823108) INVESTMENT ACTIVITY	0 000		(24,600 000)	(444,769 11)	508,744 54	81,975 43
PEABODY ENERGY COM STK USD0 01 (CUSIP 704549104) INVESTMENT ACTIVITY	7,600 000	214,833 48	0 000		0 00	0 00
PEARSON ORD (ISIN GB0006776081) CORPORATE ACTIONS INVESTMENT ACTIVITY	518 000 9,900 000		0 000 (3,100 000)		0 00 (59,743 48)	0 00 (31,581 69)
PEDISTRIX MED COM STK (CUSIP 705324101) INVESTMENT ACTIVITY	700 000	21,406 09	(100 000)	(2,962 73)	3,918 51	955 78
PEETS COFFEE COM STK NPV (CUSIP 705560100) INVESTMENT ACTIVITY	0 000		(15,500 000)	(133,744 08)	217,716 92	83,972 84
PENNEY (JC) COM (CUSIP 708160106) INVESTMENT ACTIVITY	15,000 000	290,187 81	(11,700 000)	(271,504 35)	279,940 98	8,438 61
PEP BOYS MM&J (CUSIP 713278109) INVESTMENT ACTIVITY	30,900 000	348,518 90	0 000		0 00	0 00
PEPSIAMERICAS INC COM STK (CUSIP 71343P200) INVESTMENT ACTIVITY	0 000		(8,400 000)	(92,097 92)	84 861 44	(7,236 48)
PEPSICO INC COM (CUSIP 713448108) INVESTMENT ACTIVITY	5 500 000	217,643 00	0 000		0 00	0 00
PERFORMANCE FOODS COM STK USD0 01 (CUSIP 713755106) INVESTMENT ACTIVITY	14,900 000	455,908 84	0 000		0 00	0 00
PERRIGO COM NPV COM STK NPV (CUSIP 714290103) INVESTMENT ACTIVITY	11,631 000	133,727 81	(34,700 000)	(417,153 17)	451,798 04	34,844 87

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EQUITIES continued						
PETROLEO BRASILEIR REPS ONE COM SHARE (CUSIP 71654V408) INVESTMENT ACTIVITY	0 000		(24,200 000)	(580,800 00)	323,302 23	(257,497 77)
PFIZER INC. COM USD0.05 (CUSIP 717081103) INVESTMENT ACTIVITY	0 000		(12,600 000)	(379,748 54)	372,948 78	(6,799 78)
PHARMACEUTICAL RES COM USD0 01 (CUSIP 717125108) INVESTMENT ACTIVITY	0 000		(5,200 000)	(133,949 72)	144,050 81	10,101 09
PHILA SUBURBAN CORP COM USD0 50 (CUSIP 718009608) INVESTMENT ACTIVITY	17,600 000	361,891 38	(1,600 000)	(24,858 62)	31,968 63	7,110 01
PHILADELPHIA CONSO CM STK NPV (CUSIP 717528103) INVESTMENT ACTIVITY	300 000	10,992 67	(2,900 000)	(104,828 17)	98,611 63	(6,018 54)
PHILIPS ELETRONICS COM STK EURO.20 (CUSIP N6983Q147) INVESTMENT ACTIVITY	0 000		(8,800 000)	(209,390 09)	120,414 73	(88,975 36)
PITTSION BRINKS COMSTK USD1 (CUSIP 725701106) INVESTMENT ACTIVITY	48,200 000	845,217 18	(34,200 000)	(730,789 37)	688,776 04	(42,013 33)
PLANAR SYSTEM COM STK NPV (CUSIP 726900103) INVESTMENT ACTIVITY	16,500 000	269,446 44	(23,900 000)	(501 912 05)	380,350 46	(141,561 59)
PLATINUM UNDERWRIT COM STK USD0 01 (CUSIP G7127P100) INVESTMENT ACTIVITY	2,700 000	60,750 00	0 000		0 00	0 00
PMI GROUP INC COM STK NPV (CUSIP 69344M101) INVESTMENT ACTIVITY	4,800 000	150,812 16	0 000		0 00	0 00
POLYCOM INC COM NPV (CUSIP 73172K104) INVESTMENT ACTIVITY	0 000		(28,200 000)	(552,571 34)	258,357 59	(294,213 75)
PORTFOLIO RECOVERY COM USD0 01 (CUSIP 73640Q105) INVESTMENT ACTIVITY	1 700 000	22 100 00	(1,700 000)	(22,100 00)	25,887 66	3,787 66
PORTUGAL TELECOM S COM STK (CUSIP X6769Q104) INVESTMENT ACTIVITY	17,300 000	128,270 20	0 000		0 00	0 00

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EQUITIES continued						
PRAXAIR INC (CUSIP 74005P104) INVESTMENT ACTIVITY	0 000		(2,700 000)	(108,678 73)	150,962 98	44,288 25
PRECISE SOFTWARE COM (CUSIP M41450103) INVESTMENT ACTIVITY	2,800 000	33,478 70	(25,300 000)	(446,210 56)	417,050 32	(29,160 24)
PRESIDENTIAL LIFE COM USD0 01 (CUSIP 740884101) INVESTMENT ACTIVITY	0 000		(30,700 000)	(588,587 71)	381,606 20	(204,981 51)
PROCTER GAMBLE COM STK NPV (CUSIP 742718109) INVESTMENT ACTIVITY	1,300 000	114,517 00	0 000		0 00	0 00
PROGRESS SOFTWARE COM USD0 01 (CUSIP 743312100) INVESTMENT ACTIVITY	8,300 000	114,388 89	(8,300 000)	(114,388 89)	122,114 82	7,745 73
PROMISE CO Y50 (CUSIP J64083108) INVESTMENT ACTIVITY	0 000		(3,600 000)	(238,673 98)	149,978 88	(86,697 12)
PROVIDENT BKSHARES COM (CUSIP 743859100) INVESTMENT ACTIVITY	5,000 000	104,314 80	(2,000 000)	(39,650 46)	45,380 55	5,730 09
PROVINCE HEALTHCARE CO COM (CUSIP 743977100) INVESTMENT ACTIVITY	200 000	3,155 28	(1,900 000)	(37,104 71)	28,978 37	(8,126 34)
PRUDENTIAL (CUSIP G72899100) INVESTMENT ACTIVITY	5,000 000	40 147 21	0 000		0 00	0 00
PRUDENTIAL FINANCI COM USD0 01 (CUSIP 744320102) INVESTMENT ACTIVITY	900 000	23,328 00	0 000		0 00	0 00
PTEK HLDGS INC COM (CUSIP 69366M104) INVESTMENT ACTIVITY	43,100 000	168,932 51	(185,800 000)	(850,350 02)	790,507 14	140,157 12
Q B E INSURANCE COM STK (ISIN AU000000QBE9) INVESTMENT ACTIVITY	0 000		(39,931 000)	(139,835 35)	181,879 65	21,844 30
QUANEX CORP COM US 0 50 (CUSIP 747820102) INVESTMENT ACTIVITY	10,000 000	321,044 38	0 000		0 00	0 00

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EQUITIES continued						
QUEST DIAGNOSTICS COM USD0 01 (CUSIP 74834L100) INVESTMENT ACTIVITY	2 200 000	123,794 00	(2,200 000)	(123 794 00)	131,631 93	7 837 93
RADIAN GROUP INC COMS STK USD0 001 (CUSIP 750238101) INVESTMENT ACTIVITY	400 000	13 069 28	0 000		0 00	0 00
RADIO ONE INC COM STK USD0 001 (CUSIP 750409405) INVESTMENT ACTIVITY	0 000		(16,900 000)	(297,983 98)	257,533 59	(40,450 39)
RATIONAL SOFTWARE COM USD0 01 (CUSIP 75409P202) INVESTMENT ACTIVITY	2 200 000	18,566 22	(2,200 000)	(18 566 22)	22,747 31	6,181 09
RECKITT BENCKISER INC COM STK ORD 10 (ISIN GB0007278715) CORPORATE ACTIONS INVESTMENT ACTIVITY	310 000 0 000		0 000 (2,500 000)		0 00 45,940 70	0 00 18,955 25
RECKSON ASSOCIATED COM STK USD0 01 (CUSIP 75621K106) INVESTMENT ACTIVITY	8,700 000	174,776 18	(12,100 000)	(272,597 13)	252,923 32	(19 673 81)
REINSURANCE GROUP COM USD0 01 (CUSIP 759351109) INVESTMENT ACTIVITY	8,400 000	228,610 93	0 000		0 00	0 00
REMEC INC COM (CUSIP 759543101) INVESTMENT ACTIVITY	20,700 000	88,133 08	(15,700 000)	(140,639 16)	58,294 82	(82 344 34)
RENAULT ORD (ISIN FR0000131906) INVESTMENT ACTIVITY	1,500 000	73,886 39	0 000		0 00	0 00
RENT - WAY INC COM STK NPV (CUSIP 76009U104) INVESTMENT ACTIVITY	75,900 000	288,706 30	0 000		0 00	0 00
REP BANCORP INC COM US 5 (CUSIP 760282103) CORPORATE ACTIONS INVESTMENT ACTIVITY	6,170 000 1,200 000		0 000 0 000		0 00 0 00	0 00 0 00
REUTERS GROUP COM STK GBP0.25 (ISIN GB0002289139) INVESTMENT ACTIVITY	25,000 000	80,005 09	0 000		0 00	0 00

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EQUITIES continued						
ROCHE HLDG GENUSSSCHEINE NPV (CUSIP H69293217) INVESTMENT ACTIVITY	0 000		(2,400 000)	(249,069 97)	172,443 23	(76,626 74)
ROHM CO (CUSIP J65328122) INVESTMENT ACTIVITY	300 000	38,032 19	(300 000)	(50,913 41)	39,829 40	(11,084 01)
ROLLS ROYCE ORD COM STK ORD GBP0.20 (CUSIP G76311102) SECURITY TRANSFERS	7,066 000		0 000		0 00	0 00
ROYAL BK SCOTLAND (CUSIP G76891111) INVESTMENT ACTIVITY	16,000 000	322,117 80	(5,200 000)	(112,416 57)	121,744 31	9,327 74
ROYAL DUTCH PETROL NLG1 25 (CUSIP 780257804) INVESTMENT ACTIVITY	1,400 000	60,143 27	(7,200 000)	(412,645 46)	320,896 96	(91,748 50)
ROYAL DUTCH PETROL ORD NLG1 25 (INTERNAL N76277172) INVESTMENT ACTIVITY	7,600 000	328,529 40	0 000		0 00	0 00
RYDER SYS COM (CUSIP 783549108) INVESTMENT ACTIVITY	7,800 000	207,809 94	(7,800 000)	(207,809 94)	178,813 74	(28,996 20)
SAIPEM COM STK EUR1 00 (CUSIP T82000117) INVESTMENT ACTIVITY	63,000 000	380,949 50	0 000		0 00	0 00
SAMSUNG ELECTRONIC GDS(REPR 1/2 COM SHS)(144A) (CUSIP 796050888) INVESTMENT ACTIVITY	0 000		(1,000 000)	(116,726 14)	137,519 00	20,792 86
SANDVIK AB COM STK SEK 6 (ISIN SE0000667891) INVESTMENT ACTIVITY	300 000	6,791 55	0 000		0 00	0 00
SANMINA CORP COM STK USD0 01 (CUSIP 800907107) INVESTMENT ACTIVITY	3,900 000	18,454 36	0 000		0 00	0 00
SANOPI-SYNHELABO COM STK (CUSIP F5548N101) INVESTMENT ACTIVITY	4,000 000	233,224 92	0 000		0 00	0 00
SAP AG ADR-EACH 3 REP 10RD PFD (CUSIP 803054204) INVESTMENT ACTIVITY	0 000		(1,500 000)	(39,026 96)	35,668 92	(3,358 04)

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EQUITIES continued						
SAXON CAPITAL INC COM (CUSIP 80556P302) INVESTMENT ACTIVITY	1,600 000	19,839 69	(6,400 000)	(102,138 77)	76,301 65	(25 837 12)
SBC COMM INC COM USD1 (CUSIP 78387G103) INVESTMENT ACTIVITY	1,500 000	30,142 50	(12,800 000)	(337,247 74)	329,974 04	(7,273 70)
SCHERING AG NPV (CUSIP D67334108) INVESTMENT ACTIVITY	5,500 000	219 004 09	(900 000)	(46,461 52)	40,495 63	(7,965 89)
SCHLUMBERGR COM COM STK (CUSIP 806857108) INVESTMENT ACTIVITY	0 000		(5,700 000)	(280,041 00)	216,080 49	(63,960 51)
SCHNEIDER ELEC SA EUR 8 (CUSIP F86921107) INVESTMENT ACTIVITY	3,000 000	138,158 61	(9,900 000)	(618,833 13)	445,740 23	(173,092 90)
SCIENTIFIC-ATLANTA COM STK USD.5 (CUSIP 808655104) INVESTMENT ACTIVITY	0 000		(12,600 000)	(178,475 76)	152,203 41	(26,272 35)
SELECT MEDICAL COR COM STK USD0 01 (CUSIP 816196109) INVESTMENT ACTIVITY	0 000		(400 000)	(6,054 05)	4,877 76	(1,076 29)
SEMITOOL COM STK NPV (CUSIP 816909105) INVESTMENT ACTIVITY	0 000		(35,700 000)	(458,882 26)	185,869 44	(273,012 82)
SEMTECH CORP COM USD0 01 (CUSIP 816850101) INVESTMENT ACTIVITY	2,100 000	30,919 08	(2,100 000)	(30,919 08)	32,557 20	1,638 12
SENSYS TECHNOLOGIES INC COM (CUSIP 81726S101) INVESTMENT ACTIVITY	21,400 000	178,791 47	(11,300 000)	(90,768 04)	122,588 84	31,820 80
SEPRACOR COM USD (CUSIP 817315104) INVESTMENT ACTIVITY	1,200 000	14,222 43	0 000		0 00	0 00
SEROLOGICAL CORP COM STK NPV (CUSIP 817523103) INVESTMENT ACTIVITY	8,000 000	65,170 80	(8,000 000)	(65,170 80)	79,716 90	14,546 10
SHERWIN-WILLIAMS (CUSIP 824348106) INVESTMENT ACTIVITY	0 000		(1,500 000)	(42,144 43)	41,668 74	(475 69)

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EQUITIES continued						
SHIMAMURA JPY50 (CUSIP J72208101) INVESTMENT ACTIVITY	1,200 000	65,334 90	0 000		0 00	0 00
SHIN-ETSU CHEM CO (INTERNAL J72810120) INVESTMENT ACTIVITY	0 000		(2,400 000)	(88,252 32)	82,753 32	(3,499 00)
SHIRE PHARMA GROUP ORD (ISIN GB0007998031) INVESTMENT ACTIVITY	0 000		(12,000 000)	(175,486 12)	94,143 60	(81,342 52)
SHISEIDO CO JPY50 (ISIN JP3351600006) INVESTMENT ACTIVITY	13,000 000	153,842 60	(3,000 000)	(39,298 58)	37,400 44	(1,898 14)
SHUFFLE MASTER INC (INTERNAL 825549108) INVESTMENT ACTIVITY	0 000		(2,900 000)	(48,555 42)	50,680 90	4,125 48
SIEBEL SYSTEMS COM (CUSIP 826170102) INVESTMENT ACTIVITY	3,400 000	29,238 97	0 000		0 00	0 00
SIEMENS AG NPV (REGD) (CUSIP D69671218) INVESTMENT ACTIVITY	7,700 000	317,783 34	(600 000)	(35,836 47)	27,161 90	(8,674 57)
SILGAN HLDGS INC COM STK USD0 01 (CUSIP 827048109) INVESTMENT ACTIVITY	20,300 000	385,982 77	(4,800 000)	(88,840 30)	118,781 41	29,941 11
SILICON LABS INC COM STK USD0 01 (CUSIP 826918102) INVESTMENT ACTIVITY	23,400 000	551,478 58	0 000		0 00	0 00
SIMPSON MFG CO INC COM STK NPV (CUSIP 829073105) INVESTMENT ACTIVITY	0 000		(14,400 000)	(334,480 05)	460,258 22	125 778 17
SIMULA INC COM STK US 0 01 (CUSIP 829206101) INVESTMENT ACTIVITY	58,800 000	104 261 11	0 000		0 00	0 00
SINGAPORE AIR (LR) (CUSIP V80178110) INVESTMENT ACTIVITY	20,000 000	127,759 49	0 000		0 00	0 00
SIPEX CORP COM STK USD0 01 (CUSIP 829909100) INVESTMENT ACTIVITY	194,300 000	453,822 83	(53 000 000)	(337,201 42)	167,083 32	(170,118 10)

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EQUITIES continued						
SKECHERS U S A INC CL'A' COM STK USD0 001 (CUSIP 830566105) INVESTMENT ACTIVITY	0 000		(34,400 000)	(888,752 06)	312,125 68	(376,626 40)
SKY FINANCIAL GROUP INC COM STK NPV (CUSIP 83080P103) INVESTMENT ACTIVITY	7,600 000	151 837 30	0 000		0 00	0 00
SKYWEST INC COM NPV (CUSIP 830879102) INVESTMENT ACTIVITY	10,300 000	118,918 63	0 000		0 00	0 00
SKYWORKS SOLUTIONS COM STK USD0.25 (CUSIP 83088M102) INVESTMENT ACTIVITY	48,800 000	356,343 70	0 000		0 00	0 00
SL GREEN REALTY CO COM STK USD0 01 (CUSIP 78440X101) INVESTMENT ACTIVITY	16,100 000	472,897 98	(1,200 000)	(35,247 05)	37,786 88	2,539 81
SMC CORP JPY50 (CUSIP J75734103) INVESTMENT ACTIVITY	6,300 000	560,939 95	0 000		0 00	0 00
SMITH & NEPHEW ORD 12 2/8P (CUSIP G82343184) INVESTMENT ACTIVITY	0 000		(5,600 000)	(20,550 36)	33 858 87	13,306 51
SHAP-ON INC (CUSIP 833034101) INVESTMENT ACTIVITY	18,200 000	438,073 51	(6,000 000)	(135,119 77)	170,963 90	35,844 13
SOCIETE GENERALE ACCEPTANCE NV COMMON STOCK EUR1 25 (CUSIP F43838141) INVESTMENT ACTIVITY	10,400 000	540,483 41	0 000		0 00	0 00
SOLETRON CORP (CUSIP 834182107) INVESTMENT ACTIVITY	16,100 000	54,504 40	0 000		0 00	0 00
SONY CORP (ISIN JP3435000009) INVESTMENT ACTIVITY	0 000		(2,800 000)	(115,705 18)	118,938 59	3,233 41
SOUTHERN CO COM (CUSIP 842587107) INVESTMENT ACTIVITY	15,400 000	427,658 00	(4,900 000)	(138,073 00)	139 376 30	3,303 30
SOUTHWEST BANCORP COM STK (CUSIP 84476R109) INVESTMENT ACTIVITY	0 000		(14,800 000)	(494,619 63)	427,374 14	(67,245 49)
SOVEREIGN BANCORP COM (CUSIP 845905108) INVESTMENT ACTIVITY	0 000		(4,000 000)	(61,114 09)	56,638 29	(4,475 80)

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EQUITIES continued						
SPINNAKER EXPL CO COM STK (CUSIP 84855W109)	8,300 000	218,320 86	(29,100 000)	(1,079,956 78)	594,842 43	(485,314 35)
INVESTMENT ACTIVITY						
SS & C TECHNOLOGIE COM NPV (CUSIP 85227Q100)	0 000		(26,500 000)	(320,605 28)	220,343 95	(100,261 33)
INVESTMENT ACTIVITY						
ST JUDE MEDICAL COM USD0 10 (CUSIP 780949103)	0 000		(500 000)	(19,847 16)	18,648 41	(3,000 75)
INVESTMENT ACTIVITY						
STAMPS COM INC COM (CUSIP 852857101)	199,100 000	852,328 28	0 000		0 00	0 00
INVESTMENT ACTIVITY						
STANCORP FIN CORP COM STK (CUSIP 852891100)	0 000		(5,100 000)	(281,683 71)	252,343 46	(29,340 25)
INVESTMENT ACTIVITY						
STAPLES INC COM (CUSIP 855030102)	19,800 000	284,522 04	(6,500 000)	(93,403 70)	97,387 21	3,983 51
INVESTMENT ACTIVITY						
STMICROELECTRONICS N V COM STK EUR1 04 (CUSIP N79112103)	4,600 000	87,925 50	0 000		0 00	0 00
INVESTMENT ACTIVITY						
STMICROELECTRONICS NY REG SHS (CUSIP 861012102)	0 000		(3,700 000)	(138,443 44)	89,109 31	(47,334 13)
INVESTMENT ACTIVITY						
STORAGE TECH COM (CUSIP 862112000)	16,200 000	360,688 20	0 000		0 00	0 00
INVESTMENT ACTIVITY						
STRD CHARTERED BK COM STK (CUSIP G84228157)	1,619 000		0 000		0 00	0 00
CORPORATE ACTIONS	0 000		(39,200 000)	(427,283 74)	461,043 70	33,779 96
INVESTMENT ACTIVITY						
SUMITOMO RTLY&DEV (CUSIP J77841112)	0 000		(15,000 000)	(73,817 60)	65,671 41	(8,146 19)
INVESTMENT ACTIVITY						
SUNCOR ENERGY CMN STK (ISIN CA8872291066)	3,400 000	59,892 93	0 000		0 00	0 00
INVESTMENT ACTIVITY						
SUNCOR ENERGY COMMON STOCK NPV (CUSIP 867229106)	0 000		(2,200 000)	(32,922 97)	36,116 97	3,194 00
INVESTMENT ACTIVITY						

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EQUITIES continued						
SUNGARD DATA SYS COM USD0 01 (CUSIP 867363103)	23,800 000	450,713 94	0 000		0 00	0 00
INVESTMENT ACTIVITY						
SUPERTEX INC COM NPV (CUSIP 868532102)	21,400 000	286,272 05	(26,700 000)	(517,216 82)	294,758 82	(222 458 00)
INVESTMENT ACTIVITY						
SURMODICS INC COM (CUSIP 868873100)	0 000		(8,000 000)	(350,443 42)	220,022 16	(130,421 26)
INVESTMENT ACTIVITY						
SUZUKI MOTOR CORP (ISIN JP3397200001)	8,000 000	85,529 65	0 000		0 00	0 00
INVESTMENT ACTIVITY						
SWIFT ENERGY CO COM US 0 01 (CUSIP 870738101)	0 000		(20,000 000)	(237,307 22)	241,850 02	4,542 80
INVESTMENT ACTIVITY						
SWIFT TRANSPN COM USD0 001 (CUSIP 870756103)	48,200 000	744,149 43	(8,900 000)	(150,509 08)	179,896 84	29,387 76
INVESTMENT ACTIVITY						
SWIRE PACIFIC 'A' (ISIN HK0019000162)	0 000		(28,500 000)	(169,309 73)	112,909 31	(56,400 42)
INVESTMENT ACTIVITY						
SWISS RENINSURANCE COM STK CHF0 1 (CUSIP H84048137)	415 000	30,727 35	0 000		0 00	0 00
INVESTMENT ACTIVITY						
SWISSCOM AG CHF25 (CUSIP H8398N104)	480 000	134,259 12	(1,000 000)	(376,507 87)	309,782 82	(66,725 25)
INVESTMENT ACTIVITY						
SYLVAN LEARNING SY COM STK USD0 01 (CUSIP 871389101)	0 000		(10,900 000)	(274,817 86)	162,726 56	(112,091 30)
INVESTMENT ACTIVITY						
SYNTHESE STRATEC INC COM STK (ISIN US87162M1027)	217 000	129,839 27	0 000		0 00	0 00
INVESTMENT ACTIVITY						
TAIWAN SEMICONDUCT ADS REP 5 ORD TWD10 (CUSIP 874039100)	42,000 000	301,308 00	(3,500 000)	(42,149 10)	29,259 11	(12,889 99)
INVESTMENT ACTIVITY						
TAKE-TWO INTER COM STK USD0 01 (CUSIP 874054109)	7,500 000	212,186 53	(15,000 000)	(347,445 78)	365,895 35	16,449 57
INVESTMENT ACTIVITY						

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EQUITIES continued						
TAKEDA CHEM INDSTR (CUSIP J81281115) INVESTMENT ACTIVITY	0 000		(11,000 000)	(539,407 07)	462,218 16	(77,190 91)
TARGET CORP COM STK USD 1667 (CUSIP 87612E106) INVESTMENT ACTIVITY	0 000		(10,500 000)	(345,245 94)	307,215 73	(38 030 21)
TAUBMAN CENTRES COM USD0 01 (CUSIP 876664103) INVESTMENT ACTIVITY	10,700 000	175,480 00	0 000		0 00	0 00
TDK CORP COM STK (INTERNAL J82141136) INVESTMENT ACTIVITY	0 000		(6,000 000)	(688,277 30)	257,396 14	(428,881 16)
TECH DATA CORP COM USD0 0015 (CUSIP 878237106) INVESTMENT ACTIVITY	6,900 000	225 644 99	0 000		0 00	0 00
TECHN-TECHNIP NPV (ISIN FR0000131708) INVESTMENT ACTIVITY	0 000		(6,707 000)	(867,391 80)	375,417 51	(491,974 29)
TECO ENERGY INC COM USD1 (CUSIP 872375100) INVESTMENT ACTIVITY	8,000 000	88,000 00	(8,000 000)	(88,000 00)	103,315 65	15,315 65
TELECOM CORP (ISIN NZTELE0001S4) INVESTMENT ACTIVITY	112,900 000	238,381 82	(28,300 000)	(59,748 80)	70,218 08	10,487 28
TELECOM ITALIA SPA COM STK EUR 0 55 (ISIN IT0001127437) INVESTMENT ACTIVITY	0 000		(28,800 000)	(172,179 18)	148,851 78	(23,527 40)
TELEFON ESPANA ADR (CUSIP 879382208) INVESTMENT ACTIVITY	0 000		(5,591 000)	(245,602 28)	167,177 94	(78 424 34)
TELEFONICA SA COM STK (CUSIP E90183182) CORPORATE ACTIONS	1,084 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	20,900 000	217,463 26	(3,600 000)	(50,438 83)	37 388 43	(13 050 40)
TELEFONICA SA COM STK EUR (CUSIP E90183620) CORPORATE ACTIONS	1,084 000		(1,084 000)		0 00	0 00
INVESTMENT ACTIVITY	20,000 000	130,922 51	0 000		0 00	0 00

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EQUITIES continued						
TENET HEALTHCARE CORPORATION COM (CUSIP 88033G100) INVESTMENT ACTIVITY	0 000		(17,100 000)	(628,302 08)	373,458 61	(254,843 47)
TERADYNE INC COM USD0 125 (CUSIP 880770102) INVESTMENT ACTIVITY	2,300 000	23,714 00	0 000		0 00	0 00
TESCO PLC ORD 5P (ISIN GB0008847096) INVESTMENT ACTIVITY	88,000 000	236,401 79	0 000		0 00	0 00
TEVA PHARM ADR (CNV 10 ORD NIS0 01) (CUSIP 881624209) INVESTMENT ACTIVITY	0 000		(11,100 000)	(597,593 49)	746,032 19	148,438 70
SECURITY TRANSFERS	7,200 000		0 000		0 00	0 00
TEXAS INSTRMNT COM (CUSIP 882508104) INVESTMENT ACTIVITY	27,700 000	481,105 00	0 000		0 00	0 00
TEXAS REGIONAL COM STK USD1 (CUSIP 882673106) INVESTMENT ACTIVITY	2,900 000	95,617 00	(2,900 000)	(95,617 00)	105,475 10	9,858 10
TEXTRON COM (CUSIP 883203101) INVESTMENT ACTIVITY	2,400 000	88,967 04	0 000		0 00	0 00
TF1 TELEVISION COM STK EUR0.20 (CUSIP F91255103) INVESTMENT ACTIVITY	0 000		(2,600 000)	(32,348 53)	61,563 44	29,214 91
THERASENSE INC COM (CUSIP 883381105) INVESTMENT ACTIVITY	0 000		(15,600 000)	(332,878 91)	103,670 67	(229,208 24)
THERMA-WAVE INC COM STK USD0 01 (CUSIP 88343A108) INVESTMENT ACTIVITY	0 000		(22,400 000)	(465,907 11)	24,884 67	(461,022 44)
THOMSON COM STK EUR3 75 (ISIN FR0000184533) INVESTMENT ACTIVITY	0 000		(1,400 000)	(29,943 70)	24,537 62	(5 406 08)
THORATEC LABS CORP COM NEW (CUSIP 885175307) INVESTMENT ACTIVITY	46,100 000	367,326 03	(23,400 000)	(168,738 60)	218,083 13	49,344 53
T HQ INC COM STK USD0 0001 (CUSIP 872443403) INVESTMENT ACTIVITY	33,400 000	468,217 09	(42,800 000)	(809,503 37)	503,997 02	(305,506 35)

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EQUITIES continued						
THYSSEN KRUPP AG COM STK (ISIN DE0007500001) INVESTMENT ACTIVITY	0 000		(17,600 000)	(268,058 52)	194,679 01	(73,379 51)
TIMKEN CO COM (CUSIP 887389104) INVESTMENT ACTIVITY	0 000		(2,100 000)	(38,045 65)	40,045 79	2,000 14
TITAN CORP COM STK USD0 01 (CUSIP 888268103) INVESTMENT ACTIVITY	119,400 000	1,184,405 43	(31,200 000)	(338 835 12)	359,080 51	22,145 39
TJX COS INC (NEW) (CUSIP 872540109) INVESTMENT ACTIVITY	8,200 000	168,528 04	(2,300 000)	(41,440 45)	48,665 59	5,225 14
TOKYO ELEC PWR (CUSIP J86914108) INVESTMENT ACTIVITY	0 000		(3,100 000)	(75,621 66)	60,899 50	(14,722 16)
TOKYO ELECTRON (CUSIP J86957115) INVESTMENT ACTIVITY	1,500 000	63,650 45	(3,600 000)	(118,909 66)	158,398 62	41,488 86
TOM BROWN INC COM USD0 10 (CUSIP 115660201) INVESTMENT ACTIVITY	14,600 000	360,456 48	0 000		0 00	0 00
TOMRA SYSTEMS ASA COM STK NOK1 (ISIN NO0005668905) INVESTMENT ACTIVITY	0 000		(5,800 000)	(56,281 81)	47,830 25	(8,651 56)
TOO INC COM STK (CUSIP 890333107) INVESTMENT ACTIVITY	1,200 000	29,178 96	0 000		0 00	0 00
TORONTO DOMINION COM NPV (CUSIP 891160509) INVESTMENT ACTIVITY	0 000		(2,100 000)	(57,810 13)	46,834 46	(10,775 67)
TOTAL FINA ELF 'B' SHS (CUSIP F92124100) INVESTMENT ACTIVITY	1,200 000	165,398 55	(1,200 000)	(165,495 58)	160,810 13	(4,685 45)
TOTAL FINA ELF SA ADR CONV 1/2 SHS EUR10 (CUSIP 89151E109) INVESTMENT ACTIVITY	0 000		(1,200 000)	(69,137 21)	83,325 49	14,188 28
TRACK DATA CORP COM USD0 01 (CUSIP 891918104) INVESTMENT ACTIVITY	0 000		(113,200 000)	(269,455 37)	44,088 07	(225,367 30)
TRAVELERS COM STK USD0 01 (CUSIP 89420G109) INVESTMENT ACTIVITY	0 000		(3,605 000)	(66 982 72)	51,130 88	(15,831 84)

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EQUITIES continued						
TRAVELERS PPTY CAS CORP COM STK CL B (CUSIP 89420G406) INVESTMENT ACTIVITY	15,966 000	219,524 12	(3,175 000)	(84,005 84)	44,681 52	(39,324 32)
TREDEGAR INDS COM STK NPV (CUSIP 894650100) INVESTMENT ACTIVITY	50,400 000	659,779 93	0 000		0 00	0 00
TRIAD HOSPITALS INC COM STOCK USD0 01 (CUSIP 89579K109) INVESTMENT ACTIVITY	300 000	9,748 48	(5,100 000)	(163,538 80)	151,859 48	(11,679 32)
TRIDENT MICROSYSTEM COM STK USD0 01 (CUSIP 895919108) INVESTMENT ACTIVITY	37,100 000	109,707 23	(122,100 000)	(741,600 63)	368,957 17	(372,643 48)
TRIMERIS INC COM (CUSIP 896263100) INVESTMENT ACTIVITY	10,200 000	472,546 11	(1,900 000)	(88,023 30)	78,021 14	(10,002 16)
UBS AG COM STK CHF2 80 (ISIN CH0012032030) INVESTMENT ACTIVITY	12,143 000	587,144 74	0 000		0 00	0 00
UCBH HOLDINGS INC COM (CUSIP 90262T308) INVESTMENT ACTIVITY	2,500 000	104,878 33	(2,500 000)	(104,878 33)	105,278 07	399 74
UFJ HLDGS JPY50000 (CUSIP J9400N106) INVESTMENT ACTIVITY	0 000		(32 000)	(186,666 72)	68,137 29	(118,529 43)
UNICREDITO ITALIANO COM STK EURO 5 (ISIN IT0000064854) INVESTMENT ACTIVITY	0 000		(15,600 000)	(76,736 52)	60,979 57	(15,756 85)
UNILEVER NV N Y SHS NEW (CUSIP 904784709) INVESTMENT ACTIVITY	0 000		(3,400 000)	(187,040 87)	209,505 68	22,464 81
UNILEVER ORD GBP0 014 (ISIN GB0005748735) INVESTMENT ACTIVITY	0 000		(41,400 000)	(295,353 02)	386,613 10	91,260 08
UNIT CORP COM USD0.20 (CUSIP 909218109) INVESTMENT ACTIVITY	3,600 000	67,659 68	0 000		0 00	0 00
UNITED HEALTHCARE GROUP INC COM (CUSIP 91324P102) INVESTMENT ACTIVITY	3,600 000	320,522 87	0 000		0 00	0 00

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EQUITIES continued						
UNITED OVERSEAS BK (CUSIP V96194127) INVESTMENT ACTIVITY	18,000 000	119,171 82	(15,000 000)	(102,051 87)	106,168 71	4,116 84
UNITED PARCEL SVCS CL B SHS (CUSIP 911312106) INVESTMENT ACTIVITY	2,000 000	124,200 00	(100 000)	(6,210 00)	5,984 06	(225 94)
UNITED SURGICAL PA COM STK USD0 01 (CUSIP 913016309) INVESTMENT ACTIVITY	1 200 000	23,175 04	0 000		0 00	0 00
UNITED TECHNGY COM COM USDS (CUSIP 913017109) INVESTMENT ACTIVITY	0 000		(6,200 000)	(302,978 54)	378,522 51	75,543 97
UNIVERSAL HLTH SVC CLASS'B' COM US 0 01 (CUSIP 913903100) INVESTMENT ACTIVITY	0 000		(6,100 000)	(260,104 00)	281,658 78	21,552 78
UPM-KYMMENE OY FIM10 (CUSIP X9518S108) INVESTMENT ACTIVITY	0 000		(4,000 000)	(111,247 04)	128,074 04	16,827 00
URBAN OUTFITTERS COM STK USD0 0001 (CUSIP 917047102) INVESTMENT ACTIVITY	300 000	8,357 95	(800 000)	(19,603 04)	18,805 99	(2,997 05)
US BANCORP COM STK USD0 01 (CUSIP 902973304) INVESTMENT ACTIVITY	3,200 000	65,280 00	(19,100 000)	(384,889 20)	403,054 38	18,185 18
US FREIGHTWAYS (CUSIP 916906100) INVESTMENT ACTIVITY	9,200 000	260,438 12	0 000		0 00	0 00
USEC COM STK USD0 1 (CUSIP 90333E108) INVESTMENT ACTIVITY	69,900 000	435 568 81	(21,900 000)	(134,579 73)	144,766 80	10,187 07
USHIO ELEC JPY50 (CUSIP J94456118) INVESTMENT ACTIVITY	0 000		(14,000 000)	(294,871 85)	147,106 20	(147,765 65)
UTD BANKSHARES INC COM STK USD2 50 (CUSIP 909907107) INVESTMENT ACTIVITY	8,600 000	244,036 89	0 000		0 00	0 00
UTD INDUSTRIAL CP COMMON USD1 00 (CUSIP 910671106) INVESTMENT ACTIVITY	30,200 000	430,180 78	(7,400 000)	(110,806 19)	149,131 22	38,325 03

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EQUITIES continued						
UTD NATURAL FOODS A SHS USD0 01 (CUSIP 911163103) INVESTMENT ACTIVITY	21,800 000	474,101 01	0 000		0 00	0 00
VEECO INSTRUMENTS COM STK USD0 01 (CUSIP 922417100) INVESTMENT ACTIVITY	0 000		(9,300 000)	(384,032 52)	141,325 59	(242,706 93)
VERITAS SOFTWARE COM STK US 0 01 (CUSIP 923436109) INVESTMENT ACTIVITY	1,000 000	16,590 55	(1,000 000)	(16,590 55)	17,838 96	1,248 41
VERIZON COMM COM (CUSIP 92343V104) INVESTMENT ACTIVITY	7,100 000	270,995 00	0 000		0 00	0 00
VESTA WIND SYSTEMS COM STK DKK1 (ISIN DK0010268606) INVESTMENT ACTIVITY	14,000 000	191,023 45	(3,100 000)	(78,575 18)	29 682 72	(48,892 44)
VIASYS HEALTHCARE COM USD0 01 (CUSIP 92553Q209) INVESTMENT ACTIVITY	12,300 000	185,256 33	(12,300 000)	(185,258 33)	183,348 42	(1,907 91)
VITAL SIGNS COM NPV (CUSIP 928469105) INVESTMENT ACTIVITY	0 000		(6,800 000)	(212,944 78)	207,191 65	(5,753 11)
VIVENDI UNIVERSAL COM STK EUR5.5 (CUSIP F7063C114) INVESTMENT ACTIVITY	7,500 000	79,360 19	0 000		0 00	0 00
VODAFONE GROUP ORD USD0 10 (CUSIP G9387S105) INVESTMENT ACTIVITY	0 000		(120,900 000)	(182,509 84)	231,098 15	48,588 31
VODAFONE GROUP PLC (CUSIP 92857W100) INVESTMENT ACTIVITY	0 000		(20,600 000)	(447,791 26)	379,385 44	(68,405 82)
VOLVO(AB) SEKS SER'B' (ISIN SE0000115446) INVESTMENT ACTIVITY	22,000 000	343,490 41	0 000		0 00	0 00
WACHOVIA CORP COM STK (CUSIP 929903102) INVESTMENT ACTIVITY	5,500 000	187,231 00	0 000		0 00	0 00
WASHINGTON MUT INC COM USD1 (CUSIP 939322103) INVESTMENT ACTIVITY	2,700 000	96,201 00	0 000		0 00	0 00

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EQUITIES continued						
WATSON PHARMS INC COM NPV (CUSIP 942883103) INVESTMENT ACTIVITY	800 000	17,560 09	0 000		0 00	0 00
WEBEX COMMUNICATION COM STK NPV (CUSIP 94757L109) INVESTMENT ACTIVITY	10,600 000	178,535 03	(25,200 000)	(547,566 61)	313,937 15	(233,629 46)
WELLA AG COM STK (ISIN DE0007765604) INVESTMENT ACTIVITY	0 000		(6,200 000)	(278,841 72)	288,149 27	7,307 55
WELLPOINT HLTH "A" COM USD0 01 (CUSIP 94973H108) INVESTMENT ACTIVITY	5,700 000	417,221 76	(1,700 000)	(129,543 89)	121,767 33	(7,776 56)
WELLS FARGO & CO NEW COM (CUSIP 949746101) INVESTMENT ACTIVITY	1,400 000	69,468 00	0 000		0 00	0 00
WESTAR ENERGY INC COM STK (CUSIP 95709T100) INVESTMENT ACTIVITY	41,600 000	443,588 54	(41,600 000)	(443,586 54)	387,987 08	(55,619 46)
WESTERN GAS RES COM (CUSIP 958259103) INVESTMENT ACTIVITY	7,000 000	255,641 59	0 000		0 00	0 00
WESTPORT RESOURCES COM STK USD0 01 (CUSIP 961418100) INVESTMENT ACTIVITY	12,500 000	258,854 28	0 000		0 00	0 00
WHOLE FOODS MARKET COM NPV (CUSIP 966837106) INVESTMENT ACTIVITY	0 000		(300 000)	(11,473 03)	15,103 52	3,630 49
WITNESS SYS INC COM STK USD 01 (CUSIP 977424100) INVESTMENT ACTIVITY	12,200 000	56,237 19	(21,100 000)	(109,840 21)	66,159 90	(43,680 31)
WMC RES LTD COM STK (CUSIP Q9737U106) CORPORATE ACTIONS	30,500 000		0 000		0 00	0 00
WOOLWORTHS LTD A 0 25 (CUSIP Q98418108) INVESTMENT ACTIVITY	0 000		(9,000 000)	(46,421 30)	60,464 05	14,042 75
WPP GROUP SPON ADR-REP 10 ORD GBP0 10 (CUSIP 929309300) INVESTMENT ACTIVITY	0 000		(700 000)	(41,199 22)	25,882 22	(15,517 00)

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EQUITIES continued						
WYETH CONV PFD (CUSIP 983024100) INVESTMENT ACTIVITY	0 000		(18,500 000)	(991 845 76)	699,173 85	(292 672 11)
XL CAPITAL CLASS'A'COM STK USD0 01 (CUSIP G98255105) INVESTMENT ACTIVITY	0 000		(2,000 000)	(98,901 75)	163,275 08	64,373 33
YAHOO INC COM STK USD0 01 (CUSIP 984332106) INVESTMENT ACTIVITY	700 000	7,295 96	(21,100 000)	(305,267 43)	356,579 23	51,311 80
YAMATO TRANSPORT (CUSIP J96612114) INVESTMENT ACTIVITY	2,000 000	28,691 80	0 000		0 00	0 00
YORK INTERNATIONAL (CUSIP 986670107) INVESTMENT ACTIVITY	6,100 000	149,913 68	0 000		0 00	0 00
ZARLINK SEMICONDUCTOR INC (ISIN CA9891391000) INVESTMENT ACTIVITY	0 000		(8,300 000)	(198,341 84)	24,345 33	(171,996 51)
ZOMAX INCORPORATED COM USD0 01 (CUSIP 889929104) INVESTMENT ACTIVITY	19,200 000	79,037 77	(67,700 000)	(438,429 54)	220,543 25	(217,886 29)
ZORAN CORP COM STK NPV (CUSIP 88975F101) INVESTMENT ACTIVITY	21,400 000	340,416 22	0 000		0 00	0 00
ZYGO CORP COM USD0 10 (CUSIP 889855101) INVESTMENT ACTIVITY	0 000		(19,000 000)	(490,586 51)	130,899 67	(359,586 84)
TOTAL COMMON STOCK		95,722,045 18		(116,074,752 79)	95,226,915 48	(20,951,467 00)
CONVERTIBLE SECURITIES						
JAPAN AIRLINES (CUSIP J25979105) CORPORATE ACTIONS	0 000		(39 000 000)	(123,956 94)	0 00	0 00
INVESTMENT ACTIVITY	0 000		(11,000 000)	(34,962 21)	26 322 99	(8,639 22)
TOTAL CONVERTIBLE SECURITIES				(158,919 15)	26,322 99	(8,639 22)
EQUITY DERIVATIVES						
CAC40 10 EURO FUT EXP 30SEP02 (INTERNAL XYZCFU2) INVESTMENT ACTIVITY	0 000		(43 000)		0 00	0 00

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EQUITIES continued						
CAC40 10 EURO FUT EXP 31MAR03 (INTERNAL XYZCFH3) INVESTMENT ACTIVITY	39 000		0 000		0 00	0 00
CAC40 10 EURO FUTURE EXP31DEC02 (INTERNAL XYZCFZ2) INVESTMENT ACTIVITY	43 000		(43 000)		0 00	0 00
DAX IDX FUT MAR03 EXP 21MAR03 (INTERNAL XYZGXH3) INVESTMENT ACTIVITY	18 000		0 000		0 00	0 00
DAX IDX FUTR EXP 20DEC2002 (INTERNAL XYZGXZ2) INVESTMENT ACTIVITY	18 000		(18 000)		0 00	0 00
DAX IDX FUTR EXP 20SEP2002 (INTERNAL XYZGXU2) INVESTMENT ACTIVITY	0 000		(14 000)		0 00	0 00
FTSE 100 IDX FUT EXP 20DEC2002 (CUSIP 532999MF3) INVESTMENT ACTIVITY	23 000		(23 000)		0 00	0 00
FTSE 100 IDX FUTR EXP 20SEP2002 (INTERNAL XYZZAU2) INVESTMENT ACTIVITY	0 000		(23 000)		0 00	0 00
S&P 500 FUTR EXP 20MAR03 (INTERNAL 532999NB1) INVESTMENT ACTIVITY	6 000		0 000		0 00	0 00
S&P/TSE 60 IX EXP 19DEC02 (INTERNAL XYZPTZ2) INVESTMENT ACTIVITY	29 000		(29 000)		0 00	0 00
S&P/TSE 60 IX FUT EXP 20MAR03 (INTERNAL XYZPTH3) INVESTMENT ACTIVITY	25 000		(2 000)		0 00	0 00
S&P/TSE IDX FUTR EXP 19SEP2002 (INTERNAL XYZPTU2) INVESTMENT ACTIVITY	0 000		(29 000)		0 00	0 00
SPI 200 FUTR EXP 19DEC02 (INTERNAL XYZPFZ2) INVESTMENT ACTIVITY	31 000		(31 000)		0 00	0 00

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EQUITIES continued						
SPI 200 FUTR EXP 30SEP2002 (INTERNAL XYZPU2) INVESTMENT ACTIVITY	0 000		(32 000)		0 00	0 00
SPI 200 FUTR EXP 31MAR03 (INTERNAL XYZPH3) INVESTMENT ACTIVITY	28 000		(1 000)		0 00	0 00
TOTAL EQUITY DERIVATIVES					0 00	0 00
EQUITY RIGHTS AND WARRANTS						
AEGON COUPON LINE RIGHTS(COMMON) EXP 20SEP2002 (CUSIP N00927181) SECURITY TRANSFERS	0 000		(59,167 000)		0 00	0 00
ALLIED CAPITAL CP RIGHT EXP 21NOV2002 (INTERNAL 01903Q991) CORPORATE ACTIONS	10,100 000		0 000		0 00	0 00
SECURITY TRANSFERS	0 000		(10,100 000)		0 00	0 00
ERICSSON (LM) TEL RTS EXP 03SEP02 (CUSIP W6276V233) CORPORATE ACTIONS	0 000		(10 558 000)		0 00	0 00
ERICSSON(LM)(TEL NEW ADR(SUB RIGHTS 27/8/02) (CUSIP 294821129) CORPORATE ACTIONS	0 000		0 000		0 00	0 00
INVESTMENT ACTIVITY	0 000		0 000		0 00	0 00
NUMICO NV CPN RTS EXP 30AUG02 (CUSIP N56369221) SECURITY TRANSFERS	0 000		(5,800 000)		0 00	0 00
TELEFONICA SA BONUS RTS EXP 11FEB03 (CUSIP E90183638) CORPORATE ACTIONS	114,127 000		(54,200 000)		0 00	0 00
INVESTMENT ACTIVITY	0 000		(59,927 000)		11,534 52	11,534 52
TOTAL EQUITY RIGHTS AND WARRANTS					11,534 52	11,534 52
POOLED EQUITIES						
CAPITAL GUARDIAN (SEDOL 3507263) INVESTMENT ACTIVITY	59,726 604	568,000 00	(66,358 228)	(757,311 07)	570,000 00	(187 311 07)
CAPITAL GUARDIAN RESTRICTED EQUITY FUND FOR TAX EXEMPT (INTERNAL CAPGUAR) INVESTMENT ACTIVITY	0 000		(634,190 381)	(3,530,868 62)	2,483,000 00	(1,067,868 62)

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EQUITIES continued						
PIMCO INTERNAT PORTFOLIO (CUSIP 722005857)						
INVESTMENT ACTIVITY	28,930 253	183,046 80	(279,720 280)	(1,879,057 42)	2,000,000 00	120,942 58
TOTAL POOLED EQUITIES		751,046 80		(6,167,237 11)	5,033,000 00	(1,134,237 11)
PREFERRED STOCK						
NEWS CORP ADR REPR 4 PREF LIM-VT (CUSIP 652467802)						
INVESTMENT ACTIVITY	0 000		(327 000)		7,079 33	7,079 33
PORSCHE AG NON VTG PRF NPV (CUSIP 081577108)						
INVESTMENT ACTIVITY	0 000		(330 000)	(100,714 43)	126,373 75	25,659 32
TOTAL PREFERRED STOCK				(100,714 43)	133,453 08	32,738 65
TOTAL EQUITIES		96,473,092 08		(124,501,623 48)	100,431,226 07	(22,050,070 16)
FIXED INCOME SECURITIES						
CONVERTIBLE FIXED INCOME SECURITIES						
ARBOR SOFTWARE CORP 4 500% 15MAR2005 (CUSIP 038918AC2)						
INVESTMENT ACTIVITY	0 000		(345,000 000)	(308,667 36)	339,772 50	31,105 14
CREDIT SUISSE GROUP 6 000% CNV 23DEC05 (CUSIP G25320AB1)						
INVESTMENT ACTIVITY	34,000 000	22,818 22	0 000		0 00	0 00
HORACE MANN EDUCAT STEP-UP 14MAY2032 (CUSIP 440327AG9)						
INVESTMENT ACTIVITY	0 000		(1,540,000 000)	(718,750 00)	698,226 25	(22,523 75)
SECURITY TRANSFERS	1,540,000 000	718,750 00	0 000	0 000	0 00	0 00
HORACE MANN EDUCATORS CORP 1 425% DUE 14MAY2032 (CUSIP 440327AF1)						
INVESTMENT ACTIVITY	240,000 000	101,250 00	0 000		0 00	0 00
SECURITY TRANSFERS	0 000		(1,540,000 000)	(718,750 00)	0 00	0 00
PREMIERE TECHNOLOGIES INC 5 750% 01JUL2004 (CUSIP 74058FAC6)						
INVESTMENT ACTIVITY	92,000 000	78,200 00	(179,000 000)	(152,610 62)	159,183 75	6,573 13
TOTAL CONVERTIBLE FIXED INCOME SECURITIES		921,018 22		(1,898,777 98)	1,195,182 50	15,154 52

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	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	
FIXED INCOME SECURITIES continued						
CORPORATE FIXED INCOME SECURITIES						
AMER WEST AIRLINES 7 100% DUE 02OCT2022 (CUSIP 023650AH7)						
PRINCIPAL PAYMENTS	0 000		0 000	(8,349 40)	8,348 18	(1 22)
AOL TIME WARNER 7 625% 15APR31 (CUSIP 00184AAC9)						
INVESTMENT ACTIVITY	0 000		0 000		0 00	0 00
AT & T CORP 6 50% 15MAR29 (CUSIP 001957AW9)						
CORPORATE ACTIONS	0 000		(175,000 000)	(142,345 00)	0 00	0 00
AT&T CORP 8 500% 15MAR2013 (CUSIP 001957B17)						
CORPORATE ACTIONS	175,000 000	142,345 00	0 000		0 00	0 00
INVESTMENT ACTIVITY	0 000		(175,000 000)	(142,345 00)	180,442 50	38,097 50
AT&T CORP 8 000% 15NOV2031 (CUSIP 001957BD0)						
SECURITY TRANSFERS	650,000 000	653,044 00	0 000		0 00	0 00
AT&T CORP 8 000% DUE 15NOV2031 (INTERNAL MANBD05)						
SECURITY TRANSFERS	0 000		(650,000 000)	(653,044 00)	0 00	0 00
BEAR STEARNS ARM TR FLT RT 25DEC30 (CUSIP 07384MAN2)						
PRINCIPAL PAYMENTS	0 000		(1,000,000 000)	(148,474 44)	146,640 55	166 11
BEAR STEARNS CO 6 125% 01FEB2003 (CUSIP 073902BH0)						
REDEMPTIONS	0 000		(1,500,000 000)	(1,497,045 00)	1,500,000 00	2,955 00
CITIGROUP INC 6 625% DUE 15JUN2032 (CUSIP 172967BL4)						
INVESTMENT ACTIVITY	0 000		(75,000 000)	(73,988 25)	82,053 00	8,064 75
CONTINENTAL AIRLS 7 707% 02APR21 (CUSIP 210805DD6)						
PRINCIPAL PAYMENTS	0 000		0 000	(10,794 01)	10,794 01	0 00
CREDIT SUISSE FB 4 625% MAT 01/15/2008 (CUSIP 22541LAF0)						
INVESTMENT ACTIVITY	500,000 000	499 530 00	(250 000 000)	(249,765 00)	257,350 00	7,585 00
CS FIRST BOSTON GP 6 96% 20JAN04 (CUSIP 22540AAK4)						
PRINCIPAL PAYMENTS	0 000		(300,000 000)	(25,263 30)	25 624 03	360 73

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FIXED INCOME SECURITIES continued						
DAIMLERCHRYSLER 8.500% 18JAN31 (CUSIP 233835AQ0) INVESTMENT ACTIVITY	0 000		(180,000 000)	(178,491 60)	216 878 40	38,386 80
DELHAIZE AMER INC 8.125% 15APR2011 (INTERNAL RDABAE5) SECURITY TRANSFERS	0 000		(400,000 000)	(406 576 00)	0 00	0 00
DELHAIZE AMERICA I 8.125% 15APR2011 (CUSIP 246688AE5) SECURITY TRANSFERS	400,000 000	406,576 00	0 000		0 00	0 00
DELTA AIR LINES 7.111% 18MAR13 (CUSIP 247387AT2) INVESTMENT ACTIVITY	0 000		(125,000 000)	(124,788 75)	113,750 00	(11 038 75)
DEUTSCHE FINL CAPITAL 8.900% 15SEP2027 (CUSIP 251547AD7) PRINCIPAL PAYMENTS	0 000		0 000	(10,060 64)	9,708 72	(351 92)
DEUTSCHE TELEKOM INT 8.500% 29MAY2012 (ISIN XS0148956559) INVESTMENT ACTIVITY	0 000		(1,000,000 000)	(915,723 91)	1,179 498 05	283,774 14
DOMINION RES INC 6.000% 31JAN2003 (CUSIP 25748UAG4) REDEMPTIONS	0 000		(225,000 000)	(230,894 00)	225,000 00	(5,894 00)
DUKE ENERGY CORP 3.750% MAT 03/05/2008 (CUSIP 264399EG7) INVESTMENT ACTIVITY	35,000 000	34,898 15	(35,000 000)	(34,898 15)	35,060 20	162 05
DVI RECEIVABLES CORP 7.780% 14JUN08 (CUSIP 23335AAD7) PRINCIPAL PAYMENTS	0 000		0 000	(721 13)	678 32	(42 81)
FFCA SECURED LENDING CO 7.13% 18FEB09 (CUSIP 301965CC1) PRINCIPAL PAYMENTS	0 000		0 000	(79,573 07)	79,657 78	84 71
FHLMC 7.500% 25JUL32 (CUSIP 31392MEN8) PRINCIPAL PAYMENTS	0 000		0 000	(10,667 12)	9,949 48	(717 66)
FIFTH THIRD MTG LN TR FLT RT 18OCT30 (CUSIP 318789AF3) PRINCIPAL PAYMENTS	0 000		0 000	(109,297 65)	109,297 64	(0 01)

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FIXED INCOME SECURITIES continued						
FRANCE TELECOM STEP CPN 01MAR31 (CUSIP 35177PAL1) INVESTMENT ACTIVITY	0 000		(1,500,000 000)	(1,607,605 00)	1,804,890 00	197,085 00
GATX CAP CORP 7.75% 01DEC2006 (CUSIP 361446AC1) INVESTMENT ACTIVITY	0 000		(100,000 000)	(99,892 00)	90,000 00	(9,892 00)
GE CAP CORP 6.000% DUE 15JUN2012 (CUSIP 36962GY4) INVESTMENT ACTIVITY	120,000 000	127,917 60	(1,225,000 000)	(1,271 020 25)	1,298,776 50	27,756 25
GE CAP MORT SERV SER 7.000% 25NOV2007 (CUSIP 36157R5E1) PRINCIPAL PAYMENTS	0 000		(1,700,000 000)	(1,188,445 34)	1,191,423 73	2,978 39
GENERAL ELEC CAP CORP 5.450% 15JAN2013 (CUSIP 36962GZY3) SECURITY TRANSFERS	500,000 000	498,455 00	0 000		0 00	0 00
GENERAL ELEC CAP CORP 6.750% 15MAR2032 (CUSIP 36962GXZ2) INVESTMENT ACTIVITY	0 000		(150,000 000)	(147,871 50)	165,823 50	17,952 00
GENERAL ELECTRIC CAPITAL CORP 5.450% 15JAN13 (INTERNAL 5777175) INVESTMENT ACTIVITY	500,000 000	498,455 00	0 000		0 00	0 00
SECURITY TRANSFERS	0 000		(500,000 000)	(498,455 00)	0 00	0 00
GENERAL MOTORS 6.875% NOTES 15SEP11 USD (CUSIP 37042SRX0) INVESTMENT ACTIVITY	50,000 000	48,905 00	0 000		0 00	0 00
GENERAL MTRS ACCEP CORP 7.25% 02MAR11 (CUSIP 37042SRU6) INVESTMENT ACTIVITY	0 000		(185,000 000)	(192,355 60)	183,712 40	(8,643 20)
GMAC COMM MTG SECS 6.7% 15MAR08 (CUSIP 361849DF6) INVESTMENT ACTIVITY	0 000		(500,000 000)	(507,309 50)	557,167 97	49,858 47
GREEN TREE REC EQUIP TR 6.840% 15MAR2010 (CUSIP 39353DF8) INVESTMENT ACTIVITY	350,000 000	208,570 18	0 000		0 00	0 00
HCA INC 6.300% DUE 01OCT2012 (CUSIP 404119AF8) INVESTMENT ACTIVITY	135,000 000	134 029 35	0 000		0 00	0 00

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FIXED INCOME SECURITIES continued						
HELLENIC EXCHANGAB 2% CNV BDS HELLENIC (CUSIP L4720MAG4) INVESTMENT ACTIVITY	0 000		(34,000 000)	(33,240 14)	36,521 08	3,280 94
HOUGHTON MIFFLIN 7 125% 01APR2004 (CUSIP 441580AA7) CORPORATE ACTIONS	0 000		(300,000 000)	(305,601 00)	318,903 00	13,302 00
INDYMAC ARM TRUST FLTG RATE DTD 01NOV2001 DUE 25JAN2032 (CUSIP 45860UAT8) PRINCIPAL PAYMENTS	0 000		0 000	(820,700 85)	815,170 97	(5,529 88)
INTL PAPER CO 5 850% 10/30/2012 (CUSIP 460146BP7) INVESTMENT ACTIVITY	150,000 000	149,764 50	0 000		0 00	0 00
INTL PAPER CO 8 000% 08JUL03 (CUSIP 460146BJ1) CORPORATE ACTIONS	0 000		(250,000 000)	(284,045 00)	267,832 07	3,787 07
INTL PAPER CO CP 6 750% DUE 01SEP2011 (CUSIP 460146BN2) INVESTMENT ACTIVITY	0 000		(150,000 000)	(150,000 00)	160,255 50	10,255 50
JP MORGAN 5 750% DUE 02JAN2013 (CUSIP 46625HAT7) INVESTMENT ACTIVITY	135,000 000	134,771 85	0 000		0 00	0 00
LIMESTONE ELEC 8 625% 15MAR2003 (CUSIP 53268PAB8) INVESTMENT ACTIVITY	500,000 000	440,000 00	0 000		0 00	0 00
MELLON RESIDENTIAL FNDING 8 11% 25JAN2028 (CUSIP 585525CJ5) PRINCIPAL PAYMENTS	0 000		0 000	(669,968 50)	692,250 30	22,281 80
MERRILL LYNCH TRUST PRIN ONLY 01MAY2013 (CUSIP 55290VAA2) PRINCIPAL PAYMENTS	0 000		0 000	(478 49)	637 97	159 48
MORGAN STANLEY CAP 6 550% 01MAR1998 DUE 15DEC2007 (CUSIP 61745MES8) INVESTMENT ACTIVITY	0 000		(1,000,000 000)	(1,039,375 00)	1,118,203 13	78,828 13
NIAGARA MOHAWK PWR 5 875% 01SEP2002 (CUSIP 653522CQ3) REDEMPTIONS	0 000		(2,000,000 000)	(2,041,720 00)	2,000,000 00	(41,720 00)

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FIXED INCOME SECURITIES continued						
OAKWOOD MTG INV 6 060% 15MAR2025 (CUSIP 67087TDP3) INVESTMENT ACTIVITY	140,000 000	133,087 50	0 000		0 00	0 00
PEMEX 7 375% DUE 15DEC2014 (CUSIP 70645JAJ1) INVESTMENT ACTIVITY	750,000 000	740,160 00	(750,000 000)	(740,160 00)	777,000 00	36,840 00
PHH MORTGAGE 7 1823% 18NOV27 (CUSIP 693321GD7) PRINCIPAL PAYMENTS	0 000		0 000	(312,003 57)	333,450 25	21,446 68
QWEST CAPTL FNDG 7 900% 15AUG2010 (CUSIP 74913EAE0) INVESTMENT ACTIVITY	0 000		(250,000 000)	(233,285 00)	187,187 50	(46,097 50)
SALOMON BROTHERS 7 600% 25AUG30 (CUSIP 79548K5G9) PRINCIPAL PAYMENTS	0 000		0 000	(53,029 34)	52,896 22	(33 12)
SEARS ROEBUCK 7 000% 01JUN32 (CUSIP 812404BK6) INVESTMENT ACTIVITY	0 000		(30,000 000)	(29,304 30)	28,175 00	(3,129 30)
SMFG FINANCE 2 250 11JUL2005 (ISIN XS0163722779) INVESTMENT ACTIVITY	15,000,000 000	119,914 78	0 000		0 00	0 00
UNITED AIRLINES 7 032% 01APR2012 (CUSIP 909317AU3) INVESTMENT ACTIVITY	155,000 000	93,877 47	0 000		0 00	0 00
PRINCIPAL PAYMENTS	0 000			(4,574 76)	5,382 07	807 31
VERIZON GLOBAL 6 125% DUE 15JUN2007 (CUSIP 92344GART) INVESTMENT ACTIVITY	0 000		(500,000 000)	(498,930 00)	538,185 00	37,255 00
VERIZON GLOBAL 7.375% DUE 01SEP2012 (CUSIP 92344GAT3) INVESTMENT ACTIVITY	0 000		(50,000 000)	(49,755 00)	58,141 00	8,386 00
WASHINGTON MUTUAL 8 250 01APR2010 (CUSIP 939322AE3) INVESTMENT ACTIVITY	0 000		(150,000 000)	(153,430 50)	175,878 00	22,447 50
TOTAL CORPORATE FIXED INCOME SECURITIES		5,064,301 36		(17,963,761 06)	17,044,494 00	781,152 94

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FIXED INCOME SECURITIES continued						
FEDERAL GOVERNMENT FIXED INC SECURITIES						
BRAZIL 15APR14 VAR RATE (CUSIP P18166AW1) INVESTMENT ACTIVITY	650,000 000	478,672 18	(2,050,000 000)	(1,838,488 31)	1,702,578 25	84,089 94
BUNDERSREPUBLIC 5.250% 04JAN11 (ISIN DE0001135168) INVESTMENT ACTIVITY	3,600,000 000	3,883,603 38	(5,500,000 000)	(5,841,128 01)	6,041,583 10	200,455 09
DEUTSCH 6 00% 04JAN2007 (CUSIP D14466LB8) INVESTMENT ACTIVITY	41,400,000 000	45,665,213 62	(48,300,000 000)	(52,792,099 51)	53,740,029 47	947,929 98
MEXICAN USD STATES 8 000% DUE 24SEP2022 (CUSIP 91086QAJ7) INVESTMENT ACTIVITY	1,000,000 000	972,480 00	0 000		0 00	0 00
MEXICO 31DEC19 6.25% (CUSIP P66279AJ2) INVESTMENT ACTIVITY	0 000		(1,000,000 000)	(931,250 00)	987,500 00	58,250 00
MEXICO(UTD MEX ST) 8 300% 15AUG2031 (CUSIP 91086QAG3) INVESTMENT ACTIVITY	0 000		(300,000 000)	(308,750 00)	309,750 00	3,000 00
PANAMA (REP OF) 6.25% 22APR08 (CUSIP 698299AE4) INVESTMENT ACTIVITY	750,000 000	755,925 00	0 000		0 00	0 00
QATAR (STATE OF) 9 75% 15JUN30 (CUSIP M81805AD1) INVESTMENT ACTIVITY	0 000		(250,000 000)	(285,625 00)	311,250 00	25,625 00
U S TREAS NOTE 3.875% DUE 15FEB2013 (CUSIP 912828AU4) INVESTMENT ACTIVITY	1,500,000 000	1,489,560 00	(1,000,000 000)	(993,040 00)	998,718 75	3,678 75
U S TREAS NT 4 000% DUE 15NOV2012 (CUSIP 912828AP6) INVESTMENT ACTIVITY	120,000 000	119,718 75	(120,000 000)	(119,718 75)	119,793 75	75 00
UNITED MEXICAN 6.375% DUE 16JAN2013 (CUSIP 91086QAK4) INVESTMENT ACTIVITY	500,000 000	490,465 00	0 000		0 00	0 00
UNITED MEXICAN STATES 7 500% 14JAN2012 (CUSIP 91086QAH1) INVESTMENT ACTIVITY	500,000 000	521,500 00	0 000		0 00	0 00

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UNITED STATES TREAS BDS 3 625% 15APR2028 (CUSIP 912810FD5) INVESTMENT ACTIVITY	100,000 000	125,965 23	0 000		0 00	0 00
UNTD ST TREAS NT 4 375% 15MAY2007 (CUSIP 912828AC4) INVESTMENT ACTIVITY	0 000		(1,000,000 000)	(1,064,806 29)	1,058,183 08	(8,623 23)
US T-BOND 15AUG19 8.125% (CUSIP 912810ED6) INVESTMENT ACTIVITY	0 000		(1,260,000 000)	(1,553,035 22)	1,770,841 41	217,806 19
US T-BOND 7.50% 15NOV16 (CUSIP 912810DX3) INVESTMENT ACTIVITY	5,000,000 000	6,524,463 18	(5,750,000 000)	(7,411,875 25)	7,409,501 95	(2,373 30)
US T-NOTE 10 625% 15AUG15 (CUSIP 912810DS4) INVESTMENT ACTIVITY	1,250,000 000	2,002,500 00	(500,000 000)	(799,665 18)	821,820 00	22,154 82
US TBOND 15FEB26 6 0% (CUSIP 912810EW4) INVESTMENT ACTIVITY	500,000 000	571,953 13	0 000		0 00	0 00
US TBOND 3 875% 15APR29 (CUSIP 912810FH6) INVESTMENT ACTIVITY	1,350,000 000	1,737,752 00	0 000		0 00	0 00
US TREA NT 4 875% 15FEB2012 (INTERNAL BUSTREA) INVESTMENT ACTIVITY	0 000		0 000		(1,373 07)	(1,373 07)
US TREA NT STRIP 3 625% NTS 15JAN2008 USD100 (CUSIP 9128273T7) INVESTMENT ACTIVITY	1,000,000 000	1,198,302 35	0 000		0 00	0 00
US TREA NT STRIP 4 875% DUE 15FEB2012 (CUSIP 9128277LD) INVESTMENT ACTIVITY	0 000		(1,000,000 000)	(1,070,629 43)	1,068,328 51	(2,300 92)
US TREAS NOTE 6 500% 15FEB10 (CUSIP 9128275Z1) INVESTMENT ACTIVITY	300,000 000	358,908 25	(300,000 000)	(358,908 25)	350,783 40	(8,122 85)
US TREAS NT 6 00% 15AUG09 (CUSIP 9128275N8) INVESTMENT ACTIVITY	3,600,000 000	4,075,607 29	(3,600,000 000)	(4,075,607 29)	4,088,179 69	12,572 40

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US TREAS NTS 5.5% 15MAY2009 (CUSIP 9128275G3) INVESTMENT ACTIVITY	1,800,000 000	1,990,687 50	(3,600,000 000)	(4,028,686 43)	3,958,224 24	(70,462 19)
US TREASURY BOND 5.375% 15FEB31 (CUSIP 912810FF8) INVESTMENT ACTIVITY	77,000 000	80,827 03	(63,000 000)	(65,962 97)	66,150 00	187 03
US TREASURY NOTE 3 500% 15JAN2011 (CUSIP 9128276R8) INVESTMENT ACTIVITY	1,900,000 000	2,128,414 56	0 000		0 00	0 00
US TREASURY NOTE 3 500% DUE 15NOV2006 (INTERNAL DWH2665) INVESTMENT ACTIVITY	0 000		0 000	(226,444 59)	(101,830 23)	(328,274 82)
US TREASURY NOTE 5 750% 15NOV05 (CUSIP 9128276N7) INVESTMENT ACTIVITY	0 000		(4,000,000 000)	(4,225,510 70)	4,413,437 50	187,926 80
TOTAL FEDERAL GOVERNMENT FIXED INC SECURITIES		75,168,516 41		(87,787,229 18)	89,109,449 78	1,322,220 60
FIXED INCOME DERIVATIVES						
10YR SWAP FUTR EXP 16DEC2002 (INTERNAL 532999K65) INVESTMENT ACTIVITY	0 000		12 000		0 00	0 00
MARGIN ACTIVITY	0 000		0 000		6,285 00	6 285 00
10YR SWAP FUTR EXP 17MAR03 (INTERNAL 532999Q44) MARGIN ACTIVITY	0 000		0 000		(45,750 00)	(45,750 00)
10YR US T NOTE FUT STRIKE 117 00 EXP 22FEB03 (INTERNAL 90699Y9BG) INVESTMENT ACTIVITY	0 000		0 000	0 00	23,303 18	23,303 18
3MO EURO EURIBOR EXP 14JUN2004 (INTERNAL XYZER44) INVESTMENT ACTIVITY	19 000		0 000		0 00	0 00
3MO EURO EURIBOR EXP 15DEC03 (INTERNAL XYZER23) INVESTMENT ACTIVITY	20 000		(20 000)		0 00	0 00
5 YR US T NOTE EXP 19DEC02 (INTERNAL 532999KN8) INVESTMENT ACTIVITY	0 000		24 000		0 00	0 00
MARGIN ACTIVITY	0 000		0 000		64,568 16	64,568 16
SECURITY TRANSFERS	77 000		(77 000)		0 00	0 00

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FIXED INCOME SECURITIES continued						
90DAY EUROS FUT EXP 15DEC07 (INTERNAL 532999CS8) MARGIN ACTIVITY	0 000		0 000		(1,916 09)	(1,916 09)
90DAY EUROS FUT EXP 18SEP07 (INTERNAL 532999AZ2) MARGIN ACTIVITY	0 000		0 000		(2,844 68)	(2,844 68)
90DAY EUROS FUT EXP 30JUN07 (INTERNAL 532999BB4) MARGIN ACTIVITY	0 000		0 000		3,587 82	3,587 82
SECURITY TRANSFERS	0 000		(2 000)		0 00	0 00
90DAY EUROS FUT EXP 31MAR07 (INTERNAL 532999BE8) MARGIN ACTIVITY	0 000		0 000		(683 59)	(683 59)
90DAY EUROS FUT EXP 31MAR08 (INTERNAL 532999BD0) MARGIN ACTIVITY	0 000		0 000		(1,825 00)	(1 825 00)
90DAY EUROS FUTR EXP 18SEP06 (INTERNAL 532999GB9) MARGIN ACTIVITY	0 000		0 000		(807 18)	(807 18)
90DAY EUROS FUTR EXP 19JUN2006 (INTERNAL 5329997J2) MARGIN ACTIVITY	0 000		0 000		(3,232 18)	(3 232 18)
90DAY LIBR FUT EXP 15DEC2004 (INTERNAL XYZL224) INVESTMENT ACTIVITY	4 000		0 000		0 00	0 00
CAN 10YR BD FUTR EXP 19JUN03 (INTERNAL XYZCNM3) INVESTMENT ACTIVITY	17 000		0 000		0 00	0 00
CAN 10YR BOND FUT EXP 31MAR03 (INTERNAL XYZCNH3) INVESTMENT ACTIVITY	17 000		(17 000)		0 00	0 00
EURIBOR FUTURE JUN03 STRIKE 96 875 EXP 16JUN03 (INTERNAL 2539929RJ) INVESTMENT ACTIVITY	0 000		(24 000)		0 00	0 00
MARGIN ACTIVITY	0 000		0 000		(670 57)	(670 57)
EURO-BUND FUTR EXP 06DEC02 (INTERNAL XYZRX22) INVESTMENT ACTIVITY	8 000		(8 000)		0 00	0 00

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EURO-BUND FUTR EXP 06JUN03 (INTERNAL XYZRXM3) INVESTMENT ACTIVITY	10 000		0 000		0 00	0 00
EURO-BUND FUTR EXP 06MAR03 (INTERNAL XYZRXH3) INVESTMENT ACTIVITY	10 000		(10 000)		0 00	0 00
EURO-BUND FUTR EXP 06SEP02 (INTERNAL XYZRXU2) INVESTMENT ACTIVITY	0 000		(11 000)		0 00	0 00
EUX 3 MO EURIBOR EXP 15DEC03 (INTERNAL XYZFPZ3) INVESTMENT ACTIVITY	0 000		0 000		0 00	0 00
US 10YR FUTR CALL STRIKE 118 00 EXP 22FEB03 (INTERNAL 90699ECM6) INVESTMENT ACTIVITY	0 000		0 000		8,482 50	0 00
US 10YR FUTR CALL STRIKE 118 00 EXP 24MAY03 (INTERNAL 90699EFC5) INVESTMENT ACTIVITY	0 000		(9,600,000 000)	(68,757 47)	68,757 47	0 00
US 10YR FUTR PUT STRIKE 110 00 EXP 23NOV02 (INTERNAL 90699E9WG02) CORPORATE ACTIONS INVESTMENT ACTIVITY	0 000 0 000		0 000 0 000		0 00 24,272 70	0 00 24,272 70
US 10YR FUTURE STRIKE 108 00 EXP 22FEB03 (INTERNAL 90699E9N.J) INVESTMENT ACTIVITY	0 000		0 000	0 00	9,704 97	9,704 97
US 10YR FUTURE STRIKE 118 00 EXP 23NOV02 (INTERNAL 90699E9KK02) INVESTMENT ACTIVITY	0 000		0 000		8,461 95	8,461 95
US 10YR NOT FUT EXP 19JUN03 (INTERNAL 532999QS1) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 88 000		0 000 0 000		78,414 48 0 00	78,414 48 0 00
US 10YR NOTE FUT EXP 19DEC02 (INTERNAL 532999TM1) INVESTMENT ACTIVITY MARGIN ACTIVITY SECURITY TRANSFERS	0 000 0 000 18 000		74 000 0 000 (18 000)		0 00 (160,826 87) 0 00	0 00 (160,826 87) 0 00

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FIXED INCOME SECURITIES continued						
US 10YR NT FUTR EXP 19SEP2002 (INTERNAL 532999DG1) INVESTMENT ACTIVITY MARGIN ACTIVITY SECURITY TRANSFERS	0 000 0 000 0 000		25 000 0 000 (1 000)		0 00 (23,397 93) 0 00	0 00 (23,397 93) 0 00
US 10YR NT FUTR EXP 20MAR03 (INTERNAL 5329997H8) INVESTMENT ACTIVITY MARGIN ACTIVITY SECURITY TRANSFERS	0 000 0 000 165 000		17 000 0 000 (83 000)		0 00 427,247 23 0 00	0 00 427,247 23 0 00
US 5YR NOTE (CBT) EXP 20MAR03 (INTERNAL XYZFVH3) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 39 000		0 000 (12 000)		34,505 51 0 00	34,505 51 0 00
US 5YR NT EXP 19SEP2002 (INTERNAL 532999DE6) INVESTMENT ACTIVITY MARGIN ACTIVITY SECURITY TRANSFERS	0 000 0 000 0 000		24 000 0 000 (80 000)		0 00 (770 22) 0 00	0 00 (770 22) 0 00
US LONG BD EXP 20MAR03 (CUSIP 532999YU7) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 23 000		0 000 (23 000)		28,998 94 0 00	28,998 94 0 00
US LONG BD FUTR EXP 19SEP2002 (INTERNAL 532999KZ0) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 0 000		0 000 (8 000)		18 971 28 0 00	18,971 28 0 00
US LONG BOND EXP 19JUN03 (INTERNAL 5329998U8) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 26 000		0 000 0 000		99,490 50 0 00	99,490 50 0 00
US T BD FUTR EXP 19DEC2002 (INTERNAL 532999MK2) MARGIN ACTIVITY SECURITY TRANSFERS	0 000 23 000		0 000 (28 000)		(25,026 82) 0 00	(25,026 82) 0 00
TOTAL FIXED INCOME DERIVATIVES				(68,757 47)	635,480.56	558,240.59

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FIXED INCOME SECURITIES continued						
GOVT/INTL AGENCY FIXED INCOME SECURITIES						
FEDERAL HOME LN MTG CORP TBA 5 500% 01MAY2033 (CUSIP 02R052651) INVESTMENT ACTIVITY	500,000 000	506,718 75	0 000		0 00	0 00
FEDERAL NATL MTG ASSN TBA 5.500% 01NOV2017 (CUSIP 01F0524B5) INVESTMENT ACTIVITY	3,500,000 000	3,597,968 75	(3,500,000 000)	(3,597,968 75)	3,606,367 19	8,398 44
FEDERAL NATL MTG ASSN TBA 5 500% 13MAR2033 (CUSIP 01F052631) INVESTMENT ACTIVITY	1,000,000 000	1,021,835 94	0 000		0 00	0 00
FEDERL HOME LN MT CORP 6 000% 01DEC2032 (CUSIP 31292HSY1) INVESTMENT ACTIVITY	931,245 000	943,467 59	(931,245 000)	(943,467 59)	946,814 26	3,346 67
FHA PROJ LN HUD SECTION 7 430% DUE 09/01/2022 (SEE 30961U180) (CUSIP 302991EN0) PRINCIPAL PAYMENTS	0 000		0 000	(493,188 24)	494,856 59	1,668 35
SECURITY TRANSFERS	0 000		(0 010)		0 00	0 00
FHLB DISC NT 17JAN2003 (CUSIP 313384AS8) INVESTMENT ACTIVITY	800,000 000	799,317 33	0 000		0 00	0 00
REDEMPTIONS	0 000		(800 000 000)	(799,317 33)	799,317 33	0 00
FHLMC 5 500% 01DEC2032 (CUSIP 31288DK99) INVESTMENT ACTIVITY	499,950 000	496,981 55	(499,950 000)	(496,981 55)	494,638 04	(2,343 51)
FHLMC 6 0 % 01DEC30 (INTERNAL 02R0606C9) INVESTMENT ACTIVITY	1,500,000 000	1,515,000 00	(1,500,000 000)	(1,515,000 00)	1,542,890 63	27,890 63
FHLMC 6 000% 01JAN2032 (CUSIP 31292HNB6) INVESTMENT ACTIVITY	76,235 000	69,556 67	(76,235 000)	(69,556 67)	69,803 41	248 74
FHLMC 6 000% 01MAY2032 (CUSIP 31283HR23) INVESTMENT ACTIVITY	1,033,057 000	1,014,588 56	(1,033,057 000)	(1,014,588 56)	1,018,773 84	2,167 28
FHLMC 6 000% 14NOV32 (INTERNAL 02R0606B1) INVESTMENT ACTIVITY	1,500,000 000	1,535,625 00	(1,500,000 000)	(1,535,625 00)	1,521,093 75	(14,531 25)

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FIXED INCOME SECURITIES continued						
FHLMC 6 000% DUE 01OCT2032 (CUSIP 02R0606A3) INVESTMENT ACTIVITY	500,000 000	525,507 81	(500,000 000)	(525,507 81)	523,613 28	(1,894 53)
FHLMC 6.500% 01NOV2010 (CUSIP 31283JNW7) PRINCIPAL PAYMENTS	0 000		0 000	(48,713 40)	47,553 01	839 61
FHLMC 6 500% 01NOV2031 (CUSIP 31292HL93) INVESTMENT ACTIVITY	698,712 000	514,491 82	(698,712 000)	(514,491 82)	513,749 63	(742 19)
FHLMC 7 000% 01DEC2010 (CUSIP 31280GPH7) PRINCIPAL PAYMENTS	0 000		0 000	(8,572 64)	8,490 33	(82 31)
FHLMC 7 000% 01OCT2010 (CUSIP 31280FV41) PRINCIPAL PAYMENTS	0 000		0 000	(10,599 69)	10,497 89	(101 70)
FHLMC 7 500% 01AUG2028 (CUSIP 31292YUK1) PRINCIPAL PAYMENTS	0 000		0 000	(132,956 26)	129,496 31	(3,459 97)
FHLMC 7 500% 01MAY2028 (CUSIP 31292UKW4) PRINCIPAL PAYMENTS	0 000		0 000	(368,245 29)	358,662 26	(9,583 03)
FHLMC 7 500% 01OCT2025 (CUSIP 3128F3UG6) PRINCIPAL PAYMENTS	0 000		0 000	(267,291 75)	260,335 92	(6,955 83)
FHLMC 7 500% DUE 25FEB2042 (CUSIP 31392MH39) PRINCIPAL PAYMENTS	0 000		0 000	(7,701 33)	7,263 24	(438 09)
FHLMC 7 645% 01JUN25 (CUSIP 3128HJAH9) PRINCIPAL PAYMENTS	0 000		0 000	(7,611 75)	7,607 00	(4 75)
FHLMC REMIC SERIES 7 500% 15DEC2026 (CUSIP 31337BLU9) PRINCIPAL PAYMENTS	0 000		0 000	(243,568 60)	243,949 77	381 17
FHLMC REMIC SERIES 7 500% 15DEC2026 (CUSIP 31337BP64) PRINCIPAL PAYMENTS	0 000		0 000	(203,736 89)	208 459 80	4,722 91

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FIXED INCOME SECURITIES continued						
FHLMC REMIC SERIES 7 500% 15JAN2027 (CUSIP 3133T8UM7) PRINCIPAL PAYMENTS	0 000		0 000	(213,151 15)	218,688 68	5,535 51
FHLMC REMIC SERIES 7 500% 15JAN2030 (CUSIP 3133TN4S0) INVESTMENT ACTIVITY	0 000	92,413 00	0 000		0 00	0 00
FHLMC REMIC SERIES FLTG RATE 15FEB2017 (CUSIP 31393JE61) INVESTMENT ACTIVITY	600,000 000	76,312 50	0 000		0 00	0 00
FHLMC REMIC SERIES FLTG RATE DUE 15JUN2031 (CUSIP 31339GV75) INVESTMENT ACTIVITY	0 000		0 000		0 00	0 00
FNMA 5 000% DUE 01MAR2018 (CUSIP 01F050437) INVESTMENT ACTIVITY	200,000 000	202,875 00	0 000		0 00	0 00
FNMA 5 5% 17DEC17 (INTERNAL 01F0524C3) INVESTMENT ACTIVITY	500,000 000	515 000 00	(500,000 000)	(515,000 00)	515,527 34	527 34
FNMA 5 5% 21JAN18 (INTERNAL 01F052417) INVESTMENT ACTIVITY	1,000,000 000	1,027,539 06	(1,000,000 000)	(1,027,539 06)	1,028,203 12	664 06
FNMA 5.500% 01APR2017 (CUSIP 31389TE73) INVESTMENT ACTIVITY	224,393 000	209,958 73	(224,393 000)	(209,958 73)	209,735 64	(223 09)
FNMA 5 500% 01AUG2017 (CUSIP 31385JLB2) INVESTMENT ACTIVITY	1,082,056 000	1,030,102 90	(1,082,056 000)	(1,030,102 90)	1,030,415 43	312 53
FNMA 5 500% 01DEC2016 (CUSIP 31389UEP1) INVESTMENT ACTIVITY	1,070,595 000	988,189 17	(1,070,595 000)	(988,189 17)	987,149 17	(1,050 00)
FNMA 5 500% 01DEC2016 (CUSIP 31389AWQ2) INVESTMENT ACTIVITY	968,989 000	901,964 72	(968,989 000)	(901,964 72)	901,006 34	(958 38)
FNMA 5 500% 01DEC30 (CUSIP 31384WDH0) INVESTMENT ACTIVITY	0 000		(2,000,000 000)	(1,432,909 27)	1,555,845 51	122,936 24
PRINCIPAL PAYMENTS	0 000		0 000	(115,750 98)	171,688 82	55,937 84

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FIXED INCOME SECURITIES continued						
FNMA 5 500% 01JAN2017 (CUSIP 31389ENP6) INVESTMENT ACTIVITY	998,170 000	988,309 38	(998,170 000)	(988,309 38)	987,259 26	(1,050 12)
FNMA 6 00% 14FEB2000 (INTERNAL 01F060428) INVESTMENT ACTIVITY	500,000 000	522,617 19	(500,000 000)	(522,617 19)	523,437 50	820 31
FNMA 6 00% DUE 18MAR2018 (INTERNAL 01F060438) INVESTMENT ACTIVITY	1,000,000 000	1,047,070 31	(1,000,000 000)	(1,047,070 31)	1,048,906 25	1,835 94
FNMA 6 000% 01APR2017 (CUSIP 313906BU7) INVESTMENT ACTIVITY	1,300,079 000	991,550 56	(1,300,079 000)	(991,550 56)	993,106 82	1,556 36
FNMA 6 000% 01AUG2014 (CUSIP 31383AWY1) INVESTMENT ACTIVITY	91,616 000	27,221 86	(91,616 000)	(27,221 86)	27,264 59	42 73
FNMA 6 000% 01JUN2014 (CUSIP 31382VQ56) INVESTMENT ACTIVITY	50,000 000	26,462 46	(50,000 000)	(26,462 46)	26,504 00	41 54
FNMA 6 5% 01DEC2010 (CUSIP 31374GB71) INVESTMENT ACTIVITY	0 000		(1,925,000 000)	(431,879 83)	413,965 20	(17,914 73)
PRINCIPAL PAYMENTS	0 000		0 000	(78,167 75)	128,106 00	49,938 25
FNMA 6 50% 01JAN2029 (CUSIP 31371HDR6) PRINCIPAL PAYMENTS	0 000		0 000	(508,387 15)	505,229 54	(3,157 61)
FNMA 6 50% 01JUN29 (CUSIP 31383EFY2) PRINCIPAL PAYMENTS	0 000		0 000	(169,832 30)	175,906 56	6,074 26
FNMA 6 500% 01APR2030 (CUSIP 31384VTE2) INVESTMENT ACTIVITY	500,000 000	313 914 46	0 000		0 00	0 00
PRINCIPAL PAYMENTS	0 000		0 000	(86,331 75)	83,324 26	(3,007 49)
FNMA 6 500% 01APR2032 (CUSIP 01F062630) INVESTMENT ACTIVITY	3,000,000 000	3,126 132 81	0 000		0 00	0 00
FNMA 6 500% 01AUG2032 (CUSIP 31390TR68) INVESTMENT ACTIVITY	400,000 000	413,983 70	0 000		0 00	0 00
PRINCIPAL PAYMENTS	0 000		0 000	(78,996 44)	74,314 16	(2,682 28)

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FIXED INCOME SECURITIES continued						
FNMA 6 500% 01JAN2032 (CUSIP 31391SRW2) INVESTMENT ACTIVITY	302,365 000	278,210 35	0 000		0 00	0 00
FNMA 6 500% 01JUL2031 (CUSIP 31387EKP1) INVESTMENT ACTIVITY	748,021 000	521,484 04	0 000		0 00	0 00
FNMA 6 500% 01JUL2032 (CUSIP 31385JFB) INVESTMENT ACTIVITY	415,347 000	410,874 56	(415,347 000)	(410,874 56)	413,999 55	3,124 99
FNMA 6 500% 01JUN2031 (CUSIP 31387JJHD) INVESTMENT ACTIVITY	2,958,447 000	1,968,929 71	0 000		0 00	0 00
FNMA 6 500% 01JUN2031 (CUSIP 31387FGG3) INVESTMENT ACTIVITY	1,401,575 000	883,766 18	0 000		0 00	0 00
FNMA 6 500% 01MAR2017 (CUSIP 31371KLR0) INVESTMENT ACTIVITY	1,114,651 000	1,042,084 10	(1,114,651 000)	(1,042,084 10)	1,040,209 29	(1,874 81)
FNMA 6 500% 01OCT2028 (CUSIP 31380PFV6) PRINCIPAL PAYMENTS	0 000		0 000	(206,749 14)	208,426 31	1,677 17
FNMA 6 500% 01OCT2031 (CUSIP 31388KD90) INVESTMENT ACTIVITY	2,119,776 000	1,042,968 62	0 000		0 00	0 00
FNMA 6 500% 01OCT32 (INTERNAL 01F0626A4) INVESTMENT ACTIVITY	300,000 000	310,968 75	(300,000 000)	(310,968 75)	310,640 63	(328 12)
FNMA 6 500% 01SEP2017 (INTERNAL 01F062499) INVESTMENT ACTIVITY	(1,000,000 000)	(1,042,187 50)	1,000,000 000	1,042,187 50	(1,040,312 50)	1,875 00
FNMA 6 500% 01SEP31 (CUSIP 01F062697) INVESTMENT ACTIVITY	(400,000 000)	(410,875 00)	0 000		0 00	0 00
FNMA 6 625% 15NOV10 (CUSIP 31359MGJ8) INVESTMENT ACTIVITY	900,000 000	1,015,747 20	(900,000 000)	(1,015,747 20)	1,035,103 50	19,358 30
FNMA 6 625% 15NOV30 (CUSIP 31359MGK3) INVESTMENT ACTIVITY	60,000 000	67,992 19	0 000		0 00	0 00

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FIXED INCOME SECURITIES continued						
FNMA 7 02% 01OCT2007 (CUSIP 31377FAE6) PRINCIPAL PAYMENTS	0 000		0 000	(16,645 86)	16,460 70	(185 18)
FNMA 7 125% 15JUN10 (CUSIP 31359MFS7) INVESTMENT ACTIVITY	900,000 000	1,075,246 20	(900,000 000)	(1,075,246 20)	1,045 314 90	(29,931 30)
FNMA 7 375% 01JUN2007 (CUSIP 31377EVB2) PRINCIPAL PAYMENTS	0 000		0 000	(11,948 25)	11,761 82	(184 43)
FNMA 9 000% 01AUG2007 (CUSIP 31368HTF0) PRINCIPAL PAYMENTS	0 000		0 000	(31,017 61)	29,357 11	(1,660 50)
FNMA DISC 12FEB2003 (CUSIP 313588BU8) INVESTMENT ACTIVITY	190,000 000	189,411 00	0 000		0 00	0 00
SECURITY TRANSFERS	190,000 000		(190,000 000)	(189,411 00)	0 00	0 00
REDEMPTIONS	0 000		(190,000 000)		190,000 00	190,000 00
FNMA FLT RT 01JUN2030 (CUSIP 31384VYH9) PRINCIPAL PAYMENTS	0 000		0 000	(101,535 23)	103,881 34	2,448 11
FNMA REMIC TRUST 7 500% 25FEB2042 (CUSIP 31392CMS0) INVESTMENT ACTIVITY	500,000 000	459,154 07	0 000		0 00	0 00
FNMA REMIC TRUST 7 500% 25JUN2042 (CUSIP 31392DGT3) PRINCIPAL PAYMENTS	0 000		0 000	(14,471 89)	13,650 55	(821 34)
FNMA REMIC TRUST 7 500% 25OCT2041 (CUSIP 31392CYF5) PRINCIPAL PAYMENTS	0 000		0 000	(192,583 38)	184,015 18	(8,568 20)
FNMA REMIC TRUST 7 500% DUE 25JAN2048 (CUSIP 31392CR48) PRINCIPAL PAYMENTS	0 000		0 000	(42,516 96)	40,765 32	(1,751 64)
FNMA SERIES 7 000% 25APR2023 (CUSIP 31358URK4) INVESTMENT ACTIVITY	0 000	47,688 91	0 000		0 00	0 00
FNMA SERIES 7 000% 25SEP2021 (CUSIP 31359FWH7) PRINCIPAL PAYMENTS	0 000		0 000	(1,046,382 44)	1,098,118 85	49,736 41

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	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	
FIXED INCOME SECURITIES continued						
FNMA TBA 5.500% DUE 01SEP2017 (CUSIP 01F052490) INVESTMENT ACTIVITY	0 000		(5,500 000 000)	(5,563,437 50)	5,638,769 54	75,332 04
FNMA TBA 7 000% DUE 01MAR2032 (CUSIP 01F070633) INVESTMENT ACTIVITY	1,000,000 000	1,053,515 63	(1,000,000 000)	(1,053,515 63)	1,053,164 06	(351 57)
FNMA TBA DUE 01OCT2017 (CUSIP 01F0524A7) INVESTMENT ACTIVITY	5,500,000 000	5,618,281 25	(5,500,000 000)	(5,618,281 25)	5,671,601 56	53,320 31
FNMA VAR RT 17OCT09 (CUSIP 31359NNF4) PRINCIPAL PAYMENTS	0 000		(1,150,000 000)	(301,681 48)	299,044 82	(2,816 84)
GNMA 0 000% 20SEP2018 (CUSIP 36202KKR5) PRINCIPAL PAYMENTS	0 000		0 000	(7,840 88)	7,684 78	(158 12)
GNMA 6.5% 01OCT2032 (INTERNAL 01N0626A5) INVESTMENT ACTIVITY	1,500,000 000	1,554,375 00	(6,000,000 000)	(6,202,031 25)	6,233,671 88	31,840 63
GNMA 6.5% 01OCT29 (INTERNAL 01N0626B3) INVESTMENT ACTIVITY	8,000,000 000	8,322,304 69	(8,000,000 000)	(8,322,304 69)	8,342,968 78	20,664 07
GNMA 6.5% 15MAR2029 (CUSIP 36210VF89) INVESTMENT ACTIVITY	1,000,000 000	510,608 99	(1,000,000 000)	(510,608 99)	511,528 45	919 46
GNMA 6.50% 15MAR2029 (CUSIP 36210BB38) PRINCIPAL PAYMENTS	0 000		0 000	(264,065 28)	263,484 95	19,399 67
GNMA 6.500% 01DEC29 (INTERNAL 01N0626C1) INVESTMENT ACTIVITY	7,000,000 000	7,287,343 75	(7,000,000 000)	(7,287,343 75)	7,324,296 87	36 953 12
GNMA 6.500% 15APR2031 (CUSIP 36212RML9) INVESTMENT ACTIVITY	48,317 000	25,504 51	(48,317 000)	(25,504 51)	25,693 50	188 99
GNMA 6.500% 15APR2031 (CUSIP 36208EBC6) INVESTMENT ACTIVITY	308,999 000	244,100 31	(308,999 000)	(244,100 31)	245,909 14	1,808 83
GNMA 6.500% 15APR2032 (CUSIP 36213YW73) INVESTMENT ACTIVITY	168,658 000	145,691 88	(168,658 000)	(145,691 88)	135,021 71	(10,670 17)
PRINCIPAL PAYMENTS	0 000		0 000		10,858 84	10,858 84

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FIXED INCOME SECURITIES continued						
GNMA 6.500% 15DEC2031 (CUSIP 36200WAJ0) INVESTMENT ACTIVITY	158,404 000	130,883 20	(158 404 000)	(115 805 96)	118,681 45	875 49
PRINCIPAL PAYMENTS	0 000		0 000	(15,077 24)	14,445 28	(631 98)
GNMA 6 500% 15DEC2031 (CUSIP 36201ANR5) INVESTMENT ACTIVITY	880,053 000	783,601 73	(880,053 000)	(783,601 73)	789,487 01	5,865 28
GNMA 6 500% 15FEB2031 (CUSIP 36212YPD9) INVESTMENT ACTIVITY	215,740 000	130 067 25	0 000		0 00	0 00
PRINCIPAL PAYMENTS	0 000		0 000	(125 24)	119 99	(5 25)
GNMA 6.500% 15FEB2032 (CUSIP 36213YN40) INVESTMENT ACTIVITY	163,454 000	141 011 12	(163,454 000)	(141,011 12)	142,068 59	1,055 47
GNMA 6.500% 15FEB2032 (CUSIP 36200XZ36) INVESTMENT ACTIVITY	157,538 000	134,275 17	(157,538 000)	(134,275 17)	135,280 22	1,005 05
GNMA 6.500% 15FEB2032 (CUSIP 36213R6A0) INVESTMENT ACTIVITY	125,619 000	97,923 68	(125,619 000)	(97,923 68)	98,656 64	732 96
GNMA 6.500% 15FEB2032 (CUSIP 36213HZJ1) INVESTMENT ACTIVITY	549,338 000	399,051 43	(549,338 000)	(399,051 43)	402,008 47	2,857 04
GNMA 6.500% 15JAN2032 (CUSIP 36209GWL7) INVESTMENT ACTIVITY	867,973 000	778,454 19	(867,973 000)	(778,454 19)	675,897 80	(102 558 39)
PRINCIPAL PAYMENTS	0 000		0 000		101,440 94	101,440 94
GNMA 6 500% 15JAN2032 (CUSIP 36213GV24) INVESTMENT ACTIVITY	685,328 000	521,823 17	(685,328 000)	(521,823 17)	525,889 97	3,866 80
GNMA 6.500% 15JUN2029 (CUSIP 36211EUF3) INVESTMENT ACTIVITY	637,300 000	400,494 20	(637,300 000)	(400,494 20)	403 461 94	2,867 74
GNMA 6.500% 15JUN2031 (CUSIP 36213H5W5) INVESTMENT ACTIVITY	169,044 000	134,384 35	(169,044 000)	(120 733 08)	121,645 81	912 73
PRINCIPAL PAYMENTS	0 000		0 000	(13 651 27)	13,079 08	(572 21)

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FIXED INCOME SECURITIES continued						
GNMA 6.500% 15JUN2031 (CUSIP 36225BNW4)						
INVESTMENT ACTIVITY	719,113 000	521,893 52	(719,113 000)	(521,893 52)	525,799 90	3,906 38
GNMA 6.500% 15MAR2032 (CUSIP 36201ER77)						
INVESTMENT ACTIVITY	33,759 000	25,425 49	(33,759 000)	(25,425 49)	25,613 90	188 41
GNMA 6.500% 15MAY2031 (CUSIP 36213B4L3)						
INVESTMENT ACTIVITY	190,662 000	119,213 16	(190,662 000)	(119,213 16)	120,105 47	892 31
GNMA 6.500% 15NOV2031 (CUSIP 36213EMK9)						
INVESTMENT ACTIVITY	632,073 000	482,626 46	(632,073 000)	(482,626 46)	483,495 53	869 07
GNMA 6.500% 15NOV2031 (CUSIP 36200WS44)						
INVESTMENT ACTIVITY	847,528 000	768,003 17	0 000		0 00	0 00
PRINCIPAL PAYMENTS	0 000		0 000	(841 77)	806 48	(35 29)
GNMA 6.500% 15OCT2031 (CUSIP 36213MPS9)						
INVESTMENT ACTIVITY	364,345 000	311,429 25	(364,345 000)	(311,429 25)	312,858 47	1,429 22
GNMA 6.500% 15OCT2031 (CUSIP 36225BPZ5)						
INVESTMENT ACTIVITY	62,184 000	47,911 15	(62,184 000)	(47,911 15)	47,997 43	86 28
GNMA 6.500% 15OCT2031 (CUSIP 36200TZZ4)						
INVESTMENT ACTIVITY	1,019,968 000	811,452 94	(1,019,968 000)	(811,452 94)	817,528 69	6,073 75
GNMA 6.500% 15SEP2032 (CUSIP 36201SGW3)						
INVESTMENT ACTIVITY	1,019,661 000	992,715 92	(1,019,661 000)	(992,715 92)	1,000,072 12	7,356 20
GNMA 6.500% DUE 01MAR2033 (CUSIP 21H062636)						
INVESTMENT ACTIVITY	1,500,000 000	1,567,031 25	0 000		0 00	0 00
GNMA 7.00% 15NOV30 (INTERNAL 01N0706B6)						
INVESTMENT ACTIVITY	7,500,000 000	7,837,500 00	(7,500,000 000)	(7,837,500 00)	7,887,695 31	50,195 31
GNMA 7.00% 18DEC2032 (CUSIP 01N0706C4)						
INVESTMENT ACTIVITY	8,500,000 000	8,936,015 63	(8,500,000 000)	(8,936,015 63)	8,984,433 60	48,417 97

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FIXED INCOME SECURITIES continued						
GNMA 7.000% 15APR2031 (CUSIP 36213CP20)						
INVESTMENT ACTIVITY	906,988 000	524,036 58	(906,988 000)	(408,616 08)	413,794 62	5,178 54
PRINCIPAL PAYMENTS	0 000		0 000	(115,420 50)	110,137 35	(5,283 15)
GNMA 7.000% 15DEC2008 (CUSIP 36225AJA9)						
PRINCIPAL PAYMENTS	0 000		0 000	(40,699 46)	40,471 77	(227 69)
GNMA 7.000% 15JAN2031 (CUSIP 36212BFE8)						
INVESTMENT ACTIVITY	33,607 000	31,648 03	(33,607 000)	(28,456 16)	28,816 80	360 64
PRINCIPAL PAYMENTS	0 000		0 000	(3,191 87)	3,045 77	(146 10)
GNMA 7.000% 15JUL2008 (CUSIP 36225AHM5)						
PRINCIPAL PAYMENTS	0 000		0 000	(31,158 10)	30,754 43	(403 67)
GNMA 7.000% 15JUL2031 (CUSIP 36212XS30)						
INVESTMENT ACTIVITY	29,905 000	21,557 92	(29,905 000)	(17,651 52)	17,875 23	223 71
PRINCIPAL PAYMENTS	0 000		0 000	(3,906 40)	3,727 60	(178 80)
GNMA 7.000% 15MAR2032 (CUSIP 36201ESW1)						
INVESTMENT ACTIVITY	840,799 000	679,231 48	(840,799 000)	(570,806 23)	578,040 25	7,234 02
PRINCIPAL PAYMENTS	0 000		0 000	(106,425 25)	103,462 28	(4,962 97)
GNMA 7.000% 15MAR2032 (CUSIP 36200JJD7)						
INVESTMENT ACTIVITY	410,360 000	347,277 35	(410,360 000)	(279,895 51)	283,442 71	3,547 20
PRINCIPAL PAYMENTS	0 000		0 000	(67,361 84)	64,297 57	(3,064 27)
GNMA 7.000% 15MAY2031 (CUSIP 36213HLX5)						
INVESTMENT ACTIVITY	800,791 000	546,403 38	(800,791 000)	(378,634 47)	383,433 03	4,798 56
PRINCIPAL PAYMENTS	0 000		0 000	(187,768 91)	160,089 62	(7,679 29)
GNMA 7.000% 15SEP2031 (CUSIP 36225BPM4)						
INVESTMENT ACTIVITY	679,068 000	489,918 74	(679,068 000)	(377,921 00)	382,689 39	4,768 39
PRINCIPAL PAYMENTS	0 000		0 000	(91,995 74)	87,779 98	(4,215 78)
GNMA 7.000% 20SEP2031 (CUSIP 36202DPT2)						
PRINCIPAL PAYMENTS	0 000		0 000	(559,475 41)	544,418 82	(15,056 59)

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FIXED INCOME SECURITIES continued						
GNMA 7.500% 15AUG2031 (CUSIP 36213VTA0)						
INVESTMENT ACTIVITY	0 000		(70,604 000)	(23,653 79)	24,419 22	765 43
PRINCIPAL PAYMENTS	0 000		0 000	(13,158 03)	12,727 18	(430 87)
GNMA 7.500% 15AUG2031 (CUSIP 36213UL65)						
INVESTMENT ACTIVITY	0 000		(57,719 000)	(23,020 81)	24,148 92	1,128 11
PRINCIPAL PAYMENTS	0 000		0 000	(9,347 98)	9,914 15	568 17
GNMA 7.500% 15MAY2031 (CUSIP 36212U4U2)						
INVESTMENT ACTIVITY	0 000		(142,539 000)	(77,689 14)	74,596 80	(3,092 34)
PRINCIPAL PAYMENTS	0 000		0 000	(22,083 95)	26,454 50	4,370 55
GNMA 9.000% 15SEP2006 (CUSIP 36225AJP6)						
PRINCIPAL PAYMENTS	0 000		0 000	(26,165 70)	24,823 65	(1,342 05)
GNMA FLT RT 20MAY18 (CUSIP 36202KBH7)						
PRINCIPAL PAYMENTS	0 000		0 000	(14,314 37)	13,901 65	(412 72)
GNMA TBA 7.000% DUE 01FEB2033 (INTERNAL 01N070628)						
INVESTMENT ACTIVITY	10,500,000 000	11,127,343 75	(10,500,000 000)	(11,127,343 75)	11,140,312 50	12,968 75
GNMA TBA BACK 6.500% DUE 01APR2033 (CUSIP 21H062628)						
INVESTMENT ACTIVITY	1,500,000 000	1,587,031 25	(1,500,000 000)	(1,587,031 25)	1,569,375 00	2,343 75
GNMA TBA BACK 6.500% DUE 19DEC2032 (INTERNAL 36590FVP9)						
INVESTMENT ACTIVITY	1,500,000 000	1,557,187 50	(1,500,000 000)	(1,557,187 50)	1,563,632 81	6,445 31
GNMA TBA BACK DUE 01NOV2032 (INTERNAL 36590FZR1)						
INVESTMENT ACTIVITY	1,500,000 000	1,552,968 75	(1,500,000 000)	(1,552,968 75)	1,559,765 63	6,796 88
GNMA TBA DUE 01OCT2032 (CUSIP 01N0706A8)						
INVESTMENT ACTIVITY	2,500,000 000	2,824,609 38	(7,500,000 000)	(7,840,234 38)	7,843,554 69	3,320 31
GNMA TBA DUE 01SEP2032 (CUSIP 01N062698)						
INVESTMENT ACTIVITY	0 000		(300,000 000)	(310,218 75)	312,257 81	2,039 06
GOVERNMENT NATL MTG ASSN 6.500% 01JAN2033 (INTERNAL 36699NMB2)						
INVESTMENT ACTIVITY	1,500,000 000	1,560,000 00	(1,500,000 000)	(1,560,000 00)	1,569,375 00	9,375 00

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FIXED INCOME SECURITIES continued						
GOVERNMENT NATL MTG ASSN TBA 7.000% 22JAN2033 (CUSIP 01N070618)						
INVESTMENT ACTIVITY	8,500,000 000	8,972,812 50	(8,500,000 000)	(8,972,812 50)	9,015,312 50	42 500 00
TOTAL GOVT/NTL AGENCY FIXED INCOME SECURITIES		115,319,087 01		(125,962,160 34)	126,666,182 48	895,433 14
MUNICIPAL/PROVINCIAL FXD INC SECURITIES						
MASSACHUSETTS ST 5.000% DUE 01AUG2032 (CUSIP 576049ZC7)						
INVESTMENT ACTIVITY	500,000 000	500 000 00	0 000		0 00	0 00
TOTAL MUNICIPAL/PROVINCIAL FXD INC SECURITIES		500,000 00			0 00	0 00
OTHER FIXED INCOME						
JP MORGAN EUR INITIAL MARGIN (INTERNAL XYJPEUR)						
INVESTMENT ACTIVITY	0 000		(653,212 830)	(683,089 91)	681,701 71	(1,388 20)
MARGIN ACTIVITY	0 000		0 000		(422,677 69)	(422,677 69)
TOTAL OTHER FIXED INCOME				(683,089 91)	258,823 82	(424,266 09)
TOTAL FIXED INCOME SECURITIES		196,972,923 00		(234,363,775 94)	234,911,813 14	3,147,935 70
LIMITED PARTNERSHIP						
LIMITED PARTNERSHIP						
INTERSOUTH PARTN LP (INTERNAL 55299C158)						
INVESTMENT ACTIVITY	462,500 000	482 500 00	0 000		0 00	0 00
MISSION VENT II (INTERNAL 51299CWE0)						
INVESTMENT ACTIVITY	500,000 000	500,000 00	0 000		0 00	0 00
NORTH CAROLINA BIO (INTERNAL 55299CKV0)						
INVESTMENT ACTIVITY	150,000 000	150,000 00	0 000		0 00	0 00
QUELLOS STRATEGIC PARTNERS INC (INTERNAL 53399CAT8)						
SECURITY TRANSFERS	1,126 398		0 000		0 00	0 00
TECHAMP II LP (INTERNAL 53399CHN4)						
INVESTMENT ACTIVITY	375 000 000	375,000 00	0 000		0 00	0 00
TOTAL LIMITED PARTNERSHIP		1,487,500 00			0 00	0 00
TOTAL LIMITED PARTNERSHIP		1,487,500 00			0 00	0 00

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MISCELLANEOUS						
AGREEMENTS						
FNW 03-W4 4A 7 500% (INTERNAL 01299EYP6)						
INVESTMENT ACTIVITY	1,000,000 000	1,088,437 50	0 000		0 00	0 00
TOTAL AGREEMENTS		1,088,437 50			0 00	0 00
COMMODITIES						
90DAY EUROS FUT EXP 18DEC06 (INTERNAL 532999EA3)						
MARGIN ACTIVITY	0 000		0 000		(2,957 18)	(2,957 18)
90DAY EUROS FUT EXP 18MAR03 (INTERNAL 532999RD3)						
MARGIN ACTIVITY	0 000		0 000		(1,817 67)	(1,817 67)
90DAY LIBOR FUT EXP 15SEP04 (INTERNAL XYZL2U4)						
INVESTMENT ACTIVITY	29 000		0 000		0 00	0 00
CAN 10YR BD FUTR EXP 18DEC02 (INTERNAL XYZCNZ2)						
INVESTMENT ACTIVITY	0 000		(18 000)		0 00	0 00
FTSE 100 IDX FUT EXP 21MAR03 (INTERNAL 532999Y52)						
INVESTMENT ACTIVITY	18 000		0 000		0 00	0 00
JPN 10Y BOND(TSE) EXP 20SEP02 (INTERNAL XYZJBU2)						
INVESTMENT ACTIVITY	0 000		1 000		0 00	0 00
JPY 10Y BOND (TSE) EXP 11DEC02 (INTERNAL XYZJBZ2)						
INVESTMENT ACTIVITY	0 000		1 000		0 00	0 00
S&P 500 FUTR EXP 19DEC02 (INTERNAL 532999KH1)						
INVESTMENT ACTIVITY	6 000		(6 000)		0 00	0 00
US 10YR AGENCY FUT EXPIRES 19SEP2002 (INTERNAL 532999KG0)						
MARGIN ACTIVITY	0 000		0 000		23,343 77	23,343 77
SECURITY TRANSFERS	0 000		(9 000)		0 00	0 00
TOTAL COMMODITIES					18,568 92	18,568 92
TOTAL MISCELLANEOUS		1,088,437 50			18,568 92	18,568 92

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
 FROM 01-SEP-02 TO 28-FEB-03
 SECURITY TRANSACTION SUMMARY
 PREPARED DATE 09-APR 03

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SECURITY TRANSACTION SUMMARY

	ACQUIRED		DISPOSED			
	UNITS	COST	UNITS	BOOK VALUE	PROCEEDS	GAIN OR LOSS
ACCOUNT PERIOD TOTALS						
TOTAL						
CORPORATE ACTIONS		1,756,342 32		(2,352,811 59)	648,806 89	37,820 80
INVESTMENT ACTIVITY		444,196,391 79		(479,310,651 81)	460,021,585 36	(19,297,548 95)
MARGIN ACTIVITY					145,418 88	145,418 88
PRINCIPAL PAYMENTS				(10,030,810 42)	10,297,928 88	267,118 58
SECURITY TRANSFERS		2 695,771 75		(2,913,545 83)	0 00	0 00
REDEMPTIONS				(5,308,554 83)	5,453,795 83	145,241 00
ACCOUNT GRAND TOTAL		448,648,505 86		(499,916,174 48)	476,565,533 94	(18,701,851 71)

BURROUGHS WELLCOME FUND OVERALL COMBINED ACCOUNT 120127714
 FROM 01-SEP-02 TO 28-FEB-03
 SECURITY TRANSACTION SUMMARY
 PREPARED DATE 09-APR-03

Deutsche Bank 
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THIS IS A COMPOSITE REPORT FOR:

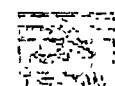
- NIF1 BURROUGHS WELLCOME FUND
- NIF2 BURROUGHS WELLCOME FUND
- NIF3 BURROUGHS WELLCOME FUND
- NIF4 BURROU HS WELLCOME FUND
- NIF5 BURROUGHS WELLCOME FUND
- NIF6 BURROUGHS WELLCOME FUND
- NIF7 BURROUGHS WELLCOME FUND
- NIF8 BURROUGHS WELLCOME FUND
- NIG1 BURROUGHS WELLCOME FUND
- NIG2 BURROUGHS WELLCOME FUND
- NIG3 BURROUGHS WELLCOME FUND
- NIG4 BURROUGHS WELLCOME FUND
- NIG5 BURROUGHS WELLCOME FUND
- NIG6 BURROUGHS WELLCOME FUND
- NIG7 BURROUGHS WELLCOME FUND
- NIG8 BURROUGHS WELLCOME FUND
- NIG9 BURROUGHS WELLCOME FUND



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**			
00077F005	ABN AMRO NO AMER FIN	0.915	25AUG03	24JUN03	24JUN03	FIRST BOSTON COMM. P	USD/DTC	1,098,266.58
1,100,000.00		99.842400			0.00	0.00	0.00	
NIG7								
00181R002	ANZ DELAMARE INC	1.244	27MAY03	28FEB03	CANCEL	CONVERSION NON CASH	USD/DTC	-299,062.50
-300,000.00		99.687500			0.00	0.00	0.00	
NIG7								
00181R002	ANZ DELAMARE INC	0.010	27MAY03	28FEB03	28FEB03	CONVERSION NON CASH	USD/DTC	299,062.50
300,000.00		99.687500			0.00	0.00	0.00	
NIG7								
00181R002	ANZ DELAMARE INC	1.225	30JUL03	30APR03	30APR03	BANC/AMERICA SECUR.L	USD/DTC	1,096,593.82
1,100,000.00		99.690300			0.00	0.00	0.00	
NIG7								
06737J006	BARCLAYS U S FUND	0.930	25AUG03	24JUN03	24JUN03	BARCLAYS CAPITAL INC	USD/DTC	499,199.17
500,000.00		99.839800			0.00	0.00	0.00	
NIG7								
12478K004	CBA (DE) FINANCE DISC NT	1.250	15MAY03	15APR03	15APR03	GOLDMAN SACHS + CO	USD/DTC	1,498,437.50
1,500,000.00		99.895800			0.00	0.00	0.00	
NIG7								
23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	119,594.95
119,594.95		100.000000			0.00	0.00	0.00	
NIG6								
				05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	3,152.40
3,152.40		100.000000			0.00	0.00	0.00	
NIG9								
				05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	240.98
240.98		100.000000			0.00	0.00	0.00	
NIG4								



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE	BASE NET COST

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	05MAR03	05MAR03	ASSET TRANSFER	USD/BOS
	452.14	100.000000		0.00	0.00	0.00	452.14
	NIG7						
			05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	
	6,211.54	100.000000		0.00	0.00	0.00	6,211.54
	NIG8						
			05MAR03		ASSET TRANSFER	USD/BOS	
	18,655.61	100.000000		0.00	0.00	0.00	18,655.61
	NIF2						
			05MAR03	CANCEL	ASSET TRANSFER	USD/BOS	
	-18,655.61	100.000000		0.00	0.00	0.00	-18,655.61
	NIF2						
			07MAR03	07MAR03	ASSET TRANSFER	USD/BOS	
	1,066.92	100.000000		0.00	0.00	0.00	1,066.92
	NIF6						
			07MAR03		ASSET TRANSFER	USD/BOS	
	84.28	100.000000		0.00	0.00	0.00	84.28
	NIG7						
			07MAR03	CANCEL	ASSET TRANSFER	USD/BOS	
	-84.28	100.000000		0.00	0.00	0.00	-84.28
	NIG7						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE	BASE NET COST

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	07MAR03	07MAR03	ASSET TRANSFER	USD/BOS
	1.73	100.000000		0.00	0.00	0.00	1.73
	NIG8						
			07MAR03		ASSET TRANSFER	USD/BOS	
	3.92	100.000000		0.00	0.00	0.00	3.92
	NIG6						
			07MAR03	CANCEL	ASSET TRANSFER	USD/BOS	
	-3.92	100.000000		0.00	0.00	0.00	-3.92
	NIG6						
			11MAR03	11MAR03	ASSET TRANSFER	USD/BOS	
	1,391.74	100.000000		0.00	0.00	0.00	1,391.74
	NIG4						
			11MAR03	11MAR03	ASSET TRANSFER	USD/BOS	
	259,138.60	100.000000		0.00	0.00	0.00	259,138.60
	NIG7						
-- ASSET TOTALS --				0.00	0.00	0.00	391,251.00
	391,251.00						
2363E1003	DANSKE CORP	1.268	15APR03	28FEB03	CANCEL	CONVERSION NON CASH	USD/DTC
	-1,400,000.00	99.689500		0.00	0.00	0.00	-1,395,653.78
	NIG7						
2363E1003	DANSKE CORP	0.010	15APR03	28FEB03	28FEB03	CONVERSION NON CASH	USD/DTC
	1,400,000.00	99.689500		0.00	0.00	0.00	1,395,653.78
	NIG7						
23636K000	DANSKE CORP	1.220	10JUL03	11APR03	11APR03	BANC/AMERICA-SECUR.L	USD/DTC
	2,400,000.00	99.695000		0.00	0.00	0.00	2,392,680.00
	NIG7						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23636K000	DANSKE CORP	1.230	07JUL03	14APR03	14APR03	FIRST BOSTON COMM. P	USD/DTC	1,296,269.00
1,300,000.00		99.713000			0.00	0.00	0.00	
	NIG7							
23636K000	DANSKE CORP	0.915	19SEP03	19JUN03	19JUN03	BANC/AMERICA SECUR.L	USD/DTC	199,532.33
200,000.00		99.766100			0.00	0.00	0.00	
	NIG7							
313384HZ5	FEDERAL HOME LN BK CONS DSC NT	0.010	11JUL03	11APR03	11APR03	CREDIT SUISSE FIRST	USD/FED	1,994,034.44
2,000,000.00		99.701700			0.00	0.00	0.00	
	NIG7							
313396NQ2	FEDERAL HOME LN MTG DISC NTS	0.010	30OCT03	16MAY03	16MAY03	GOLDMAN SACHS + CO	USD/FED	1,889,996.23
1,900,000.00		99.473400			0.00	0.00	0.00	
	NIG7							
313588KJ3	FEDERAL NATL MTG ASSN DISC NTS	0.010	13AUG03	15MAY03	15MAY03	CREDIT SUISSE FIRST	USD/FED	1,196,505.00
1,200,000.00		99.708700			0.00	0.00	0.00	
	NIG7							
1,200,000.00		99.728800		19MAY03	19MAY03	CREDIT SUISSE FIRST	USD/FED	1,196,746.33
	NIG7				0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	2,393,251.33
2,400,000.00								
313588NG6	FEDERAL NATL MTG ASSN DISC NTS	0.010	22OCT03	24JUL03	24JUL03	LEHMAN BROTHERS INC.	USD/FED	997,425.00
1,000,000.00		99.742500			0.00	0.00	0.00	
	NIG7							
313588PL3	FEDERAL NATL MTG ASSN DISC NTS	0.010	19NOV03	10JUL03	11JUL03	BANC OF AMERICA SECU	USD/FED	1,992,831.39
2,000,000.00		99.641500			0.00	0.00	0.00	
	NIG7							
313588TX3	FEDERAL NATL MTG ASSN DISC NTS	0.010	05MAR04	04APR03	04APR03	CITIGROUP GLOBAL MAR	USD/FED	123,646.67
125,000.00		98.917300			0.00	0.00	0.00	
	NIF7							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

40410T007	HBOS TREAS SVCS PLC	1.844	24APR03	14FEB03	CANCEL	CONVERSION NON CASH	USD/DTC	-996,605.56
-1,000,000.00		99.660500			-2,139.97	0.00	0.00	
	NIG7							
40410T007	HBOS TREAS SVCS PLC	3.880	07APR03	14FEB03	14FEB03	CONVERSION NON CASH	USD/DTC	996,605.56
1,000,000.00		99.660500			2,139.97	0.00	0.00	
	NIG7							
40410T007	HBOS TREAS SVCS PLC	1.240	16MAY03	01APR03	01APR03	BANC/AMERICA SECUR.L	USD/DTC	1,697,365.00
1,700,000.00		99.845000			0.00	0.00	0.00	
	NIG7							
40410T007	HBOS TREAS SVCS PLC	1.245	04AUG03	29APR03	29APR03	BANC/AMERICA SECUR.L	USD/DTC	1,893,626.29
1,900,000.00		99.664500			0.00	0.00	0.00	
	NIG7							
53943R000	LLOYDS BANK PLC	1.249	22APR03	28FEB03	CANCEL	CONVERSION NON CASH	USD/DTC	-3,090,312.50
-3,100,000.00		99.687500			0.00	0.00	0.00	
	NIG7							
53943R000	LLOYDS BANK PLC	0.010	22APR03	28FEB03	28FEB03	CONVERSION NON CASH	USD/DTC	3,090,312.50
3,100,000.00		99.687500			0.00	0.00	0.00	
	NIG7							
74977D006	RABOBANK NEDERLAND	1.250	14MAR03	13MAR03	OPEN	172 MORGAN STANLEY CO IN	USD/DTC	3,599,875.00
3,600,000.00		99.996500			0.00	0.00	0.00	
	NIG7							
74977D006	RABOBANK NEDERLAND	1.240	23JUN03	23MAY03	23MAY03	LEHMAN BROTHERS INC.	USD/DTC	1,398,505.11
1,400,000.00		99.893200			0.00	0.00	0.00	
	NIG7							
78009S006	ROYAL BK OF SCOTLAND PLC	1.248	14APR03	28FEB03	CANCEL	CONVERSION NON CASH	USD/DTC	-1,297,607.64
-1,300,000.00		99.815900			0.00	0.00	0.00	
	NIG7							
78009S006	ROYAL BK OF SCOTLAND PLC	0.010	14APR03	28FEB03	28FEB03	CONVERSION NON CASH	USD/DTC	1,297,607.64
1,300,000.00		99.815900			0.00	0.00	0.00	
	NIG7							

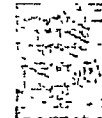
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

78009S006	ROYAL BK OF SCOTLAND PLC	1.245	29APR03	28FEB03		CANCEL	CONVERSION NON CASH	USD/DTC	-1,197,490.00
-1,200,000.00	NIG7	99.790800				0.00	0.00	0.00	
78009S006	ROYAL BK OF SCOTLAND PLC	0.010	29APR03	28FEB03	28FEB03		CONVERSION NON CASH	USD/DTC	1,197,490.00
1,200,000.00	NIG7	99.790800				0.00	0.00	0.00	
78009S006	ROYAL BK OF SCOTLAND PLC	1.230	06AUG03	29APR03	29APR03		GOLDMAN SACHS + CO	USD/DTC	2,989,852.50
3,000,000.00	NIG7	99.661700				0.00	0.00	0.00	
8225T0004	SHELL FINANCE YRS 1+2	1.190	14AUG03	07MAY03	08MAY03	1	CITIGROUP GLOBAL MAR	USD/DTC	1,694,436.75
1,700,000.00	NIG7	99.672700				0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	03MAR03	03MAR03		STATE STREET BANK +	USD/BOS	716,838.40
716,838.40	NIF1	100.000000				0.00	0.00	0.00	
280,414.48	NIF2	100.000000				0.00	0.00	0.00	280,414.48
36,202.88	NIF3	100.000000				0.00	0.00	0.00	36,202.88
1,491,609.24	NIF4	100.000000				0.00	0.00	0.00	1,491,609.24



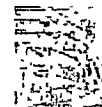
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	03MAR03	03MAR03		STATE STREET BANK +	USD/BOS	5,119,867.04
5,119,867.04	NIF5	100.000000				0.00	0.00	0.00	
134,175.57	NIF6	100.000000				0.00	0.00	0.00	134,175.57
4,546,304.19	NIF7	100.000000				0.00	0.00	0.00	4,546,304.19
80,889.04	NIG2	100.000000				0.00	0.00	0.00	80,889.04
1,203,481.32	NIG7	100.000000				0.00	0.00	0.00	1,203,481.32
66,464.78	NIF3	100.000000				0.00	0.00	0.00	66,464.78
67,120.63	NIF5	100.000000				0.00	0.00	0.00	67,120.63



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 20,035.97 NIF7	1.000	31DEC30	04MAR03	04MAR03	STATE STREET BANK +	USD/BOS	20,035.97
		100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	460,738.95
460,738.95	NIF4	100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	21,311.58
21,311.58	NIG4	100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	210,000.00
210,000.00	NIG6	100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	378,801.19
378,801.19	NIG7	100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	905,537.01
905,537.01	NIG8	100.000000			0.00	0.00	0.00	
			04MAR03	04MAR03		STATE STREET BANK +	USD/BOS	3,351,606.29
3,351,606.29	NIG9	100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	19,091,398.56
19,091,398.56								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 176,488.23 NIF3	1.196	31DEC30	05MAR03	05MAR03	STATE STREET BANK +	USD/BOS	176,488.23
		100.000000			0.00	0.00	0.00	
			05MAR03	05MAR03		STATE STREET BANK +	USD/BOS	20,866.00
20,866.00	NIF5	100.000000			0.00	0.00	0.00	
			05MAR03	05MAR03		STATE STREET BANK +	USD/BOS	1,934.51
1,934.51	NIF7	100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	199,288.74
199,288.74								
8618809A2	SSGA FDS PRIME FD 42,610.00 NIF4	1.000	31DEC30	05MAR03	05MAR03	STATE STREET BANK +	USD/BOS	42,610.00
		100.000000			0.00	0.00	0.00	
			05MAR03	05MAR03		STATE STREET BANK +	USD/BOS	4,692.38
4,692.38	NIG7	100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	47,302.38
47,302.38								
8618809A2	SSGA FDS PRIME FD 1,990.29 NIF5	1.186	31DEC30	06MAR03	06MAR03	STATE STREET BANK +	USD/BOS	1,990.29
		100.000000			0.00	0.00	0.00	

STATE STREET

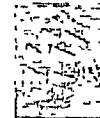
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.186	31DEC30	06MAR03	06MAR03		STATE STREET BANK +	USD/BOS	
	1,262,196.18 NIF7	100.000000			0.00		0.00	0.00	1,262,196.18
	399,650.29 NIG6	100.000000			0.00		0.00	0.00	399,650.29
	6,211.45 NIG8	100.000000			0.00		0.00	0.00	6,211.45
— ASSET TOTALS —					0.00		0.00	0.00	1,670,048.21
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	06MAR03	06MAR03		STATE STREET BANK +	USD/BOS	
	7,201.90 NIF4	100.000000			0.00		0.00	0.00	7,201.90
	250.98 NIG4	100.000000			0.00		0.00	0.00	250.98
	2,101.56 NIG7	100.000000			0.00		0.00	0.00	2,101.56



STATE STREET

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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	06MAR03	06MAR03		STATE STREET BANK +	USD/BOS	
	3,152.40 NIG9	100.000000			0.00		0.00	0.00	3,152.40
— ASSET TOTALS —					0.00		0.00	0.00	12,706.84
8618809A2	SSGA FDS PRIME FD	1.183	31DEC30	07MAR03	07MAR03		STATE STREET BANK +	USD/BOS	
	65,321.85 NIF2	100.000000			0.00		0.00	0.00	65,321.85
	33,982.74 NIF3	100.000000			0.00		0.00	0.00	33,982.74
	18,735.35 NIF5	100.000000			0.00		0.00	0.00	18,735.35
— ASSET TOTALS —					0.00		0.00	0.00	118,039.94
8618809A2	SSGA FDS PRIME FD	1.187	31DEC30	10MAR03	10MAR03		STATE STREET BANK +	USD/BOS	
	13,016.53 NIF5	100.000000			0.00		0.00	0.00	13,016.53
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	10MAR03	10MAR03		STATE STREET BANK +	USD/BOS	
	778.24 NIG4	100.000000			0.00		0.00	0.00	778.24



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 48,200.89 NIG7	1.000	31DEC30	10MAR03	10MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	48,200.89
— ASSET TOTALS —	48,979.13				0.00	0.00	0.00	48,979.13
8618809A2	SSGA FDS PRIME FD 327,948.91 NIF1	1.182	31DEC30	11MAR03	11MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	327,948.91
	45,474.80 NIF2	100.000000		11MAR03	11MAR03	STATE STREET BANK +	USD/BOS	45,474.80
	364,717.83 NIF3	100.000000		11MAR03	11MAR03	STATE STREET BANK +	USD/BOS	364,717.83
— ASSET TOTALS —	738,141.54				0.00	0.00	0.00	738,141.54
8618809A2	SSGA FDS PRIME FD 59,112.87 NIG7	1.000	31DEC30	11MAR03	11MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	59,112.87
8618809A2	SSGA FDS PRIME FD 94,330.29 NIF2	1.178	31DEC30	12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	94,330.29

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 91,970.02 NIF3	1.178	31DEC30	12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	91,970.02
	130,870.51 NIF7	100.000000		12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	130,870.51
	84,844.06 NIG6	100.000000		12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	84,844.06
	323,140.24 NIG8	100.000000		12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	323,140.24
— ASSET TOTALS —	725,155.12				0.00	0.00	0.00	725,155.12
8618809A2	SSGA FDS PRIME FD 1,787.94 NIF4	1.000	31DEC30	12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	1,787.94
	1,391.74 NIG4	100.000000		12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	1,391.74

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	12MAR03	12MAR03	STATE STREET BANK +	USD/BOS	
	707,944.09 NIG7	100.000000		0.00	0.00	0.00	0.00	707,944.09
--- ASSET TOTALS ---				0.00	0.00	0.00	0.00	711,123.77
	711,123.77							
8618809A2	SSGA FDS PRIME FD	1.166	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
	70,719.90 NIF2	100.000000		0.00	0.00	0.00	0.00	70,719.90
			13MAR03	13MAR03		STATE STREET BANK +	USD/BOS	
	2.85 NIF5	100.000000		0.00	0.00	0.00	0.00	2.85
--- ASSET TOTALS ---				0.00	0.00	0.00	0.00	70,722.75
	70,722.75							
8618809A2	SSGA FDS PRIME FD	1.162	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
	18,415.25 NIF7	100.000000		0.00	0.00	0.00	0.00	18,415.25
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
	13,447.39 NIG2	100.000000		0.00	0.00	0.00	0.00	13,447.39
8618809A2	SSGA FDS PRIME FD	1.166	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
	3.92 NIG6	100.000000		0.00	0.00	0.00	0.00	3.92

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.162	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
	78,809.87 NIF2	100.000000		0.00	0.00	0.00	0.00	78,809.87
			14MAR03	14MAR03		STATE STREET BANK +	USD/BOS	
	104,473.69 NIF5	100.000000		0.00	0.00	0.00	0.00	104,473.69
--- ASSET TOTALS ---				0.00	0.00	0.00	0.00	183,283.56
	183,283.56							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
	13,443.91 NIG2	100.000000		0.00	0.00	0.00	0.00	13,443.91
8618809A2	SSGA FDS PRIME FD	1.159	31DEC30	17MAR03	17MAR03	STATE STREET BANK +	USD/BOS	
	68,786.82 NIF2	100.000000		0.00	0.00	0.00	0.00	68,786.82
			17MAR03	17MAR03		STATE STREET BANK +	USD/BOS	
	157,488.56 NIF3	100.000000		0.00	0.00	0.00	0.00	157,488.56
			17MAR03	17MAR03		STATE STREET BANK +	USD/BOS	
	4,760.00 NIF6	100.000000		0.00	0.00	0.00	0.00	4,760.00

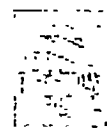
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 72,196.74 NIF7		1.159	31DEC30	17MAR03	17MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	72,196.74
-- ASSET TOTALS --						0.00	0.00	0.00	303,232.12
8618809A2	SSGA FDS PRIME FD 12,899.43 NIG4		1.000	31DEC30	17MAR03	17MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	12,899.43
8618809A2	SSGA FDS PRIME FD 148,854.88 NIF3		1.163	31DEC30	18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	148,854.88
					18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	
	436,883.88 NIF7		100.000000			0.00	0.00	0.00	436,883.88
-- ASSET TOTALS --						0.00	0.00	0.00	585,738.76
8618809A2	SSGA FDS PRIME FD 301.31 NIG2		1.000	31DEC30	18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	301.31



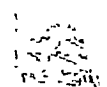
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

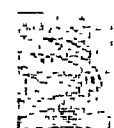
8618809A2	SSGA FDS PRIME FD 14,109.77 NIG4		1.000	31DEC30	18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	14,109.77
-- ASSET TOTALS --						0.00	0.00	0.00	14,411.08
8618809A2	SSGA FDS PRIME FD 40,341.98 NIF2		1.168	31DEC30	19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	40,341.98
					19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	
	45,931.63 NIF3		100.000000			0.00	0.00	0.00	45,931.63
-- ASSET TOTALS --						0.00	0.00	0.00	86,273.61
8618809A2	SSGA FDS PRIME FD 4,510.74 NIG2		1.000	31DEC30	19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	4,510.74
					19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	
	2,477.67 NIG4		100.000000			0.00	0.00	0.00	2,477.67
-- ASSET TOTALS --						0.00	0.00	0.00	6,988.41



STATE STREET

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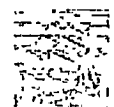
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD NIF2	1.161	31DEC30	20MAR03	20MAR03	STATE STREET BANK +	USD/BOS	
	164,568.58	100.000000		0.00	0.00		0.00	164,568.58
	140,346.90	100.000000		0.00	0.00		0.00	140,346.90
— ASSET TOTALS —				0.00	0.00		0.00	304,915.48
8618809A2	SSGA FDS PRIME FD NIG6	1.162	31DEC30	20MAR03	20MAR03	STATE STREET BANK +	USD/BOS	
	555,554.24	100.000000		0.00	0.00		0.00	555,554.24
8618809A2	SSGA FDS PRIME FD NIF2	1.155	31DEC30	21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	
	34,771.44	100.000000		0.00	0.00		0.00	34,771.44
	42,972.82	100.000000		0.00	0.00		0.00	42,972.82
	171,768.52	100.000000		0.00	0.00		0.00	171,768.52



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD NIG6	1.155	31DEC30	21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	
	3,598.76	100.000000		0.00	0.00		0.00	3,598.76
	2,592.33	100.000000		0.00	0.00		0.00	2,592.33
— ASSET TOTALS —				0.00	0.00		0.00	255,703.87
8618809A2	SSGA FDS PRIME FD NIF4	1.000	31DEC30	21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	
	298,172.45	100.000000		0.00	0.00		0.00	298,172.45
	16,343.65	100.000000		0.00	0.00		0.00	16,343.65
— ASSET TOTALS —				0.00	0.00		0.00	314,516.10
8618809A2	SSGA FDS PRIME FD NIF2	1.155	31DEC30	24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	
	6,685.14	100.000000		0.00	0.00		0.00	6,685.14



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 91,305.82 NIF3	1.155	31DEC30	24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	91,305.82
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	97,990.96				0.00	0.00	0.00	97,990.96
8618809A2	SSGA FDS PRIME FD 247,235.65 NIF4	1.000	31DEC30	24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	247,235.65
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 137,386.40 NIF5	1.155	31DEC30	24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	137,386.40
		100.000000			0.00	0.00	0.00	
	2,730.00 NIF6			24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	2,730.00
		100.000000			0.00	0.00	0.00	
	227,051.01 NIF7			24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	227,051.01
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	367,167.41				0.00	0.00	0.00	367,167.41
8618809A2	SSGA FDS PRIME FD 2,148,797.34 NIG7	1.000	31DEC30	24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	2,148,797.34
		100.000000			0.00	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

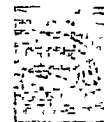
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 77,613.50 NIF3	1.145	31DEC30	25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	77,613.50
		100.000000			0.00	0.00	0.00	
				25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	
	30,116.23 NIF7							30,116.23
		100.000000			0.00	0.00	0.00	
				25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	
	41,321.83 NIG6							41,321.83
		100.000000			0.00	0.00	0.00	
				25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	
	223,292.91 NIG8							223,292.91
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	372,344.47				0.00	0.00	0.00	372,344.47
8618809A2	SSGA FDS PRIME FD 25,333.07 NIG7	1.000	31DEC30	25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	25,333.07
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 193,540.91 NIF3	1.155	31DEC30	26MAR03	26MAR03	STATE STREET BANK +	USD/BOS	193,540.91
		100.000000			0.00	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

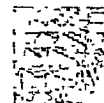
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 36,401.63 NIG6	1.155	31DEC30	26MAR03	26MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	36,401.63
— ASSET TOTALS —								
	229,942.54			0.00		0.00	0.00	229,942.54
8618809A2	SSGA FDS PRIME FD 275,665.97 NIG7	1.000	31DEC30	26MAR03	26MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	275,665.97
8618809A2	SSGA FDS PRIME FD 2,865.60 NIF1	1.137	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	2,865.60
	2,440.00 NIF2	100.000000		0.00		0.00	0.00	2,440.00
	64,471.70 NIF5	100.000000		0.00		0.00	0.00	64,471.70
	4,150.00 NIF6	100.000000		0.00		0.00	0.00	4,150.00



STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 32,711.55 NIG6	1.137	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	32,711.55
— ASSET TOTALS —								
	106,638.85			0.00		0.00	0.00	106,638.85
8618809A2	SSGA FDS PRIME FD 51,620.92 NIG7	1.000	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	51,620.92
8618809A2	SSGA FDS PRIME FD 346,558.95 NIF1	1.140	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	346,558.95
	516,504.39 NIF5	100.000000		0.00		0.00	0.00	516,504.39
	14,189.50 NIF6	100.000000		0.00		0.00	0.00	14,189.50
	11,380.55 NIG6	100.000000		0.00		0.00	0.00	11,380.55



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	INTEREST	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 6,242.60 NIG8	1.140	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	6,242.60
		100.000000		0.00		0.00	0.00	
--- ASSET TOTALS ---				0.00		0.00	0.00	894,875.99
8618809A2	SSGA FDS PRIME FD 80,979.97 NIF4	1.000	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	80,979.97
		100.000000		0.00		0.00	0.00	
	7,500,000.00 NIG3	100.000000		0.00		0.00	0.00	7,500,000.00
--- ASSET TOTALS ---				0.00		0.00	0.00	7,580,979.97
8618809A2	SSGA FDS PRIME FD 164,959.34 NIF1	1.138	31DEC30	31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	164,959.34
		100.000000		0.00		0.00	0.00	
	39,719.95 NIF2	100.000000		0.00		0.00	0.00	39,719.95



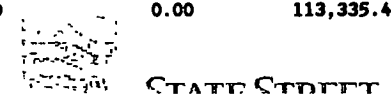
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	INTEREST	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 12,723.50 NIF6	1.138	31DEC30	31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	12,723.50
		100.000000		0.00		0.00	0.00	
--- ASSET TOTALS ---				0.00		0.00	0.00	217,402.79
8618809A2	SSGA FDS PRIME FD 173,347.66 NIG4	1.000	31DEC30	31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	173,347.66
		100.000000		0.00		0.00	0.00	
	2,608,177.93 NIG7	100.000000		0.00		0.00	0.00	2,608,177.93
--- ASSET TOTALS ---				0.00		0.00	0.00	2,781,525.59
8618809A2	SSGA FDS PRIME FD 27,672.96 NIF1	1.153	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	27,672.96
		100.000000		0.00		0.00	0.00	
	85,662.50 NIF2	100.000000		0.00		0.00	0.00	85,662.50
--- ASSET TOTALS ---				0.00		0.00	0.00	113,335.46



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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	
	66,127.11	100.000000		0.00	0.00	0.00	0.00	66,127.11
	NIF4							
8618809A2	SSGA FDS PRIME FD	1.153	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	
	41,422.00	100.000000		0.00	0.00	0.00	0.00	41,422.00
	NIF6							
			01APR03	01APR03		STATE STREET BANK +	USD/BOS	
	53,018.63	100.000000		0.00	0.00	0.00	0.00	53,018.63
	NIF7							
— ASSET TOTALS —				0.00	0.00	0.00	0.00	94,440.63
	94,440.63							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	
	15,627.84	100.000000		0.00	0.00	0.00	0.00	15,627.84
	NIG4							
8618809A2	SSGA FDS PRIME FD	1.153	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	
	79,898.02	100.000000		0.00	0.00	0.00	0.00	79,898.02
	NIG6							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	01APR03	01APR03	INTEREST REINVESTMEN	USD/BOS	
	82.67	100.000000		0.00	0.00	0.00	0.00	82.67
	NIG2							



STATE STREET.

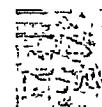
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	01APR03	01APR03	INTEREST REINVESTMEN	USD/BOS	
	699.08	100.000000		0.00	0.00	0.00	0.00	699.08
	NIG3							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	34.17	100.000000		0.00	0.00	0.00	0.00	34.17
	NIG4							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	563.26	100.000000		0.00	0.00	0.00	0.00	563.26
	NIG6							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	935.16	100.000000		0.00	0.00	0.00	0.00	935.16
	NIG7							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	1,016.60	100.000000		0.00	0.00	0.00	0.00	1,016.60
	NIG8							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	380.18	100.000000		0.00	0.00	0.00	0.00	380.18
	NIF1							
			01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	
	396.31	100.000000		0.00	0.00	0.00	0.00	396.31
	NIF2							



STATE STREET.

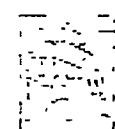
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 2,927.40 NIG9		1.000	31DEC30	01APR03	01APR03		INTEREST REINVESTMEN	USD/BOS	2,927.40
			100.000000			0.00		0.00		
				01APR03	01APR03			INTEREST REINVESTMEN	USD/BOS	458.49
	458.49 NIF3		100.000000			0.00		0.00		458.49
				01APR03	01APR03			INTEREST REINVESTMEN	USD/BOS	1,761.43
	1,761.43 NIF4		100.000000			0.00		0.00		1,761.43
				01APR03	01APR03			INTEREST REINVESTMEN	USD/BOS	127.86
	127.86 NIF6		100.000000			0.00		0.00		127.86
				01APR03	01APR03			INTEREST REINVESTMEN	USD/BOS	4,913.41
	4,913.41 NIF7		100.000000			0.00		0.00		4,913.41
				01APR03				INTEREST REINVESTMEN	USD/BOS	4,624.43
	4,624.43 NIF5		100.000000			0.00		0.00		4,624.43
				01APR03	CANCEL			INTEREST REINVESTMEN	USD/BOS	-4,624.43
	-4,624.43 NIF5		100.000000			0.00		0.00		-4,624.43



STATE STREET

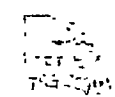
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,624.63 NIF5		1.000	31DEC30	01APR03			INTEREST REINVESTMEN	USD/BOS	4,624.63
			100.000000			0.00		0.00		
				01APR03	CANCEL			INTEREST REINVESTMEN	USD/BOS	-4,624.63
	-4,624.63 NIF5		100.000000			0.00		0.00		-4,624.63
				01APR03	01APR03			INTEREST REINVESTMEN	USD/BOS	4,624.43
	4,624.43 NIF5		100.000000			0.00		0.00		4,624.43
--- ASSET TOTALS ---										
	18,920.45					0.00		0.00		18,920.45
8618809A2	SSGA FDS PRIME FD 1,376,598.33 NIF7		1.153	31DEC30	02APR03	02APR03	STATE STREET BANK +	USD/BOS	1,376,598.33	
			100.000000			0.00		0.00		
8618809A2	SSGA FDS PRIME FD 932.31 NIG7		1.000	31DEC30	02APR03	02APR03	STATE STREET BANK +	USD/BOS	932.31	
			100.000000			0.00		0.00		
8618809A2	SSGA FDS PRIME FD 375,813.26 NIF3		1.137	31DEC30	03APR03	03APR03	STATE STREET BANK +	USD/BOS	375,813.26	
			100.000000			0.00		0.00		



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

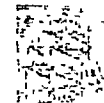
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 162,442.72 NIF7	1.137	31DEC30	03APR03	03APR03	STATE STREET BANK +	USD/BOS	162,442.72
		100.000000		0.00		0.00	0.00	
— ASSET TOTALS —				0.00		0.00	0.00	538,255.98
8618809A2	SSGA FDS PRIME FD 1,738.66 NIF4	1.000	31DEC30	03APR03	03APR03	STATE STREET BANK +	USD/BOS	1,738.66
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 674,142.75 NIF5	1.126	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	674,142.75
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 3,055.04 NIG4	1.000	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	3,055.04
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 8,026.63 NIG6	1.126	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	8,026.63
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 1,377.00 NIF2	1.129	31DEC30	07APR03	07APR03	STATE STREET BANK +	USD/BOS	1,377.00
		100.000000		0.00		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 138,105.89 NIF3	1.129	31DEC30	07APR03	07APR03	STATE STREET BANK +	USD/BOS	138,105.89
		100.000000		0.00		0.00	0.00	
				0.00		0.00	0.00	
	230,699.19 NIG8	100.000000		0.00		0.00	0.00	230,699.19
— ASSET TOTALS —				0.00		0.00	0.00	370,182.08
8618809A2	SSGA FDS PRIME FD 292.41 NIG4	1.000	31DEC30	07APR03	07APR03	STATE STREET BANK +	USD/BOS	292.41
		100.000000		0.00		0.00	0.00	
				0.00		0.00	0.00	
	222,656.94 NIG7	100.000000		0.00		0.00	0.00	222,656.94
— ASSET TOTALS —				0.00		0.00	0.00	222,949.35
8618809A2	SSGA FDS PRIME FD 131,246.67 NIF7	1.122	31DEC30	08APR03	08APR03	STATE STREET BANK +	USD/BOS	131,246.67
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 21,606.01 NIG4	1.000	31DEC30	08APR03	08APR03	STATE STREET BANK +	USD/BOS	21,606.01
		100.000000		0.00		0.00	0.00	



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 146,112.93 NIG7	1.000	31DEC30	08APR03	08APR03	STATE STREET BANK +	USD/BOS	146,112.93
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	167,718.94				0.00	0.00	0.00	167,718.94
8618809A2	SSGA FDS PRIME FD 1,600.00 NIF2	1.124	31DEC30	09APR03	09APR03	STATE STREET BANK +	USD/BOS	1,600.00
		100.000000			0.00	0.00	0.00	
	43,082.96 NIF3	100.000000		09APR03	09APR03	STATE STREET BANK +	USD/BOS	43,082.96
		100.000000			0.00	0.00	0.00	
	10,168.75 NIF7	100.000000		09APR03	09APR03	STATE STREET BANK +	USD/BOS	10,168.75
— ASSET TOTALS —	54,851.71				0.00	0.00	0.00	54,851.71
8618809A2	SSGA FDS PRIME FD 885,242.27 NIG7	1.000	31DEC30	09APR03	09APR03	STATE STREET BANK +	USD/BOS	885,242.27
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 383,537.46 NIF3	1.117	31DEC30	10APR03	10APR03	STATE STREET BANK +	USD/BOS	383,537.46
		100.000000			0.00	0.00	0.00	

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

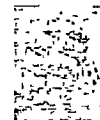
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,130.00 NIF6	1.117	31DEC30	10APR03	10APR03	STATE STREET BANK +	USD/BOS	4,130.00
		100.000000			0.00	0.00	0.00	
	2,814.47 NIF7	100.000000		10APR03	10APR03	STATE STREET BANK +	USD/BOS	2,814.47
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	390,481.93				0.00	0.00	0.00	390,481.93
8618809A2	SSGA FDS PRIME FD 550.00 NIF4	1.000	31DEC30	10APR03	10APR03	STATE STREET BANK +	USD/BOS	550.00
		100.000000			0.00	0.00	0.00	
	214,061.88 NIG7	100.000000		10APR03	10APR03	STATE STREET BANK +	USD/BOS	214,061.88
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	214,611.88				0.00	0.00	0.00	214,611.88
8618809A2	SSGA FDS PRIME FD 51,874.27 NIF3	1.119	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	51,874.27
		100.000000			0.00	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD	1.119	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	
	111,903.02 NIF5	100.000000		0.00	0.00		0.00	111,903.02
			11APR03	11APR03		STATE STREET BANK +	USD/BOS	
	882,475.79 NIF7	100.000000		0.00	0.00		0.00	882,475.79
— ASSET TOTALS —				0.00	0.00		0.00	1,046,253.08
	1,046,253.08							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	
	8,190.21 NIG4	100.000000		0.00	0.00		0.00	8,190.21
8618809A2	SSGA FDS PRIME FD	1.119	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	
	7,292.46 NIG6	100.000000		0.00	0.00		0.00	7,292.46
8618809A2	SSGA FDS PRIME FD	1.121	31DEC30	14APR03	14APR03	STATE STREET BANK +	USD/BOS	
	62,761.63 NIF2	100.000000		0.00	0.00		0.00	62,761.63
			14APR03	14APR03		STATE STREET BANK +	USD/BOS	
	221,681.05 NIF3	100.000000		0.00	0.00		0.00	221,681.05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD	1.121	31DEC30	14APR03	14APR03	STATE STREET BANK +	USD/BOS	
	29,102.45 NIF7	100.000000		0.00	0.00		0.00	29,102.45
— ASSET TOTALS —				0.00	0.00		0.00	313,545.13
	313,545.13							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	14APR03	14APR03	STATE STREET BANK +	USD/BOS	
	36,899.71 NIG4	100.000000		0.00	0.00		0.00	36,899.71
			14APR03	14APR03		STATE STREET BANK +	USD/BOS	
	203,818.88 NIG7	100.000000		0.00	0.00		0.00	203,818.88
— ASSET TOTALS —				0.00	0.00		0.00	240,718.59
	240,718.59							
8618809A2	SSGA FDS PRIME FD	1.120	31DEC30	15APR03	15APR03	STATE STREET BANK +	USD/BOS	
	3,070.88 NIF1	100.000000		0.00	0.00		0.00	3,070.88
			15APR03	15APR03		STATE STREET BANK +	USD/BOS	
	493,472.35 NIF2	100.000000		0.00	0.00		0.00	493,472.35



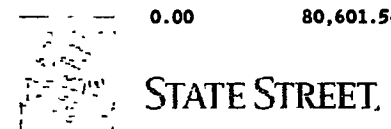
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 153,703.05 NIF3	1.120	31DEC30	15APR03	15APR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	153,703.05
			15APR03	15APR03		STATE STREET BANK +	USD/BOS	
	9,736.00 NIF6	100.000000			0.00	0.00	0.00	9,736.00
			15APR03	15APR03		STATE STREET BANK +	USD/BOS	
	209,123.14 NIF7	100.000000			0.00	0.00	0.00	209,123.14
-- ASSET TOTALS --					0.00	0.00	0.00	869,105.42
	869,105.42							
8618809A2	SSGA FDS PRIME FD 135.00 NIG2	1.000	31DEC30	15APR03	15APR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	135.00
			15APR03	15APR03		STATE STREET BANK +	USD/BOS	
	27,795.58 NIG4	100.000000			0.00	0.00	0.00	27,795.58
			15APR03	15APR03		STATE STREET BANK +	USD/BOS	
	52,670.96 NIG7	100.000000			0.00	0.00	0.00	52,670.96
-- ASSET TOTALS --					0.00	0.00	0.00	80,601.54
	80,601.54							



ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 222,681.67 NIF2	1.130	31DEC30	16APR03	16APR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	222,681.67
			16APR03	16APR03		STATE STREET BANK +	USD/BOS	
	14,789.80 NIF7	100.000000			0.00	0.00	0.00	14,789.80
			16APR03	16APR03		STATE STREET BANK +	USD/BOS	
	4,093.15 NIG6	100.000000			0.00	0.00	0.00	4,093.15
-- ASSET TOTALS --					0.00	0.00	0.00	241,564.62
	241,564.62							
8618809A2	SSGA FDS PRIME FD 114,678.18 NIF4	1.000	31DEC30	16APR03	16APR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	114,678.18
8618809A2	SSGA FDS PRIME FD 38,974.51 NIF2	1.129	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	38,974.51
			17APR03	17APR03		STATE STREET BANK +	USD/BOS	
	228,698.99 NIF5	100.000000			0.00	0.00	0.00	228,698.99



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

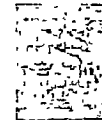
CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.129	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	
	243,138.03 NIG8	100.000000		0.00		0.00	0.00	243,138.03
— ASSET TOTALS —				0.00		0.00	0.00	510,811.53
	510,811.53							

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	
	47,516.51 NIF4	100.000000		0.00		0.00	0.00	47,516.51
			17APR03	17APR03		STATE STREET BANK +	USD/BOS	
	18,041.37 NIG7	100.000000		0.00		0.00	0.00	18,041.37
— ASSET TOTALS —				0.00		0.00	0.00	65,557.88
	65,557.88							

8618809A2	SSGA FDS PRIME FD	1.120	31DEC30	21APR03	21APR03	STATE STREET BANK +	USD/BOS	
	171,162.71 NIF2	100.000000		0.00		0.00	0.00	171,162.71
			21APR03	21APR03		STATE STREET BANK +	USD/BOS	
	160,428.96 NIF3	100.000000		0.00		0.00	0.00	160,428.96



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

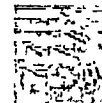
CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.120	31DEC30	21APR03	21APR03	STATE STREET BANK +	USD/BOS	
	3,451.31 NIG6	100.000000		0.00		0.00	0.00	3,451.31
			21APR03	21APR03		STATE STREET BANK +	USD/BOS	
	9,649.03 NIG8	100.000000		0.00		0.00	0.00	9,649.03
— ASSET TOTALS —				0.00		0.00	0.00	344,692.01
	344,692.01							

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	21APR03	21APR03	STATE STREET BANK +	USD/BOS	
	404,654.21 NIF4	100.000000		0.00		0.00	0.00	404,654.21
			21APR03	21APR03		STATE STREET BANK +	USD/BOS	
	16,919.44 NIG4	100.000000		0.00		0.00	0.00	16,919.44
			21APR03	21APR03		STATE STREET BANK +	USD/BOS	
	285,470.20 NIG7	100.000000		0.00		0.00	0.00	285,470.20
— ASSET TOTALS —				0.00		0.00	0.00	707,043.85
	707,043.85							

8618809A2	SSGA FDS PRIME FD	1.109	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	
	8,405.20 NIF2	100.000000		0.00		0.00	0.00	8,405.20



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 36,152.03 NIF4	1.000	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	36,152.03
			22APR03	22APR03		STATE STREET BANK +	USD/BOS	
	20,926.79 NIG4	100.000000		0.00		0.00	0.00	20,926.79
-- ASSET TOTALS --				0.00		0.00	0.00	57,078.82
8618809A2	SSGA FDS PRIME FD 23,935.61 NIG6	1.109	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	23,935.61
8618809A2	SSGA FDS PRIME FD 2,730,265.56 NIG7	1.000	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	2,730,265.56
8618809A2	SSGA FDS PRIME FD 6,093.72 NIG8	1.109	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	6,093.72
8618809A2	SSGA FDS PRIME FD 78,536.84 NIF3	1.107	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	78,536.84

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

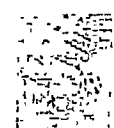
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,407.64 NIF6	1.107	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	3,407.64
			23APR03	23APR03		STATE STREET BANK +	USD/BOS	
	170,945.96 NIF7	100.000000		0.00		0.00	0.00	170,945.96
			23APR03	23APR03		STATE STREET BANK +	USD/BOS	
	13,059.20 NIG8	100.000000		0.00		0.00	0.00	13,059.20
-- ASSET TOTALS --				0.00		0.00	0.00	265,949.64
8618809A2	SSGA FDS PRIME FD 121,315.01 NIF4	1.000	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	121,315.01
8618809A2	SSGA FDS PRIME FD 77,158.40 NIF6	1.107	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	77,158.40
			24APR03	24APR03		STATE STREET BANK +	USD/BOS	
	3,451.31 NIG6	100.000000		0.00		0.00	0.00	3,451.31

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD	9,649.03	1.107	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
	NIG8		100.000000		0.00	0.00		0.00	9,649.03
--- ASSET TOTALS ---									
		90,258.74			0.00	0.00		0.00	90,258.74
8618809A2	SSGA FDS PRIME FD	16,919.44	1.000	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
	NIG4		100.000000		0.00	0.00		0.00	16,919.44
				24APR03	24APR03		STATE STREET BANK +	USD/BOS	
		1,370,693.56	100.000000		0.00	0.00		0.00	1,370,693.56
	NIG7								
--- ASSET TOTALS ---									
		1,387,613.00			0.00	0.00		0.00	1,387,613.00
8618809A2	SSGA FDS PRIME FD	218.75	1.129	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
	NIF2		100.000000		0.00	0.00		0.00	218.75
				25APR03	25APR03		STATE STREET BANK +	USD/BOS	
		503,075.24	100.000000		0.00	0.00		0.00	503,075.24
	NIF3								



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD	98,809.12	1.129	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
	NIF5		100.000000		0.00	0.00		0.00	98,809.12
				25APR03	25APR03		STATE STREET BANK +	USD/BOS	
		21,540.09	100.000000		0.00	0.00		0.00	21,540.09
	NIF6								
--- ASSET TOTALS ---									
		623,643.20			0.00	0.00		0.00	623,643.20
8618809A2	SSGA FDS PRIME FD	321,268.21	1.113	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
	NIF7		100.000000		0.00	0.00		0.00	321,268.21
8618809A2	SSGA FDS PRIME FD	39,013.49	1.129	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
	NIG6		100.000000		0.00	0.00		0.00	39,013.49
8618809A2	SSGA FDS PRIME FD	1,798,287.03	1.000	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
	NIG7		100.000000		0.00	0.00		0.00	1,798,287.03
8618809A2	SSGA FDS PRIME FD	413,307.86	1.113	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
	NIF2		100.000000		0.00	0.00		0.00	413,307.86



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 41,869.66 NIF3		1.113	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	41,869.66
-- ASSET TOTALS --						0.00	0.00	0.00	455,177.52
8618809A2	SSGA FDS PRIME FD 21,874.45 NIF4		1.000	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	21,874.45
8618809A2	SSGA FDS PRIME FD 1,796.85 NIF7		1.113	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,796.85
8618809A2	SSGA FDS PRIME FD 31,493.15 NIG7		1.000	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	31,493.15
					29APR03	29APR03	STATE STREET BANK +	USD/BOS	
	37,015.65 NIF4		100.000000			0.00	0.00	0.00	37,015.65
-- ASSET TOTALS --						0.00	0.00	0.00	68,508.80
8618809A2	SSGA FDS PRIME FD 40,234.76 NIF6		1.113	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	40,234.76

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

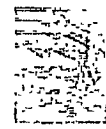
8618809A2	SSGA FDS PRIME FD 255.07 NIF7		1.113	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	255.07
-- ASSET TOTALS --						0.00	0.00	0.00	40,489.83
8618809A2	SSGA FDS PRIME FD 37,163.73 NIG4		1.000	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	37,163.73
8618809A2	SSGA FDS PRIME FD 34,834.94 NIG6		1.113	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	34,834.94
					29APR03	29APR03	STATE STREET BANK +	USD/BOS	
	29,632.49 NIG8		100.000000			0.00	0.00	0.00	29,632.49
-- ASSET TOTALS --						0.00	0.00	0.00	64,467.43
8618809A2	SSGA FDS PRIME FD 46.59 NIF1		1.115	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	46.59

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 2,307.80 NIF2	1.115	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	2,307.80
	390.85 NIF5	100.000000		0.00		0.00	0.00	390.85
	58,674.20 NIF6	100.000000		0.00		0.00	0.00	58,674.20
— ASSET TOTALS —				0.00		0.00	0.00	61,419.44
	61,419.44							

8618809A2	SSGA FDS PRIME FD 5.26 NIG2	1.000	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	5.26
	66.29 NIG2	100.000000		0.00		0.00	0.00	66.29
	188.32 NIG4	100.000000		0.00		0.00	0.00	188.32



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 489.09 NIG6	1.000	31DEC30	01MAY03	01MAY03	INTEREST REINVESTMEN	USD/BOS	
		100.000000		0.00		0.00	0.00	489.09
	2,868.78 NIG7	100.000000		0.00		0.00	0.00	2,868.78
	1,423.38 NIG8	100.000000		0.00		0.00	0.00	1,423.38
	345.65 NIF1	100.000000		0.00		0.00	0.00	345.65
	2,973.55 NIG9	100.000000		0.00		0.00	0.00	2,973.55
	787.15 NIF2	100.000000		0.00		0.00	0.00	787.15
	1,019.51 NIF3	100.000000		0.00		0.00	0.00	1,019.51



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 1,744.87 NIF4		1.000	31DEC30	01MAY03	01MAY03	INTEREST REINVESTMEN	USD/BOS	
			100.000000			0.00	0.00	0.00	1,744.87
					01MAY03	01MAY03	INTEREST REINVESTMEN	USD/BOS	
	4,983.59 NIF5		100.000000			0.00	0.00	0.00	4,983.59
					01MAY03	01MAY03	INTEREST REINVESTMEN	USD/BOS	
	135.20 NIF6		100.000000			0.00	0.00	0.00	135.20
					01MAY03	01MAY03	INTEREST REINVESTMEN	USD/BOS	
	3,447.95 NIF7		100.000000			0.00	0.00	0.00	3,447.95
-- ASSET TOTALS --						0.00	0.00	0.00	20,478.59
8618809A2	SSGA FDS PRIME FD 881.76 NIF1		1.101	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	881.76
					01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
	22,099.00 NIF2		100.000000			0.00	0.00	0.00	22,099.00
-- ASSET TOTALS --						0.00	0.00	0.00	22,980.76

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 15,581.44 NIF4		1.000	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	15,581.44
8618809A2	SSGA FDS PRIME FD 29,398.97 NIF6		1.101	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	29,398.97
8618809A2	SSGA FDS PRIME FD 94,408.59 NIG7		1.000	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	94,408.59
8618809A2	SSGA FDS PRIME FD 4,757.26 NIG8		1.101	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	4,757.26
					02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	
	227,046.91 NIF3		100.000000			0.00	0.00	0.00	227,046.91
					02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	
	461,867.26 NIF5		100.000000			0.00	0.00	0.00	461,867.26
-- ASSET TOTALS --						0.00	0.00	0.00	693,671.43
8618809A2	SSGA FDS PRIME FD 135,521.16 NIF4		1.000	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	135,521.16

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,154.00 NIF4		1.000	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	3,154.00
--- ASSET TOTALS ---									
	138,675.16				0.00		0.00	0.00	138,675.16
8618809A2	SSGA FDS PRIME FD 125,039.03 NIF2		1.102	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	125,039.03
	0.06					06MAY03	06MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00		0.00	0.00	0.06
--- ASSET TOTALS ---									
	125,039.09				0.00		0.00	0.00	125,039.09
8618809A2	SSGA FDS PRIME FD 35,750.23 NIF6		1.107	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	35,750.23
8618809A2	SSGA FDS PRIME FD 51,582.93 NIG6		1.102	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	51,582.93
8618809A2	SSGA FDS PRIME FD 23,383.28 NIF4		1.000	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	23,383.28

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 39,649.42 NIG4		1.000	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	39,649.42
--- ASSET TOTALS ---									
	63,032.70				0.00		0.00	0.00	63,032.70
8618809A2	SSGA FDS PRIME FD 273,541.55 NIF3		1.103	31DEC30	07MAY03	07MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	273,541.55
	30,050.60					07MAY03	07MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00		0.00	0.00	30,050.60
	11,400.00					07MAY03	07MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00		0.00	0.00	11,400.00
--- ASSET TOTALS ---									
	314,992.15				0.00		0.00	0.00	314,992.15
8618809A2	SSGA FDS PRIME FD 0.01 NIG2		1.000	31DEC30	07MAY03	07MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	0.01
8618809A2	SSGA FDS PRIME FD 5,888.50 NIG6		1.103	31DEC30	07MAY03	07MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	5,888.50

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 51,264.55 NIF2	1.094	31DEC30	08MAY03	08MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	51,264.55
				08MAY03	08MAY03	STATE STREET BANK +	USD/BOS
	81,955.88 NIF7		100.000000		0.00	0.00	81,955.88
				08MAY03	08MAY03	STATE STREET BANK +	USD/BOS
	22,930.70 NIG6		100.000000		0.00	0.00	22,930.70
-- ASSET TOTALS --					0.00	0.00	156,151.13
	156,151.13						
8618809A2	SSGA FDS PRIME FD 125,715.96 NIF4	1.000	31DEC30	08MAY03	08MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	125,715.96
				08MAY03	08MAY03	STATE STREET BANK +	USD/BOS
	325,754.17 NIG7		100.000000		0.00	0.00	325,754.17
-- ASSET TOTALS --					0.00	0.00	451,470.13
	451,470.13						
8618809A2	SSGA FDS PRIME FD 207,183.34 NIF2	1.090	31DEC30	09MAY03	09MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	207,183.34



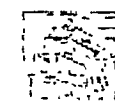
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 63,778.27 NIF5	1.103	31DEC30	09MAY03	09MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	63,778.27
8618809A2	SSGA FDS PRIME FD 25,676.46 NIF7	1.090	31DEC30	09MAY03	09MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	25,676.46
				09MAY03	09MAY03	STATE STREET BANK +	USD/BOS
	123,631.27 NIG8		100.000000		0.00	0.00	123,631.27
-- ASSET TOTALS --					0.00	0.00	149,307.73
	149,307.73						
8618809A2	SSGA FDS PRIME FD 51,747.91 NIF2	1.106	31DEC30	12MAY03	12MAY03	STATE STREET BANK +	USD/BOS
			100.000000		0.00	0.00	51,747.91
				12MAY03	12MAY03	STATE STREET BANK +	USD/BOS
	230,372.97 NIF3		100.000000		0.00	0.00	230,372.97
				12MAY03	12MAY03	STATE STREET BANK +	USD/BOS
	4,712.00 NIF6		100.000000		0.00	0.00	4,712.00



STATE STREET

COMPOSITE
PORTFOLIO PURCHASE REPORT
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD NIF7	5,288.75	1.106	31DEC30	12MAY03	12MAY03	STATE STREET BANK +	USD/BOS	5,288.75
			100.000000		0.00	0.00		0.00	
		16,974.42							
			100.000000		0.00	0.00		0.00	16,974.42
--- ASSET TOTALS ---									
		309,096.05			0.00	0.00		0.00	309,096.05
8618809A2	SSGA FDS PRIME FD NIF3	11,006.63	1.105	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	11,006.63
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIF4	1,055.05	1.000	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	1,055.05
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIF7	14,006.33	1.105	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	14,006.33
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIF4	82,134.75	1.000	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	82,134.75
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIG6	74,637.86	1.105	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	74,637.86
			100.000000		0.00	0.00		0.00	

STATE STREET

NIHC ANNUAL
USD
COMPOSITE
PORTFOLIO PURCHASE REPORT
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD NIG7	1,044,467.81	1.000	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	1,044,467.81
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIG8	14,833.91	1.105	31DEC30	13MAY03	13MAY03	STATE STREET BANK +	USD/BOS	14,833.91
			100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD NIF3	270,507.97	1.117	31DEC30	14MAY03	14MAY03	STATE STREET BANK +	USD/BOS	270,507.97
			100.000000		0.00	0.00		0.00	
		17,186.79							
			100.000000		0.00	0.00		0.00	17,186.79
		697,324.42							
			100.000000		0.00	0.00		0.00	697,324.42
--- ASSET TOTALS ---									
		985,019.18			0.00	0.00		0.00	985,019.18
8618809A2	SSGA FDS PRIME FD NIF4	2,366.00	1.000	31DEC30	14MAY03	14MAY03	STATE STREET BANK +	USD/BOS	2,366.00
			100.000000		0.00	0.00		0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS	1.000	31DEC30	14MAY03	14MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	31,940.76	100.000000		0.00		0.00	31,940.76
	NIG4						
			14MAY03	14MAY03	STATE STREET BANK +	USD/BOS	
	9,201.10	100.000000		0.00		0.00	9,201.10
	NIG7						
— ASSET TOTALS —				0.00		0.00	43,507.86
	43,507.86						
8618809A2	SSGA FDS	1.113	31DEC30	15MAY03	15MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	448,281.04	100.000000		0.00		0.00	448,281.04
	NIF2						
			15MAY03	15MAY03	STATE STREET BANK +	USD/BOS	
	348,178.55	100.000000		0.00		0.00	348,178.55
	NIF3						
			15MAY03	15MAY03	STATE STREET BANK +	USD/BOS	
	15,557.60	100.000000		0.00		0.00	15,557.60
	NIF6						
			15MAY03	15MAY03	STATE STREET BANK +	USD/BOS	
	121,245.57	100.000000		0.00		0.00	121,245.57
	NIF7						

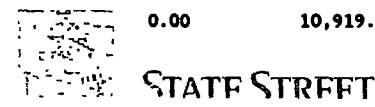


MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

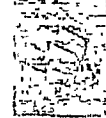
CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS	1.113	31DEC30	15MAY03	15MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	107,227.78	100.000000		0.00		0.00	107,227.78
	NIG6						
— ASSET TOTALS —				0.00		0.00	1,040,490.54
	1,040,490.54						
8618809A2	SSGA FDS	1.000	31DEC30	15MAY03	15MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	152.50	100.000000		0.00		0.00	152.50
	NIF4						
			15MAY03	15MAY03	STATE STREET BANK +	USD/BOS	
	3,884.68	100.000000		0.00		0.00	3,884.68
	NIG2						
			15MAY03	15MAY03	STATE STREET BANK +	USD/BOS	
	373,877.74	100.000000		0.00		0.00	373,877.74
	NIG7						
— ASSET TOTALS —				0.00		0.00	377,914.92
	377,914.92						
8618809A2	SSGA FDS	1.097	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	14,654.81	100.000000		0.00		0.00	14,654.81
	NIF3						
8618809A2	SSGA FDS	1.000	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS
	PRIME FD						
	10,919.33	100.000000		0.00		0.00	10,919.33
	NIG2						



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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 8,156.87 NIG4	1.000	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	8,156.87
			100.000000	0.00	0.00	0.00	0.00	
--- ASSET TOTALS --- 19,076.20				0.00	0.00	0.00	0.00	19,076.20
8618809A2	SSGA FDS PRIME FD 195,308.04 NIG6	1.097	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	195,308.04
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 1,956,881.84 NIG7	1.000	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	1,956,881.84
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 9,358.24 NIG8	1.097	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	9,358.24
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 42,966.72 NIF7	1.118	31DEC30	19MAY03	19MAY03	STATE STREET BANK +	USD/BOS	42,966.72
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 3,600.00 NIG4	1.000	31DEC30	19MAY03	19MAY03	STATE STREET BANK +	USD/BOS	3,600.00
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 123,231.56 NIG6	1.118	31DEC30	19MAY03	19MAY03	STATE STREET BANK +	USD/BOS	123,231.56
			100.000000	0.00	0.00	0.00	0.00	



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PORTFOLIO PURCHASE REPORT
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 224,871.48 NIG7	1.000	31DEC30	19MAY03	19MAY03	STATE STREET BANK +	USD/BOS	224,871.48
			100.000000	0.00	0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 3,554.02 NIF2	1.096	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	3,554.02
			100.000000	0.00	0.00	0.00	0.00	
				20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	
			100.000000	0.00	0.00	0.00	0.00	
--- ASSET TOTALS --- 7,304.02				0.00	0.00	0.00	0.00	7,304.02
8618809A2	SSGA FDS PRIME FD 29,630.77 NIG2	1.000	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	29,630.77
			100.000000	0.00	0.00	0.00	0.00	
				20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	
			100.000000	0.00	0.00	0.00	0.00	
--- ASSET TOTALS --- 69,991.54				0.00	0.00	0.00	0.00	69,991.54
8618809A2	SSGA FDS PRIME FD 251,198.56 NIG8	1.096	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	251,198.56
			100.000000	0.00	0.00	0.00	0.00	



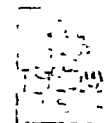
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 168,160.35 NIF2	1.098	31DEC30	21MAY03	21MAY03	STATE STREET BANK +	USD/BOS	168,160.35
		100.000000			0.00	0.00	0.00	
				21MAY03	21MAY03	STATE STREET BANK +	USD/BOS	
	204,732.92 NIG6	100.000000			0.00	0.00	0.00	204,732.92
-- ASSET TOTALS --					0.00	0.00	0.00	372,893.27
8618809A2	SSGA FDS PRIME FD 1,266,283.32 NIG7	1.000	31DEC30	21MAY03	21MAY03	STATE STREET BANK +	USD/BOS	1,266,283.32
8618809A2	SSGA FDS PRIME FD 59,662.40 NIF2	1.082	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	59,662.40
		100.000000			0.00	0.00	0.00	
				22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	
	4.60 NIF6	100.000000			0.00	0.00	0.00	4.60
				22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	
	1,849.00 NIF7	100.000000			0.00	0.00	0.00	1,849.00



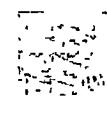
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 78,078.67 NIG6	1.082	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	78,078.67
		100.000000			0.00	0.00	0.00	
				22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	
	1,872.66 NIG8	100.000000			0.00	0.00	0.00	1,872.66
-- ASSET TOTALS --					0.00	0.00	0.00	141,467.33
8618809A2	SSGA FDS PRIME FD 94.99 NIG4	1.000	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	94.99
8618809A2	SSGA FDS PRIME FD 7,155.00 NIF1	1.097	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	7,155.00
		100.000000			0.00	0.00	0.00	
				23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	
	169,589.93 NIF2	100.000000			0.00	0.00	0.00	169,589.93
				23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	
	134,555.76 NIF5	100.000000			0.00	0.00	0.00	134,555.76



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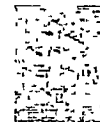
ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD NIF6	1.097	31DEC30	23MAY03	23MAY03		STATE STREET BANK +	USD/BOS	
	1,330.00	100.000000			0.00	0.00		0.00	1,330.00
				23MAY03	23MAY03		STATE STREET BANK +	USD/BOS	
	366,382.85 NIF7	100.000000			0.00	0.00		0.00	366,382.85
				23MAY03	23MAY03		STATE STREET BANK +	USD/BOS	
	72,011.74 NIG6	100.000000			0.00	0.00		0.00	72,011.74
— ASSET TOTALS —					0.00	0.00		0.00	751,025.28
751,025.28									

8618809A2	SSGA FDS PRIME FD NIF1	1.093	31DEC30	27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	8,385.00	100.000000			0.00	0.00		0.00	8,385.00
				27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	75,482.55 NIF2	100.000000			0.00	0.00		0.00	75,482.55
				27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	111,476.72 NIF3	100.000000			0.00	0.00		0.00	111,476.72



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ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

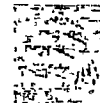
CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD NIF7	1.093	31DEC30	27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	397,961.04	100.000000			0.00	0.00		0.00	397,961.04
				27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	62,953.45 NIG6	100.000000			0.00	0.00		0.00	62,953.45
				27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	31,634.38 NIG8	100.000000			0.00	0.00		0.00	31,634.38
— ASSET TOTALS —					0.00	0.00		0.00	687,893.14
687,893.14									

8618809A2	SSGA FDS PRIME FD NIG4	1.000	31DEC30	27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	98,412.62	100.000000			0.00	0.00		0.00	98,412.62
				27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	736,646.89 NIG7	100.000000			0.00	0.00		0.00	736,646.89
— ASSET TOTALS —					0.00	0.00		0.00	835,059.51
835,059.51									

8618809A2	SSGA FDS PRIME FD NIF2	1.092	31DEC30	28MAY03	28MAY03		STATE STREET BANK +	USD/BOS	
	1,856.00	100.000000			0.00	0.00		0.00	1,856.00



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,312.50 NIF6		1.092	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	4,312.50
				28MAY03	28MAY03		STATE STREET BANK +	USD/BOS	
	88,204.48 NIG8		100.000000		0.00		0.00	0.00	88,204.48
-- ASSET TOTALS --					0.00		0.00	0.00	94,372.98
8618809A2	SSGA FDS PRIME FD 760.00 NIF4		1.000	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	760.00
				28MAY03	28MAY03		STATE STREET BANK +	USD/BOS	
	NIG3 0.34		100.000000		0.00		0.00	0.00	0.34
				28MAY03	28MAY03		STATE STREET BANK +	USD/BOS	
	49,791.40 NIG9		100.000000		0.00		0.00	0.00	49,791.40
-- ASSET TOTALS --					0.00		0.00	0.00	50,551.74
8618809A2	SSGA FDS PRIME FD 106,644.69 NIF3		1.099	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	106,644.69

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 295,265.13 NIF5		1.099	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	295,265.13
-- ASSET TOTALS --					0.00		0.00	0.00	401,909.82
8618809A2	SSGA FDS PRIME FD 408,879.46 NIF3		1.094	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	408,879.46
				30MAY03	30MAY03		STATE STREET BANK +	USD/BOS	
	181,443.61 NIF5		100.000000		0.00		0.00	0.00	181,443.61
				30MAY03	30MAY03		STATE STREET BANK +	USD/BOS	
	1,967.71 NIG6		100.000000		0.00		0.00	0.00	1,967.71
-- ASSET TOTALS --					0.00		0.00	0.00	592,290.78
8618809A2	SSGA FDS PRIME FD 418,077.18 NIG7		1.000	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	418,077.18
8618809A2	SSGA FDS PRIME FD 7,205.00 NIF1		1.061	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	7,205.00

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD	1.061	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
	23,294.00	100.000000		0.00		0.00	0.00	23,294.00
	NIF2							
	19,268.00	100.000000		0.00		0.00	0.00	19,268.00
	NIF6							
	27,760.74	100.000000		0.00		0.00	0.00	27,760.74
	NIG6							
	12,347.02	100.000000		0.00		0.00	0.00	12,347.02
	NIG8							
— ASSET TOTALS —	89,874.76			0.00		0.00	0.00	89,874.76
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
	1,484.00	100.000000		0.00		0.00	0.00	1,484.00
	NIF4							
	1,456.45	100.000000		0.00		0.00	0.00	1,456.45
	NIG2							



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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
	1,541.16	100.000000		0.00		0.00	0.00	1,541.16
	NIG7							
	87,877.82	100.000000		0.00		0.00	0.00	87,877.82
	NIG2							
	-87,877.82	100.000000		0.00		0.00	0.00	-87,877.82
	NIG2							
	284,601.67	100.000000		0.00		0.00	0.00	284,601.67
	NIG4							
	-284,601.67	100.000000		0.00		0.00	0.00	-284,601.67
	NIG4							
	951,536.79	100.000000		0.00		0.00	0.00	951,536.79
	NIG6							
	-951,536.79	100.000000		0.00		0.00	0.00	-951,536.79
	NIG6							

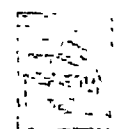


STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS	1.000	31DEC30	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	PRIME FD							
	1,299,800.67	100.000000		0.00	0.00	0.00	0.00	1,299,800.67
	NIG7							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-1,299,800.67	100.000000		0.00	0.00	0.00	0.00	-1,299,800.67
	NIG7							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	1,625,493.35	100.000000		0.00	0.00	0.00	0.00	1,625,493.35
	NIG8							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-1,625,493.35	100.000000		0.00	0.00	0.00	0.00	-1,625,493.35
	NIG8							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	3,284,607.08	100.000000		0.00	0.00	0.00	0.00	3,284,607.08
	NIG9							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-3,284,607.08	100.000000		0.00	0.00	0.00	0.00	-3,284,607.08
	NIG9							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	294,634.33	100.000000		0.00	0.00	0.00	0.00	294,634.33
	NIF1							

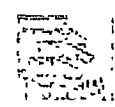


STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS	1.000	31DEC30	02JUN03	CANCEL	INTEREST REINVESTMEN	USD/BOS	
	PRIME FD							
	-294,634.33	100.000000		0.00	0.00	0.00	0.00	-294,634.33
	NIF1							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	1,317,953.81	100.000000		0.00	0.00	0.00	0.00	1,317,953.81
	NIF2							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-1,317,953.81	100.000000		0.00	0.00	0.00	0.00	-1,317,953.81
	NIF2							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	1,386,939.48	100.000000		0.00	0.00	0.00	0.00	1,386,939.48
	NIF3							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-1,386,939.48	100.000000		0.00	0.00	0.00	0.00	-1,386,939.48
	NIF3							
			02JUN03			INTEREST REINVESTMEN	USD/BOS	
	2,602,625.09	100.000000		0.00	0.00	0.00	0.00	2,602,625.09
	NIF4							
			02JUN03	CANCEL		INTEREST REINVESTMEN	USD/BOS	
	-2,602,625.09	100.000000		0.00	0.00	0.00	0.00	-2,602,625.09
	NIF4							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

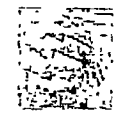
ASSET ID	SECURITY NAME/DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE PRICE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS										
** US DOLLAR ** (CONTINUED)										
8618809A2	SSGA FDS	1.000	31DEC30	02JUN03					INTEREST REINVESTMEN	USD/BOS
	PRIME FD									
	4,025,615.34	100.000000			0.00				0.00	4,025,615.34
	NIF5									
			02JUN03	CANCEL					INTEREST REINVESTMEN	USD/BOS
	-4,025,615.34	100.000000			0.00				0.00	-4,025,615.34
	NIF5									
			02JUN03						INTEREST REINVESTMEN	USD/BOS
	208,975.48	100.000000			0.00				0.00	208,975.48
	NIF6									
			02JUN03	CANCEL					INTEREST REINVESTMEN	USD/BOS
	-208,975.48	100.000000			0.00				0.00	-208,975.48
	NIF6									
			02JUN03						INTEREST REINVESTMEN	USD/BOS
	4,505,342.34	100.000000			0.00				0.00	4,505,342.34
	NIF7									
			02JUN03	CANCEL					INTEREST REINVESTMEN	USD/BOS
	-4,505,342.34	100.000000			0.00				0.00	-4,505,342.34
	NIF7									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	71.20	100.000000			0.00				0.00	71.20
	NIG2									



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE PRICE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS										
** US DOLLAR ** (CONTINUED)										
8618809A2	SSGA FDS	1.000	31DEC30	02JUN03	02JUN03				INTEREST REINVESTMEN	USD/BOS
	PRIME FD									
	265.39	100.000000			0.00				0.00	265.39
	NIG4									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	728.20	100.000000			0.00				0.00	728.20
	NIG6									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	2,532.84	100.000000			0.00				0.00	2,532.84
	NIG7									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	1,351.66	100.000000			0.00				0.00	1,351.66
	NIG8									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	276.92	100.000000			0.00				0.00	276.92
	NIF1									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	3,021.06	100.000000			0.00				0.00	3,021.06
	NIG9									
			02JUN03	02JUN03					INTEREST REINVESTMEN	USD/BOS
	1,007.93	100.000000			0.00				0.00	1,007.93
	NIF2									



STATE STREET

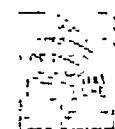
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	02JUN03	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	NIF3	978.76	100.000000		0.00	0.00	0.00	0.00	978.76
				02JUN03	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	NIF4	2,392.33	100.000000		0.00	0.00	0.00	0.00	2,392.33
				02JUN03	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	NIF5	4,158.42	100.000000		0.00	0.00	0.00	0.00	4,158.42
				02JUN03	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	NIF6	199.68	100.000000		0.00	0.00	0.00	0.00	199.68
				02JUN03	02JUN03		INTEREST REINVESTMEN	USD/BOS	
	NIF7	3,620.36	100.000000		0.00	0.00	0.00	0.00	3,620.36
-- ASSET TOTALS --		25,086.36			0.00	0.00	0.00	0.00	25,086.36
8618809A2	SSGA FDS PRIME FD	1.061	31DEC30	03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIF6	1,404.00	100.000000		0.00	0.00	0.00	0.00	1,404.00



STATE STREET

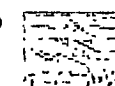
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.061	31DEC30	03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIG6	38,704.96	100.000000		0.00	0.00	0.00	0.00	38,704.96
				03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIG8	3,219.03	100.000000		0.00	0.00	0.00	0.00	3,219.03
-- ASSET TOTALS --		43,327.99			0.00	0.00	0.00	0.00	43,327.99
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIG2	3,893.23	100.000000		0.00	0.00	0.00	0.00	3,893.23
				03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIG4	27,123.24	100.000000		0.00	0.00	0.00	0.00	27,123.24
				03JUN03	03JUN03		STATE STREET BANK +	USD/BOS	
	NIG7	27,937.01	100.000000		0.00	0.00	0.00	0.00	27,937.01
-- ASSET TOTALS --		58,953.48			0.00	0.00	0.00	0.00	58,953.48
8618809A2	SSGA FDS PRIME FD	1.094	31DEC30	04JUN03	04JUN03		STATE STREET BANK +	USD/BOS	
	NIG6	29,498.52	100.000000		0.00	0.00	0.00	0.00	29,498.52



STATE STREET

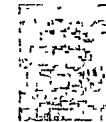
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	4,947.91	1.000	31DEC30	04JUN03	04JUN03	STATE STREET BANK +	USD/BOS	
	NIG2		100.000000			0.00	0.00	0.00	4,947.91
					04JUN03	04JUN03	STATE STREET BANK +	USD/BOS	
	29,066.42		100.000000			0.00	0.00	0.00	29,066.42
	NIG7								
--- ASSET TOTALS ---									
	34,014.33					0.00	0.00	0.00	34,014.33
8618809A2	SSGA FDS PRIME FD	7,323.75	1.086	31DEC30	05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	NIF1		100.000000			0.00	0.00	0.00	7,323.75
					05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	12,268.00		100.000000			0.00	0.00	0.00	12,268.00
	NIF2								
					05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	501,100.88		100.000000			0.00	0.00	0.00	501,100.88
	NIF3								
					05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	249,200.94		100.000000			0.00	0.00	0.00	249,200.94
	NIF7								



STATE STREET

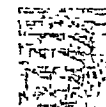
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	59,322.38	1.086	31DEC30	05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	NIG6		100.000000			0.00	0.00	0.00	59,322.38
					05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	247,803.88		100.000000			0.00	0.00	0.00	247,803.88
	NIG8								
--- ASSET TOTALS ---									
	1,077,019.83					0.00	0.00	0.00	1,077,019.83
8618809A2	SSGA FDS PRIME FD	904.70	1.000	31DEC30	05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	NIG2		100.000000			0.00	0.00	0.00	904.70
					05JUN03	05JUN03	STATE STREET BANK +	USD/BOS	
	3,379.34		100.000000			0.00	0.00	0.00	3,379.34
	NIG7								
--- ASSET TOTALS ---									
	4,284.04					0.00	0.00	0.00	4,284.04
8618809A2	SSGA FDS PRIME FD	6,005.00	1.094	31DEC30	06JUN03	06JUN03	STATE STREET BANK +	USD/BOS	
	NIF2		100.000000			0.00	0.00	0.00	6,005.00



STATE STREET

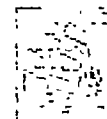
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.094	31DEC30	06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	
	41,381.56 NIF3	100.000000			0.00		0.00	0.00	41,381.56
	6,948.50 NIF6	100.000000		06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	6,948.50
	27,981.89 NIG6	100.000000		06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	27,981.89
	771,008.34 NIG8	100.000000		06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	771,008.34
— ASSET TOTALS —					0.00		0.00	0.00	853,325.29
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	
	32.44 NIF4	100.000000			0.00		0.00	0.00	32.44
	3,218.32 NIG2	100.000000		06JUN03	06JUN03		STATE STREET BANK +	USD/BOS	3,218.32
— ASSET TOTALS —					0.00		0.00	0.00	3,250.76



STATE STREET

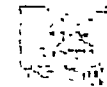
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.079	31DEC30	09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	
	197,679.00 NIF5	100.000000			0.00		0.00	0.00	197,679.00
	16,738.21 NIF6	100.000000		09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	16,738.21
	304,493.53 NIG6	100.000000		09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	304,493.53
	340,175.35 NIG8	100.000000		09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	340,175.35
— ASSET TOTALS —					0.00		0.00	0.00	859,086.09
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	
	1,229.61 NIG4	100.000000			0.00		0.00	0.00	1,229.61
	226,517.80 NIG7	100.000000		09JUN03	09JUN03		STATE STREET BANK +	USD/BOS	226,517.80
— ASSET TOTALS —					0.00		0.00	0.00	227,747.41



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,792.40 NIF1	1.074	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	4,792.40
		100.000000		0.00	0.00		0.00	
			10JUN03	10JUN03		STATE STREET BANK +	USD/BOS	
	32,456.25 NIF2	100.000000		0.00	0.00		0.00	32,456.25
			10JUN03	10JUN03		STATE STREET BANK +	USD/BOS	
	766,250.21 NIF3	100.000000		0.00	0.00		0.00	766,250.21
			10JUN03	10JUN03		STATE STREET BANK +	USD/BOS	
	113,924.72 NIF7	100.000000		0.00	0.00		0.00	113,924.72
			10JUN03	10JUN03		STATE STREET BANK +	USD/BOS	
	140,605.55 NIG6	100.000000		0.00	0.00		0.00	140,605.55
			10JUN03	10JUN03		STATE STREET BANK +	USD/BOS	
	20,912.40 NIG8	100.000000		0.00	0.00		0.00	20,912.40
— ASSET TOTALS —	1,078,941.53			0.00	0.00		0.00	1,078,941.53

8618809A2	SSGA FDS PRIME FD 74,499.84 NIG4	1.000	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	74,499.84
		100.000000		0.00	0.00		0.00	



STATE STREET

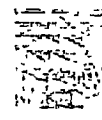
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,114,522.95 NIG7	1.000	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	3,114,522.95
		100.000000		0.00	0.00		0.00	
— ASSET TOTALS —	3,189,022.79			0.00	0.00		0.00	3,189,022.79
8618809A2	SSGA FDS PRIME FD 34,804.34 NIF7	1.073	31DEC30	11JUN03	11JUN03	STATE STREET BANK +	USD/BOS	34,804.34
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 0.01 NIG2	1.000	31DEC30	11JUN03	11JUN03	STATE STREET BANK +	USD/BOS	0.01
		100.000000		0.00	0.00		0.00	
			11JUN03	11JUN03		STATE STREET BANK +	USD/BOS	
	51,903.53 NIG7	100.000000		0.00	0.00		0.00	51,903.53
— ASSET TOTALS —	51,903.54			0.00	0.00		0.00	51,903.54
8618809A2	SSGA FDS PRIME FD 177,482.76 NIG8	1.073	31DEC30	11JUN03	11JUN03	STATE STREET BANK +	USD/BOS	177,482.76
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 11,666.37 NIG5	1.000	31DEC30	11JUN03		STATE STREET BANK +	USD/BOS	11,666.37
		100.000000		0.00	0.00		0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD -11,666.37 NIG5	1.000	31DEC30	11JUN03	CANCEL	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	-11,666.37
			11JUN03	11JUN03		STATE STREET BANK +	USD/BOS	
	11,666.37 NIG5	100.000000		0.00		0.00	0.00	11,666.37
— ASSET TOTALS —				0.00		0.00	0.00	11,666.37
	11,666.37							
8618809A2	SSGA FDS PRIME FD 251,687.57 NIF3	1.069	31DEC30	12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	251,687.57
8618809A2	SSGA FDS PRIME FD 0.01 NIG2	1.000	31DEC30	12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	0.01
			12JUN03	12JUN03		STATE STREET BANK +	USD/BOS	
	1,251,848.19 NIG4	100.000000		0.00		0.00	0.00	1,251,848.19
— ASSET TOTALS —				0.00		0.00	0.00	1,251,848.20
	1,251,848.20							
8618809A2	SSGA FDS PRIME FD 121,666.13 NIF1	1.061	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	121,666.13

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

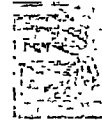
CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 8,189,360.88 NIF5	1.061	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	8,189,360.88
			13JUN03	13JUN03		STATE STREET BANK +	USD/BOS	
	3,535.13 NIF7	100.000000		0.00		0.00	0.00	3,535.13
— ASSET TOTALS —				0.00		0.00	0.00	8,314,562.14
	8,314,562.14							
8618809A2	SSGA FDS PRIME FD 468,368.17 NIG7	1.000	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	468,368.17
8618809A2	SSGA FDS PRIME FD 47,629.41 NIF2	1.069	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	47,629.41
			16JUN03	16JUN03		STATE STREET BANK +	USD/BOS	
	1,279,991.78 NIF3	100.000000		0.00		0.00	0.00	1,279,991.78
— ASSET TOTALS —				0.00		0.00	0.00	1,327,621.19
	1,327,621.19							
8618809A2	SSGA FDS PRIME FD 491,386.55 NIF4	1.000	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	491,386.55

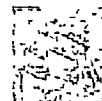
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY NAME/DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS BASE	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
CASH EQUIVALENTS									
			**	US DOLLAR		**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD NIF6	9,900.00	1.069	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	9,900.00
		236,726.66			16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	236,726.66
— ASSET TOTALS —									
		246,626.66			0.00		0.00	0.00	246,626.66
8618809A2	SSGA FDS PRIME FD NIG7	2,448,467.32	1.000	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	2,448,467.32
8618809A2	SSGA FDS PRIME FD NIF1	1,884.91	1.056	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	1,884.91
		235,777.17			17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	235,777.17
— ASSET TOTALS —									
		237,662.08			0.00		0.00	0.00	237,662.08
8618809A2	SSGA FDS PRIME FD NIG2	37,567.68	1.000	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	37,567.68



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY NAME/DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS BASE	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
CASH EQUIVALENTS									
			**	US DOLLAR		**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD NIG4	46,055.21	1.000	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	46,055.21
— ASSET TOTALS —									
		83,622.89			0.00		0.00	0.00	83,622.89
8618809A2	SSGA FDS PRIME FD NIF2	2,556.00	1.069	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	2,556.00
		115,210.89			18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	115,210.89
— ASSET TOTALS —									
		117,766.89			0.00		0.00	0.00	117,766.89
8618809A2	SSGA FDS PRIME FD NIF3	447,194.12	1.048	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	447,194.12
8618809A2	SSGA FDS PRIME FD NIF4	309,080.92	1.000	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	309,080.92
8618809A2	SSGA FDS PRIME FD NIF6	2,730.00	1.048	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	2,730.00



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,412.13 NIG2	1.000	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	3,412.13
			19JUN03	19JUN03		STATE STREET BANK +	USD/BOS	
	1,568,835.82 NIG7	100.000000			0.00	0.00	0.00	1,568,835.82
— ASSET TOTALS —					0.00	0.00	0.00	1,572,247.95
8618809A2	SSGA FDS PRIME FD 29,446.00 NIG8	1.048	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	29,446.00
8618809A2	SSGA FDS PRIME FD 190,436.30 NIF5	1.035	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	190,436.30
8618809A2	SSGA FDS PRIME FD 414,792.86 NIF1	1.000	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	414,792.86
			20JUN03	20JUN03		STATE STREET BANK +	USD/BOS	
	74,736.96 NIF4	100.000000			0.00	0.00	0.00	74,736.96

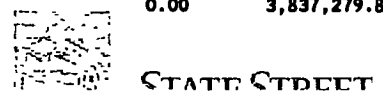


ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 165,597.31 NIG7	1.000	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	165,597.31
			23JUN03	23JUN03		STATE STREET BANK +	USD/BOS	
	119,825.32 NIF4	100.000000			0.00	0.00	0.00	119,825.32
— ASSET TOTALS —					0.00	0.00	0.00	774,952.45
8618809A2	SSGA FDS PRIME FD 168,595.80 NIF7	1.028	31DEC30	23JUN03	23JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	168,595.80
8618809A2	SSGA FDS PRIME FD 0.01 NIG2	1.000	31DEC30	23JUN03	23JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	0.01
			23JUN03	23JUN03		STATE STREET BANK +	USD/BOS	
	495.00 NIG4	100.000000			0.00	0.00	0.00	495.00
			23JUN03	23JUN03		STATE STREET BANK +	USD/BOS	
	3,836,784.83 NIG7	100.000000			0.00	0.00	0.00	3,836,784.83
— ASSET TOTALS —					0.00	0.00	0.00	3,837,279.84



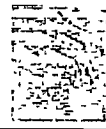
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 30,014.91 NIF7	1.023	31DEC30	24JUN03	24JUN03	STATE STREET BANK +	USD/BOS	30,014.91
		100.000000		0.00	0.00		0.00	
	6,129.30 NIG6	100.000000		0.00	0.00		0.00	6,129.30
	6,617.76 NIG8	100.000000		0.00	0.00		0.00	6,617.76
— ASSET TOTALS —	42,761.97			0.00	0.00		0.00	42,761.97
8618809A2	SSGA FDS PRIME FD 57,372.88 NIF4	1.000	31DEC30	24JUN03	24JUN03	STATE STREET BANK +	USD/BOS	57,372.88
		100.000000		0.00	0.00		0.00	
	8,756.98 NIG4	100.000000		0.00	0.00		0.00	8,756.98
— ASSET TOTALS —	66,129.86			0.00	0.00		0.00	66,129.86
8618809A2	SSGA FDS PRIME FD 127.21 NIF2	1.034	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	127.21
		100.000000		0.00	0.00		0.00	



STATE STREET

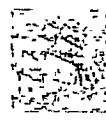
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 782,898.38 NIF3	1.034	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	782,898.38
		100.000000		0.00	0.00		0.00	
— ASSET TOTALS —	783,025.59			0.00	0.00		0.00	783,025.59
8618809A2	SSGA FDS PRIME FD 83,769.18 NIF4	1.000	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	83,769.18
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 1,048.00 NIF6	1.034	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	1,048.00
		100.000000		0.00	0.00		0.00	
	375,633.93 NIF7	100.000000		0.00	0.00		0.00	375,633.93
— ASSET TOTALS —	376,681.93			0.00	0.00		0.00	376,681.93
8618809A2	SSGA FDS PRIME FD 9,697.28 NIG2	1.000	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	9,697.28
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 1,415.00 NIG8	1.034	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	1,415.00
		100.000000		0.00	0.00		0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 2,865.60 NIF1	1.023	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	2,865.60
		100.000000			0.00	0.00	0.00	
				26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	3,289.50
	3,289.50 NIF2	100.000000			0.00	0.00	0.00	3,289.50
				26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	220,553.91
	220,553.91 NIF3	100.000000			0.00	0.00	0.00	220,553.91
				26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	644,733.15
	644,733.15 NIF5	100.000000			0.00	0.00	0.00	644,733.15
— ASSET TOTALS —					0.00	0.00	0.00	871,442.16
	871,442.16							
8618809A2	SSGA FDS PRIME FD 167,351.66 NIF4	1.000	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	167,351.66
		100.000000			0.00	0.00	0.00	167,351.66
				26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	6,908.25
	6,908.25 NIG2	100.000000			0.00	0.00	0.00	6,908.25

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 1,677,161.75 NIG7	1.000	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	1,677,161.75
		100.000000			0.00	0.00	0.00	1,677,161.75
— ASSET TOTALS —					0.00	0.00	0.00	1,851,421.66
	1,851,421.66							
8618809A2	SSGA FDS PRIME FD 200,947.92 NIF3	1.002	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	200,947.92
		100.000000			0.00	0.00	0.00	200,947.92
				27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	17,701.00
	17,701.00 NIF6	100.000000			0.00	0.00	0.00	17,701.00
— ASSET TOTALS —					0.00	0.00	0.00	218,648.92
	218,648.92							
8618809A2	SSGA FDS PRIME FD 51,130.69 NIF4	1.000	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	51,130.69
		100.000000			0.00	0.00	0.00	51,130.69
8618809A2	SSGA FDS PRIME FD 4,446.00 NIF2	1.002	31DEC30	30JUN03	30JUN03	STATE STREET BANK +	USD/BOS	4,446.00
		100.000000			0.00	0.00	0.00	4,446.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.002	31DEC30	30JUN03	30JUN03	STATE STREET BANK +	USD/BOS	
	108,556.77 NIF3	100.000000		0.00	0.00	0.00	0.00	108,556.77
	20,447.75 NIF6	100.000000		0.00	0.00	0.00	0.00	20,447.75
	155,391.59 NIF7	100.000000		0.00	0.00	0.00	0.00	155,391.59
	17,582.24 NIG8	100.000000		0.00	0.00	0.00	0.00	17,582.24
-- ASSET TOTALS --								306,424.35
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	30JUN03	30JUN03	STATE STREET BANK +	USD/BOS	
	0.01 NIG2	100.000000		0.00	0.00	0.00	0.00	0.01
	391,183.06 NIG7	100.000000		0.00	0.00	0.00	0.00	391,183.06



STATE STREET

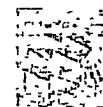
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	78.49 NIG2	100.000000		0.00	0.00	0.00	0.00	78.49
	424.95 NIG4	100.000000		0.00	0.00	0.00	0.00	424.95
	715.19 NIG6	100.000000		0.00	0.00	0.00	0.00	715.19
	1,770.44 NIG7	100.000000		0.00	0.00	0.00	0.00	1,770.44
	294.73 NIF1	100.000000		0.00	0.00	0.00	0.00	294.73
	1,391.72 NIG8	100.000000		0.00	0.00	0.00	0.00	1,391.72
	2,827.88 NIG9	100.000000		0.00	0.00	0.00	0.00	2,827.88



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 306.76 NIF2	1.000	31DEC30	01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
		100.000000			0.00	0.00	0.00	306.76
				01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	1,042.33 NIF3	100.000000			0.00	0.00	0.00	1,042.33
				01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	2,424.18 NIF4	100.000000			0.00	0.00	0.00	2,424.18
				01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	5,616.58 NIF5	100.000000			0.00	0.00	0.00	5,616.58
				01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	178.23 NIF6	100.000000			0.00	0.00	0.00	178.23
				01JUL03	01JUL03	INTEREST REINVESTMEN	USD/BOS	
	3,867.23 NIF7	100.000000			0.00	0.00	0.00	3,867.23
— ASSET TOTALS —	412,121.78				0.00	0.00	0.00	412,121.78
8618809A2	SSGA FDS PRIME FD 27,672.96 NIF1	1.007	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	27,672.96

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

CASH EQUIVALENTS

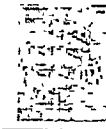
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 18,585.00 NIF2	1.007	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	18,585.00
				01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
	43,891.00 NIF6	100.000000			0.00	0.00	0.00	43,891.00
				01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
	37,170.93 NIG6	100.000000			0.00	0.00	0.00	37,170.93
				01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
	8,508.40 NIG8	100.000000			0.00	0.00	0.00	8,508.40
— ASSET TOTALS —	135,828.29				0.00	0.00	0.00	135,828.29
8618809A2	SSGA FDS PRIME FD 57,081.61 NIG4	1.000	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	57,081.61
				01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	
	39,314.58 NIG7	100.000000			0.00	0.00	0.00	39,314.58

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

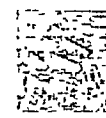
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 2,918.89 NIG4	1.000	31DEC30	02JUL03	02JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	2,918.89
---	ASSET TOTALS ---			0.00		0.00	0.00	99,315.08
	99,315.08							
8618809A2	SSGA FDS PRIME FD 2,052.41 NIF2	1.007	31DEC30	03JUL03	03JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	2,052.41
			03JUL03	03JUL03		STATE STREET BANK +	USD/BOS	
	4,650.00 NIF6	100.000000		0.00		0.00	0.00	4,650.00
---	ASSET TOTALS ---			0.00		0.00	0.00	6,702.41
	6,702.41							
8618809A2	SSGA FDS PRIME FD 17.77 NIG6	0.987	31DEC30	03JUL03	03JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	17.77
			03JUL03	03JUL03		STATE STREET BANK +	USD/BOS	
	2,764.99 NIG8	100.000000		0.00		0.00	0.00	2,764.99
---	ASSET TOTALS ---			0.00		0.00	0.00	2,782.76
	2,782.76							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 1,801.33 NIF4	1.000	31DEC30	03JUL03	03JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	1,801.33
			03JUL03	03JUL03		STATE STREET BANK +	USD/BOS	
	143,508.02 NIG7	100.000000		0.00		0.00	0.00	143,508.02
---	ASSET TOTALS ---			0.00		0.00	0.00	145,309.35
	145,309.35							
8618809A2	SSGA FDS PRIME FD 217,337.43 NIF3	0.961	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	217,337.43
			07JUL03	07JUL03		STATE STREET BANK +	USD/BOS	
	436,318.04 NIF5	100.000000		0.00		0.00	0.00	436,318.04
			08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	
	720.00 NIF2	100.000000		0.00		0.00	0.00	720.00
			08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	
	188.00 NIF6	100.000000		0.00		0.00	0.00	188.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 25,131.81 NIG6	0.961	31DEC30	08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	25,131.81
	14,013.93 NIG8	100.000000		08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	14,013.93
— ASSET TOTALS —					0.00		0.00	0.00	693,709.21
8618809A2	SSGA FDS PRIME FD 342,965.80 NIF4	1.000	31DEC30	08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	342,965.80
	36,414.01 NIG4	100.000000		08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	36,414.01
	1,903,724.05 NIG9	100.000000		08JUL03	08JUL03		STATE STREET BANK +	USD/BOS	1,903,724.05
— ASSET TOTALS —					0.00		0.00	0.00	2,283,103.86
8618809A2	SSGA FDS PRIME FD 992.00 NIF2	0.930	31DEC30	09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	992.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

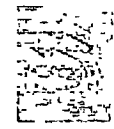
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 337,932.81 NIF3	0.930	31DEC30	09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	337,932.81
	976.00 NIF6	100.000000		09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	976.00
	2,796.31 NIG8	100.000000		09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	2,796.31
— ASSET TOTALS —					0.00		0.00	0.00	342,697.12
8618809A2	SSGA FDS PRIME FD 310,000.00 NIG3	1.000	31DEC30	09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	310,000.00
	103.59 NIG4	100.000000		09JUL03	09JUL03		STATE STREET BANK +	USD/BOS	103.59
— ASSET TOTALS —					0.00		0.00	0.00	310,103.59
8618809A2	SSGA FDS PRIME FD 337,797.47 NIF3	0.938	31DEC30	10JUL03	10JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	337,797.47

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

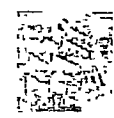
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 310,000.00 NIF5	0.938	31DEC30	10JUL03	10JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	310,000.00
			10JUL03	10JUL03		STATE STREET BANK +	USD/BOS	
	3,483.00 NIF6	100.000000		0.00		0.00	0.00	3,483.00
			10JUL03	10JUL03		STATE STREET BANK +	USD/BOS	
	3,009.51 NIG6	100.000000		0.00		0.00	0.00	3,009.51
			10JUL03	10JUL03		STATE STREET BANK +	USD/BOS	
	1,129.89 NIG8	100.000000		0.00		0.00	0.00	1,129.89
— ASSET TOTALS —				0.00		0.00	0.00	655,419.87
	655,419.87							
8618809A2	SSGA FDS PRIME FD 218,960.27 NIF4	1.000	31DEC30	10JUL03	10JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	218,960.27
			10JUL03	10JUL03		STATE STREET BANK +	USD/BOS	
	546,601.16 NIG7	100.000000		0.00		0.00	0.00	546,601.16
— ASSET TOTALS —				0.00		0.00	0.00	765,561.43
	765,561.43							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 64,410.00 NIF3	0.927	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	64,410.00
			11JUL03	11JUL03		STATE STREET BANK +	USD/BOS	
	48,129.19 NIF5	100.000000		0.00		0.00	0.00	48,129.19
			11JUL03	11JUL03		STATE STREET BANK +	USD/BOS	
	11,334.84 NIF7	100.000000		0.00		0.00	0.00	11,334.84
— ASSET TOTALS —				0.00		0.00	0.00	123,874.03
	123,874.03							
8618809A2	SSGA FDS PRIME FD 20,953.57 NIG7	1.000	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	20,953.57
8618809A2	SSGA FDS PRIME FD 363,676.93 NIF3	0.925	31DEC30	14JUL03	14JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	363,676.93
			14JUL03	14JUL03		STATE STREET BANK +	USD/BOS	
	2,847,446.00 NIF7	100.000000		0.00		0.00	0.00	2,847,446.00



STATE STREET

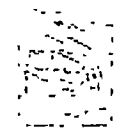
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC EXCH RATE	UNITS/ORIG FACE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 64.99 NIG6	0.925	31DEC30	14JUL03	14JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	64.99
				14JUL03	14JUL03		STATE STREET BANK +	USD/BOS	
	48.52 NIG8	100.000000			0.00		0.00	0.00	48.52
— ASSET TOTALS —					0.00		0.00	0.00	3,211,236.44
8618809A2	SSGA FDS PRIME FD 42,281.95 NIG4	1.000	31DEC30	14JUL03	14JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	42,281.95
				14JUL03	14JUL03		STATE STREET BANK +	USD/BOS	
	12,527,528.96 NIG7	100.000000			0.00		0.00	0.00	12,527,528.96
— ASSET TOTALS —					0.00		0.00	0.00	12,569,810.91
8618809A2	SSGA FDS PRIME FD 3,070.88 NIF1	0.925	31DEC30	15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	3,070.88



STATE STREET

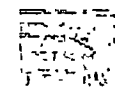
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC EXCH RATE	UNITS/ORIG FACE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

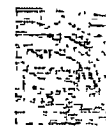
8618809A2	SSGA FDS PRIME FD 52,563.43 NIF2	0.925	31DEC30	15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	52,563.43
				15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
	9,736.00 NIF6	100.000000			0.00		0.00	0.00	9,736.00
				15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
	46,140.49 NIF7	100.000000			0.00		0.00	0.00	46,140.49
— ASSET TOTALS —					0.00		0.00	0.00	111,510.80
8618809A2	SSGA FDS PRIME FD 135.00 NIG2	1.000	31DEC30	15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	135.00
				15JUL03	15JUL03		STATE STREET BANK +	USD/BOS	
	13,096.02 NIG4	100.000000			0.00		0.00	0.00	13,096.02
— ASSET TOTALS —					0.00		0.00	0.00	13,231.02
8618809A2	SSGA FDS PRIME FD 22,864.12 NIF2	0.927	31DEC30	16JUL03	16JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00		0.00	0.00	22,864.12



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

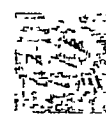
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 93,575.81 NIF3	0.927	31DEC30	16JUL03	16JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	93,575.81
	12,600.00 NIF6	100.000000		0.00		0.00	0.00	12,600.00
---	ASSET TOTALS ---			0.00		0.00	0.00	129,039.93
	129,039.93							
8618809A2	SSGA FDS PRIME FD 0.08 NIG9	1.000	31DEC30	16JUL03	16JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	0.08
8618809A2	SSGA FDS PRIME FD 357,044.38 NIF3	0.927	31DEC30	17JUL03	17JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	357,044.38
	209,100.68 NIF7	100.000000		0.00		0.00	0.00	209,100.68
	4,568.13 NIG6	100.000000		0.00		0.00	0.00	4,568.13
---	ASSET TOTALS ---			0.00		0.00	0.00	570,713.19
	570,713.19							



STATE STREET.

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 6,297.66 NIG8	0.925	31DEC30	17JUL03	17JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	6,297.66
8618809A2	SSGA FDS PRIME FD 7.24 NIG4	1.000	31DEC30	17JUL03	17JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	7.24
8618809A2	SSGA FDS PRIME FD 16,247.08 NIF3	0.916	31DEC30	18JUL03	18JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	16,247.08
	298,228.00 NIF5	100.000000		0.00		0.00	0.00	298,228.00
	107,360.36 NIG6	100.000000		0.00		0.00	0.00	107,360.36
---	ASSET TOTALS ---			0.00		0.00	0.00	421,835.44
	421,835.44							
8618809A2	SSGA FDS PRIME FD 80,390.68 NIF4	1.000	31DEC30	21JUL03	21JUL03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	80,390.68



STATE STREET.

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS PRIME FD 19,001.06 NIG2	1.000	31DEC30	21JUL03	21JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	19,001.06
				21JUL03	21JUL03	STATE STREET BANK +	USD/BOS	
	2,833.69 NIG4		100.000000		0.00	0.00	0.00	2,833.69
— ASSET TOTALS —					0.00	0.00	0.00	102,225.43
8618809A2	SSGA FDS PRIME FD 130,571.68 NIG6	0.915	31DEC30	21JUL03	21JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	130,571.68
8618809A2	SSGA FDS PRIME FD 496,919.89 NIG7	1.000	31DEC30	21JUL03	21JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	496,919.89
8618809A2	SSGA FDS PRIME FD 130,832.56 NIF2	0.907	31DEC30	22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	130,832.56
				22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
	40,069.83 NIF3		100.000000		0.00	0.00	0.00	40,069.83
— ASSET TOTALS —					0.00	0.00	0.00	170,902.39

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

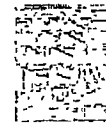
CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS PRIME FD 229,243.61 NIF4	1.000	31DEC30	22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	229,243.61
				22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
	12,628.44 NIG4		100.000000		0.00	0.00	0.00	12,628.44
— ASSET TOTALS —					0.00	0.00	0.00	241,872.05
8618809A2	SSGA FDS PRIME FD 8,168.14 NIG6	0.907	31DEC30	22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	8,168.14
				22JUL03	22JUL03	STATE STREET BANK +	USD/BOS	
	15,957.47 NIG8		100.000000		0.00	0.00	0.00	15,957.47
— ASSET TOTALS —					0.00	0.00	0.00	24,125.61
8618809A2	SSGA FDS PRIME FD 82,167.22 NIF2	0.900	31DEC30	23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	82,167.22
8618809A2	SSGA FDS PRIME FD 17,593.62 NIF7	0.903	31DEC30	23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	17,593.62

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

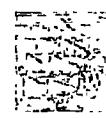
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 454,066.52 NIF4	1.000	31DEC30	23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	454,066.52
	3,692.77 NIG2			23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	3,692.77
	0.34 NIG5			23JUL03		STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	0.34
	-0.34 NIG5			23JUL03	CANCEL	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	-0.34
	0.34 NIG5			23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	0.34
--- ASSET TOTALS ---					0.00	0.00	0.00	457,759.63
8618809A2	SSGA FDS PRIME FD 155,451.17 NIF3	0.903	31DEC30	24JUL03	24JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	155,451.17



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 10,942.84 NIF7	0.903	31DEC30	24JUL03	24JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	10,942.84
--- ASSET TOTALS ---					0.00	0.00	0.00	166,394.01
8618809A2	SSGA FDS PRIME FD 288,602.61 NIF4	1.000	31DEC30	24JUL03	24JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	288,602.61
	8,460,748.22 NIG7			24JUL03	24JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	8,460,748.22
--- ASSET TOTALS ---					0.00	0.00	0.00	8,749,350.83
8618809A2	SSGA FDS PRIME FD 9,297.75 NIF2	0.897	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	9,297.75
	58,450.37 NIF5			25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	58,450.37



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,030.25 NIF6		0.897	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,030.25
					25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
	336,380.72 NIF7		100.000000			0.00	0.00	0.00	336,380.72
— ASSET TOTALS —						0.00	0.00	0.00	407,159.09
8618809A2	SSGA FDS PRIME FD 10,096.63 NIG4		1.000	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	10,096.63
8618809A2	SSGA FDS PRIME FD 285,170.40 NIF3		0.902	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	285,170.40
					28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
	248,362.15 NIF5		100.000000			0.00	0.00	0.00	248,362.15
					28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
	52,063.36 NIF7		100.000000			0.00	0.00	0.00	52,063.36
— ASSET TOTALS —						0.00	0.00	0.00	585,595.91

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

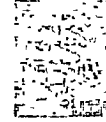
** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 11,628.51 NIG7		1.000	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	11,628.51
8618809A2	SSGA FDS PRIME FD 44,818.85 NIF7		0.897	31DEC30	29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	44,818.85
					29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	
	5,032.50 NIG8		100.000000			0.00	0.00	0.00	5,032.50
— ASSET TOTALS —						0.00	0.00	0.00	49,851.35
8618809A2	SSGA FDS PRIME FD 3,972.84 NIG2		1.000	31DEC30	29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,972.84
					29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	
	5,339.16 NIG4		100.000000			0.00	0.00	0.00	5,339.16
					29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	
	316.88 NIG9		100.000000			0.00	0.00	0.00	316.88
— ASSET TOTALS —						0.00	0.00	0.00	9,628.88

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

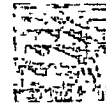
ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 652.28 NIG8	0.903	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	652.28
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 6,714.50 NIF2	0.905	31DEC30	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	6,714.50
		100.000000		0.00	0.00		0.00	
			31JUL03	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	267,196.10
	267,196.10 NIF3	100.000000		0.00	0.00		0.00	
			31JUL03	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	16,993.00
	16,993.00 NIF6	100.000000		0.00	0.00		0.00	
			31JUL03	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	6,552.00
	6,552.00 NIG8	100.000000		0.00	0.00		0.00	
— ASSET TOTALS —				0.00	0.00		0.00	297,455.60
	297,455.60							
8618809A2	SSGA FDS PRIME FD 72.67 NIG2	1.000	31DEC30	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	72.67
		100.000000		0.00	0.00		0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 338.64 NIG4	1.000	31DEC30	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	338.64
		100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	330.14
	330.14 NIF1	100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	211.60
	211.60 NIG6	100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	575.05
	575.05 NIG8	100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	3,684.02
	3,684.02 NIG9	100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	292.71
	292.71 NIF2	100.000000		0.00	0.00		0.00	
			01AUG03	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	805.72
	805.72 NIF3	100.000000		0.00	0.00		0.00	



STATE STREET

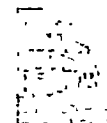
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL	STL DT INTEREST BASE	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	CUR/LOC STL	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD NIF4	1.440.87	100.000000	31DEC30	01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	1,440.87
		6,096.91	100.000000		01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	6,096.91
		160.65	100.000000		01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	160.65
		4,743.20	100.000000		01AUG03	01AUG03	INTEREST REINVESTMEN	USD/BOS	4,743.20
-- ASSET TOTALS --		18,752.18				0.00	0.00	0.00	18,752.18
8618809A2	SSGA FDS PRIME FD NIF1	8,313.24	100.000000	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	8,313.24
		2,983.25	100.000000		01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	2,983.25



STATE STREET

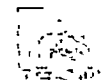
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL	STL DT INTEREST BASE	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	CUR/LOC STL	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD NIF5	226,987.22	100.000000	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	226,987.22
		11,037.37	100.000000		01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	11,037.37
-- ASSET TOTALS --		249,321.08				0.00	0.00	0.00	249,321.08
8618809A2	SSGA FDS PRIME FD NIG7	1,831.44	100.000000	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	1,831.44
		12,065.58	100.000000		01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	12,065.58
		12,065.58	100.000000		01AUG03	CANCEL	STATE STREET BANK +	USD/BOS	-12,065.58



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SELL/BTC	EXCH RATE	BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 12,065.58 NIG4	1.000	31DEC30	01AUG03		STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	12,065.58
			01AUG03	CANCEL		STATE STREET BANK +	USD/BOS	
	-12,065.58 NIG4	100.000000		0.00	0.00		0.00	-12,065.58
— ASSET TOTALS —				0.00	0.00		0.00	13,897.02
	13,897.02							
8618809A2	SSGA FDS PRIME FD 152,182.79 NIF3	0.914	31DEC30	04AUG03	04AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	152,182.79
			04AUG03	04AUG03		STATE STREET BANK +	USD/BOS	
	5,126,096.07 NIF5	100.000000		0.00	0.00		0.00	5,126,096.07
			04AUG03	04AUG03		STATE STREET BANK +	USD/BOS	
	121,498.87 NIF7	100.000000		0.00	0.00		0.00	121,498.87
— ASSET TOTALS —				0.00	0.00		0.00	5,399,777.73
	5,399,777.73							
8618809A2	SSGA FDS PRIME FD 354.08 NIG2	1.000	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	354.08

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SELL/BTC	EXCH RATE	BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET COST
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 6,080.18 NIG4	1.000	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	6,080.18
— ASSET TOTALS —				0.00	0.00		0.00	6,434.26
	6,434.26							
8618809A2	SSGA FDS PRIME FD 108,201.03 NIG6	0.900	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	108,201.03
			05AUG03	05AUG03		STATE STREET BANK +	USD/BOS	
	4,618.64 NIG8	100.000000		0.00	0.00		0.00	4,618.64
— ASSET TOTALS —				0.00	0.00		0.00	112,819.67
	112,819.67							
8618809A2	SSGA FDS PRIME FD 683,612.14 NIF7	0.906	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	683,612.14
8618809A2	SSGA FDS PRIME FD 1,364,693.59 NIG7	1.000	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	1,364,693.59
8618809A2	SSGA FDS PRIME FD 608,114.04 NIG8	0.906	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	608,114.04

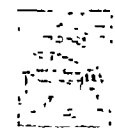
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 194,858.06 NIF2	0.890	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	194,858.06
			07AUG03	07AUG03		STATE STREET BANK +	USD/BOS
	260,432.91 NIF7	100.000000		0.00		0.00	260,432.91
— ASSET TOTALS —				0.00		0.00	455,290.97
8618809A2	SSGA FDS PRIME FD 77.71 NIG9	1.000	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	77.71
8618809A2	SSGA FDS PRIME FD 127,331.39 NIF5	0.847	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	127,331.39
			08AUG03	08AUG03		STATE STREET BANK +	USD/BOS
	972,965.04 NIF7	100.000000		0.00		0.00	972,965.04
			08AUG03	08AUG03		STATE STREET BANK +	USD/BOS
	109,261.11 NIG6	100.000000		0.00		0.00	109,261.11
— ASSET TOTALS —				0.00		0.00	1,209,557.54



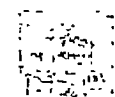
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

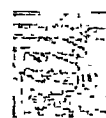
CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 17,905.52 NIG2	1.000	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	17,905.52
8618809A2	SSGA FDS PRIME FD 4,712.00 NIF6	0.875	31DEC30	11AUG03	11AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	4,712.00
			11AUG03	11AUG03		STATE STREET BANK +	USD/BOS
	92,114.97 NIG6	100.000000		0.00		0.00	92,114.97
— ASSET TOTALS —				0.00		0.00	96,826.97
8618809A2	SSGA FDS PRIME FD 11,531.46 NIF4	1.000	31DEC30	11AUG03	11AUG03	STATE STREET BANK +	USD/BOS
		100.000000		0.00		0.00	11,531.46
			11AUG03	11AUG03		STATE STREET BANK +	USD/BOS
	26,579.49 NIG2	100.000000		0.00		0.00	26,579.49
			11AUG03	11AUG03		STATE STREET BANK +	USD/BOS
	7,670.98 NIG4	100.000000		0.00		0.00	7,670.98



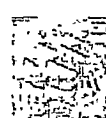
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS		1.000	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	11,409.80
	11,409.80								
	NIG2								
				12AUG03	12AUG03		STATE STREET BANK +	USD/BOS	
	18,144.96		100.000000		0.00	0.00		0.00	18,144.96
	NIG4								
--- ASSET TOTALS ---									
					0.00	0.00		0.00	75,336.69
	75,336.69								
8618809A2	SSGA FDS		0.866	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	77,749.86
	77,749.86								
	NIG6								
8618809A2	SSGA FDS		0.885	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	363,026.66
	363,026.66								
	NIF2								
				13AUG03	13AUG03		STATE STREET BANK +	USD/BOS	
	445,773.45		100.000000		0.00	0.00		0.00	445,773.45
	NIF3								
				13AUG03	13AUG03		STATE STREET BANK +	USD/BOS	
	47,319.99		100.000000		0.00	0.00		0.00	47,319.99
	NIG6								
--- ASSET TOTALS ---									
					0.00	0.00		0.00	856,120.10
	856,120.10								



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS		1.000	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	6,037,251.70
	6,037,251.70								
	NIG7								
				14AUG03	14AUG03		STATE STREET BANK +	USD/BOS	
	0.01		100.000000		0.00	0.00		0.00	0.01
	NIG2								
--- ASSET TOTALS ---									
					0.00	0.00		0.00	6,037,251.71
	6,037,251.71								
8618809A2	SSGA FDS		0.877	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	76,225.04
	76,225.04								
	NIG6								
8618809A2	SSGA FDS		0.878	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	
	PRIME FD		100.000000		0.00	0.00		0.00	37,061.04
	37,061.04								
	NIF3								
				15AUG03	15AUG03		STATE STREET BANK +	USD/BOS	
	2,965.25		100.000000		0.00	0.00		0.00	2,965.25
	NIF6								
				15AUG03	15AUG03		STATE STREET BANK +	USD/BOS	
	1,312,546.92		100.000000		0.00	0.00		0.00	1,312,546.92
	NIF7								



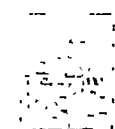
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 35,840.14 NIG6	0.878	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	35,840.14
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	1,388,413.35				0.00	0.00	0.00	1,388,413.35
8618809A2	SSGA FDS PRIME FD 182.00 NIG2	1.000	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	182.00
		100.000000			0.00	0.00	0.00	
	30,548.72 NIG4	100.000000		15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	30,548.72
		100.000000			0.00	0.00	0.00	
	1,188,077.87 NIG7	100.000000		15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	1,188,077.87
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	1,218,808.59				0.00	0.00	0.00	1,218,808.59
8618809A2	SSGA FDS PRIME FD 15,704.60 NIF3	0.888	31DEC30	18AUG03	18AUG03	STATE STREET BANK +	USD/BOS	15,704.60
		100.000000			0.00	0.00	0.00	



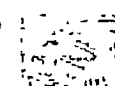
STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 32.67 NIG6	0.888	31DEC30	18AUG03	18AUG03	STATE STREET BANK +	USD/BOS	32.67
		100.000000			0.00	0.00	0.00	
	12.27 NIG8	100.000000		18AUG03	18AUG03	STATE STREET BANK +	USD/BOS	12.27
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	15,749.54				0.00	0.00	0.00	15,749.54
8618809A2	SSGA FDS PRIME FD 570.50 NIF2	0.957	31DEC30	19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	570.50
		100.000000			0.00	0.00	0.00	
	1,605.82 NIF6	100.000000		19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	1,605.82
		100.000000			0.00	0.00	0.00	
	9,076.16 NIG6	100.000000		19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	9,076.16
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —	11,252.48				0.00	0.00	0.00	11,252.48
8618809A2	SSGA FDS PRIME FD 839.32 NIG4	1.000	31DEC30	19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	839.32
		100.000000			0.00	0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD		1.000	31DEC30	19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	
	NIG7		100.000000		0.00	0.00	0.00	0.00	1,879,770.59
---	ASSET TOTALS	---			0.00	0.00	0.00	0.00	1,880,609.91
8618809A2	SSGA FDS PRIME FD		0.890	31DEC30	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
	NIF2		100.000000		0.00	0.00	0.00	0.00	3,194.10
				20AUG03	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
	NIF7		100.000000		0.00	0.00	0.00	0.00	192,609.43
---	ASSET TOTALS	---			0.00	0.00	0.00	0.00	195,803.53
8618809A2	SSGA FDS PRIME FD		1.000	31DEC30	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
	NIF4		100.000000		0.00	0.00	0.00	0.00	152.50
8618809A2	SSGA FDS PRIME FD		0.864	31DEC30	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
	NIF3		100.000000		0.00	0.00	0.00	0.00	270,794.91



STATE STREET.

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
CASH EQUIVALENTS									
** US DOLLAR ** (CONTINUED)									
8618809A2	SSGA FDS PRIME FD		0.864	31DEC30	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
	NIF6		100.000000		0.00	0.00	0.00	0.00	29,509.60
				21AUG03	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
	NIF7		100.000000		0.00	0.00	0.00	0.00	99,586.02
				21AUG03	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
	NIG6		100.000000		0.00	0.00	0.00	0.00	435.81
---	ASSET TOTALS	---			0.00	0.00	0.00	0.00	400,326.34
8618809A2	SSGA FDS PRIME FD		0.957	31DEC30	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
	NIG8		100.000000		0.00	0.00	0.00	0.00	1.97
8618809A2	SSGA FDS PRIME FD		0.850	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
	NIF1		100.000000		0.00	0.00	0.00	0.00	12,521.25
				22AUG03	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
	NIF2		100.000000		0.00	0.00	0.00	0.00	24,064.30



STATE STREET.

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS PRIME FD 180,125.30 NIF3	0.850	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	180,125.30
— ASSET TOTALS —					0.00	0.00	0.00	216,710.85
8618809A2	SSGA FDS PRIME FD 2,603,822.14 NIF4	1.000	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	2,603,822.14
8618809A2	SSGA FDS PRIME FD 447,082.74 NIF5	0.850	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	447,082.74
				22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
	150,163.38 NIF6		100.000000		0.00	0.00	0.00	150,163.38
— ASSET TOTALS —					0.00	0.00	0.00	597,246.12
8618809A2	SSGA FDS PRIME FD 1,139,145.60 NIG7	1.000	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	1,139,145.60
8618809A2	SSGA FDS PRIME FD 310,660.69 NIG8	0.850	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	310,660.69

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
8618809A2	SSGA FDS PRIME FD 9,675.00 NIF1	0.869	31DEC30	25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	9,675.00
				25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
	33,135.36 NIF2		100.000000		0.00	0.00	0.00	33,135.36
				25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
	116,894.68 NIF6		100.000000		0.00	0.00	0.00	116,894.68
				25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
	377,851.38 NIF7		100.000000		0.00	0.00	0.00	377,851.38
				25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
	2,401.19 NIG6		100.000000		0.00	0.00	0.00	2,401.19
— ASSET TOTALS —					0.00	0.00	0.00	539,957.61
8618809A2	SSGA FDS PRIME FD 2,644,829.19 NIG7	1.000	31DEC30	25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	2,644,829.19
8618809A2	SSGA FDS PRIME FD 331,472.42 NIG8	0.869	31DEC30	25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00	0.00	0.00	331,472.42

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
							BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
CASH EQUIVALENTS										
** US DOLLAR ** (CONTINUED)										
8618809A2	SSGA FDS PRIME FD	11,426.64		0.867	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	
	NIF3			100.000000			0.00	0.00	0.00	11,426.64
		175,278.79		100.000000			0.00	0.00	0.00	175,278.79
	NIF6									
— ASSET TOTALS —										
		186,705.43					0.00	0.00	0.00	186,705.43
8618809A2	SSGA FDS PRIME FD	2,000,000.00		1.000	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	
	NIF8			100.000000			0.00	0.00	0.00	2,000,000.00
		9,147.70		100.000000			0.00	0.00	0.00	9,147.70
	NIG4									
— ASSET TOTALS —										
		2,009,147.70					0.00	0.00	0.00	2,009,147.70
8618809A2	SSGA FDS PRIME FD	37,272.54		0.867	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	
	NIG6			100.000000			0.00	0.00	0.00	37,272.54
8618809A2	SSGA FDS PRIME FD	1,569,860.41		1.000	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	
	NIG7			100.000000			0.00	0.00	0.00	1,569,860.41

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
							BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
CASH EQUIVALENTS										
** US DOLLAR ** (CONTINUED)										
8618809A2	SSGA FDS PRIME FD	110,922.10		0.882	31DEC30	27AUG03	27AUG03	STATE STREET BANK +	USD/BOS	
	NIF3			100.000000			0.00	0.00	0.00	110,922.10
		147,857.89		100.000000			0.00	0.00	0.00	147,857.89
	NIF6									
		24,472.46		100.000000			0.00	0.00	0.00	24,472.46
	NIF7									
		9,446.02		100.000000			0.00	0.00	0.00	9,446.02
	NIG6									
— ASSET TOTALS —										
		292,698.47					0.00	0.00	0.00	292,698.47
8618809A2	SSGA FDS PRIME FD	142,813.06		1.000	31DEC30	27AUG03	27AUG03	STATE STREET BANK +	USD/BOS	
	NIF4			100.000000			0.00	0.00	0.00	142,813.06
		751.89		100.000000			0.00	0.00	0.00	751.89
	NIG4									

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 80,591.73 NIG7		1.000	31DEC30	27AUG03	27AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	80,591.73
— ASSET TOTALS —					0.00		0.00	0.00	224,156.68
8618809A2	SSGA FDS PRIME FD 37,898.54 NIF2		0.885	31DEC30	28AUG03	28AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	37,898.54
8618809A2	SSGA FDS PRIME FD 14,697.95 NIF2		0.883	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	14,697.95
					29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	
	409,520.73 NIF5		100.000000		0.00		0.00	0.00	409,520.73
— ASSET TOTALS —					0.00		0.00	0.00	424,218.68
8618809A2	SSGA FDS PRIME FD 504,298.95 NIG7		1.000	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	504,298.95
8618809A2	SSGA FDS PRIME FD 143,295.28 NIG8		0.883	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	143,295.28

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY NAME/DESCRIPTION SSELL/BTC	NAME/DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

90262D006	UBS FIN INC YRS 3+4 3,600,000.00 NIG7		1.235	11APR03	14MAR03	14MAR03	MERRILL LYNCH GOV SEC	USD/DTC	
			99.903900		0.00		0.00	0.00	3,596,542.00
912795MM0	UNITED STATES TREAS BILLS 20,000.00 NIG7		0.010	15MAY03	03MAR03		GOLDMAN SACHS + CO	USD/FED	
			99.762700		0.00		0.00	0.00	19,952.55
	-20,000.00 NIG7		99.762700		03MAR03	CANCEL	GOLDMAN SACHS + CO	USD/FED	
					0.00		0.00	0.00	-19,952.55
	20,000.00 NIG7		99.773200		05MAR03		CITIGROUP GLOBAL MAR	USD/FED	
					0.00		0.00	0.00	19,954.64
	-20,000.00 NIG7		99.773200		05MAR03	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
					0.00		0.00	0.00	-19,954.64
	20,000.00 NIG7		99.778300		06MAR03		CITIGROUP GLOBAL MAR	USD/FED	
					0.00		0.00	0.00	19,955.67
	-20,000.00 NIG7		99.778300		06MAR03	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
					0.00		0.00	0.00	-19,955.67
	10,000.00 NIG7		99.809300		11MAR03		GOLDMAN SACHS + CO	USD/FED	
					0.00		0.00	0.00	9,980.93
	-10,000.00 NIG7		99.809300		11MAR03	CANCEL	GOLDMAN SACHS + CO	USD/FED	
					0.00		0.00	0.00	-9,980.93

STATE STREET

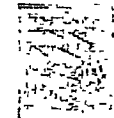
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	0.00		0.00		0.00		0.00	0.00
912795NG2	UNITED STATES TREAS BILLS	0.010	07AUG03	06MAY03	08MAY03	MERRILL LYNCH PIERCE	USD/FED	
250,000.00	NIG7	99.725700		0.00		0.00	0.00	249,314.34
912795NHO	UNITED STATES TREAS BILLS	0.010	14AUG03	12MAY03	15MAY03	CHASE SECURITIES INC	USD/FED	
90,000.00	NIG7	99.729500		0.00		0.00	0.00	89,756.57
			13MAY03	15MAY03		CITIGROUP GLOBAL MAR	USD/FED	
90,000.00	NIG7	99.730700		0.00		0.00	0.00	89,757.71
			14MAY03	14MAY03		MORGAN STANLEY CO IN	USD/FED	
150,000.00	NIG7	99.730300		0.00		0.00	0.00	149,595.58
-- ASSET TOTALS --								
	330,000.00		0.00		0.00		0.00	329,109.86
912795NZO	UNITED STATES TREAS BILLS	0.010	04DEC03	05AUG03	07AUG03	MERRILL LYNCH PIERCE	USD/FED	
250,000.00	NIG7	99.685900		0.00		0.00	0.00	249,214.93
912795PA3	UNITED STATES TREAS BILLS	0.010	11DEC03	12AUG03	14AUG03	CHASE SECURITIES INC	USD/FED	
25,000.00	NIG7	99.695800		0.00		0.00	0.00	24,923.97
			12AUG03	14AUG03		CITIGROUP GLOBAL MAR	USD/FED	
20,000.00	NIG7	99.692600		0.00		0.00	0.00	19,938.52



STATE STREET

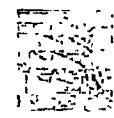
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	45,000.00		0.00		0.00		0.00	44,862.49
912795PB1	UNITED STATES TREAS BILLS	0.010	18DEC03	27AUG03	27AUG03	MERRILL LYNCH PIERCE	USD/FED	
10,000.00	NIG7	99.700200		0.00		0.00	0.00	9,970.02
9612A1000	MESTPAC TRUST SECS NZ	1.200	09JUL03	10APR03		CHASE SECURITIES INC	USD/DTC	
2,300,000.00	NIG7	99.700000		0.00		0.00	0.00	2,293,100.00
			10APR03	CANCEL		CHASE SECURITIES INC	USD/DTC	
-2,300,000.00	NIG7	99.700000		0.00		0.00	0.00	-2,293,100.00
-- ASSET TOTALS --								
	0.00		0.00		0.00		0.00	0.00
96121J001	MESTPAC CAP CORP YRS 1+2	1.200	09JUL03	10APR03	10APR03	CHASE SECURITIES INC	USD/DTC	
2,300,000.00	NIG7	99.700000		0.00		0.00	0.00	2,293,100.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** AUSTRALIAN DOLLAR **

671574002	QBE INS GROUP	NPV	11APR03	11APR03		DIVIDEND REINVEST	AUD/AU2	
	652.000		6.910843	0.00		0.00	0.00	4,505.87
NIG4	1.653302		4.180025	0.00		0.00	0.00	2,725.38
688692003	NEMS CORPORATION	NPV	26MAR03	30APR03		DIVIDEND REINVEST	AUD/AU2	
	26.000		9.800000	0.00		0.00	0.00	254.80
NIG4	1.674341		5.853049	0.00		0.00	0.00	152.18

** CANADIAN DOLLAR **

003924958	ABITIBI CONSOLIDATED INC	COM	25APR03	30APR03		UBS AG	CAD/CAS	
	200.000		9.518800	0.00		10.00	0.00	.03
NIG4	1.453200		6.550234	0.00		6.88	0.00	1,913.76
								1,316.93
	300.000		9.622800	0.00		UBS AG	CAD/CAS	.04
NIG4	1.450000		6.636414	0.00		18.00	0.00	2,904.84
						12.41	0.00	2,003.34
	500.000		9.752500	0.00		UBS AG	CAD/CAS	.04
NIG4	1.445400		6.747267	0.00		30.00	0.00	4,906.25
						20.76	0.00	3,394.39
	1,000.000		9.934700	0.00		UBS SECURITIES CANAD	CAD/CAS	.04
NIG4	1.434000		6.927964	0.00		60.00	0.00	9,994.70
						41.84	0.00	6,969.80
	400.000		9.839500	0.00		RBC DOMINION SECURIT	CAD/CAS	.04
NIG4	1.418500		6.936553	0.00		20.00	0.00	3,955.80
						14.10	0.00	2,788.72
	400.000		9.911600	0.00		RBC DOMINION SECURIT	CAD/CAS	.04
NIG4	1.421300		6.973616	0.00		20.00	0.00	3,984.64
						14.07	0.00	2,803.52



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

003924958	ABITIBI CONSOLIDATED INC	COM	07MAY03	12MAY03		RBC DOMINION SECURIT	CAD/CAS	.04
	800.000		9.998100	0.00		40.00	0.00	8,038.48
NIG4	1.400750		7.137676	0.00		28.56	0.00	5,738.70
	1,700.000		9.919300	0.00		TORONTO DOMINION SEC	CAD/CAS	.04
NIG4	1.394300		7.114179	0.00		85.00	0.00	16,947.81
						60.96	0.00	12,155.07
	300.000		9.569000	0.00		TORONTO DOMINION SEC	CAD/CAS	.04
NIG4	1.384100		6.913518	0.00		15.00	0.00	2,885.70
						10.84	0.00	2,084.89
	500.000		9.593800	0.00		TORONTO DOMINION SEC	CAD/CAS	.04
NIG4	1.385150		6.926181	0.00		25.00	0.00	4,821.90
						18.05	0.00	3,481.14
	600.000		9.659400	0.00		TORONTO DOMINION SEC	CAD/CAS	.04
NIG4	1.383800		6.980344	0.00		30.00	0.00	5,825.64
						21.68	0.00	4,209.89
	600.000		9.913700	0.00		TORONTO DOMINION SEC	CAD/CAS	.04
NIG4	1.393600		7.113734	0.00		30.00	0.00	5,978.22
						21.53	0.00	4,289.77
	900.000		9.985300	0.00		UBS AG	CAD/CAS	.03
NIG4	1.387400		7.197131	0.00		36.00	0.00	9,022.77
						25.95	0.00	6,503.37
	1,400.000		9.999900	0.00		1 CREDIT SUISSE FIRST	CAD/CAS	.03
NIG4	1.387400		7.207655	0.00		56.00	0.00	14,055.86
						40.36	0.00	10,131.08
	100.000		10.050000	0.00		UBS AG	CAD/CAS	.03
NIG4	1.390900		7.225537	0.00		4.00	0.00	1,009.00
						2.88	0.00	725.43



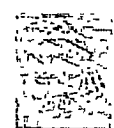
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

003924958	ABITIBI CONSOLIDATED INC	COM		25AUG03	28AUG03		UBS SECURITIES CANAD	CAD/CAS	.04
	600.000		10.567700		0.00		30.00	0.00	6,370.62
	NIG4	1.397600	7.561319		0.00		21.47	0.00	4,558.26
				25AUG03	29AUG03	1	CREDIT SUISSE FIRST	CAD/CAS	.04
	300.000		10.617500		0.00		15.00	0.00	3,200.25
	NIG4	1.397600	7.596952		0.00		10.73	0.00	2,289.82
				26AUG03	29AUG03		CREDIT SUISSE FIRST	CAD/CAS	.04
	600.000		10.492000		0.00		30.00	0.00	6,325.20
	NIG4	1.393200	7.530864		0.00		21.53	0.00	4,540.05
				26AUG03	29AUG03		ITG EUROPE LIMITED	CAD/CAS	.01
	200.000		10.492400		0.00		4.00	0.00	2,102.48
	NIG4	1.393200	7.531151		0.00		2.87	0.00	1,509.10
				27AUG03	OPEN		UBS SECURITIES CANAD	CAD/CAS	.04
	400.000		10.322800		0.00		20.00	0.00	4,149.12
	NIG4	1.402100	7.362385		0.00		14.26	0.00	2,959.22
				27AUG03	OPEN		TORONTO DOMINION SEC	CAD/CAS	.04
	400.000		10.538900		0.00		20.00	0.00	4,235.56
	NIG4	1.402100	7.516511		0.00		14.26	0.00	3,020.87
--- ASSET TOTALS ---									
	12,200.000				0.00		598.00	0.00	122,628.60
					0.00		425.99	0.00	87,473.36
013716956	ALCAN INC	COM		05AUG03	08AUG03		SCOTIA CAPITAL (USA)	CAD/CAS	.04
	800.000		48.516000		0.00		48.00	0.00	38,860.80
	NIG4	1.404900	34.533419		0.00		34.17	0.00	27,660.90
				06AUG03	11AUG03		SCOTIA CAPITAL (USA)	CAD/CAS	.04
	400.000		48.605100		0.00		24.00	0.00	19,466.04
	NIG4	1.405700	34.577150		0.00		17.07	0.00	13,847.93



STATE STREET

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PORTFOLIO PURCHASE REPORT

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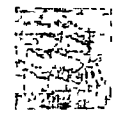
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

013716956	ALCAN INC	COM		08AUG03	13AUG03		NESBITT BURNS	CAD/CAS	.04
	200.000		48.600000		0.00		12.00	0.00	9,732.00
	NIG4	1.393300	34.881217		0.00		8.61	0.00	6,984.86
--- ASSET TOTALS ---									
	1,400.000				0.00		84.00	0.00	68,058.84
					0.00		59.85	0.00	48,493.69
097751200	BOMBARDIER INC	CLASS B		08APR03	17APR03		CANADIAN IMPERIAL BA	CAD/CAS	.02
	91,400.000		3.250000		0.00		0.00	0.00	297,050.00
	NIG4	1.467450	2.214726		0.00		0.00	0.00	202,425.98
				09APR03	14APR03		UBS HARBURG LLC	CAD/CAS	.02
	700.000		3.436900		0.00		21.00	0.00	2,426.83
	NIG4	1.467600	2.341851		0.00		14.31	0.00	1,653.60
				10APR03	15APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	2,800.000		3.390900		0.00		84.00	0.00	9,578.52
	NIG4	1.457200	2.326997		0.00		57.64	0.00	6,573.24
				11APR03	16APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	1,000.000		3.406800		0.00		30.00	0.00	3,436.80
	NIG4	1.451350	2.347332		0.00		20.67	0.00	2,368.00
				14APR03	17APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	800.000		3.397300		0.00		24.00	0.00	2,741.84
	NIG4	1.453300	2.337645		0.00		16.51	0.00	1,886.63
				15APR03	21APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	1,200.000		3.431400		0.00		36.00	0.00	4,153.68
	NIG4	1.451750	2.363630		0.00		24.80	0.00	2,861.15
				16APR03	22APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	2,300.000		3.469900		0.00		69.00	0.00	8,049.77
	NIG4	1.456350	2.382600		0.00		47.38	0.00	5,527.36



STATE STREET

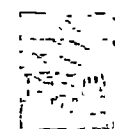
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

097751200	BOMBARDIER INC		CLASS B	17APR03	23APR03		INVESTMENT TECHNOLOG	CAD/CAS	
	400.000								.01
NIG4		1.449300		3.389300	0.00	8.00		0.00	1,363.72
				2.338577	0.00	5.52		0.00	940.95
				17APR03	23APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	1,500.000								5,179.35
NIG4		1.449300		3.422900	0.00	45.00		0.00	3,573.69
				2.361761	0.00	31.05		0.00	
				21APR03	24APR03		SCOTIA CAPITAL (USA)	CAD/CAS	.02
	700.000								2,387.63
NIG4		1.454700		3.380900	0.00	21.00		0.00	1,641.32
				2.324122	0.00	14.44		0.00	
				15MAY03	21MAY03		NESBITT BURNS	CAD/CAS	.02
	3,300.000								12,991.77
NIG4		1.375800		3.906900	0.00	99.00		0.00	9,443.07
				2.839730	0.00	71.96		0.00	
				16MAY03	22MAY03		NESBITT BURNS	CAD/CAS	.02
	1,500.000								5,928.00
NIG4		1.367000		3.922000	0.00	45.00		0.00	4,336.50
				2.869056	0.00	32.92		0.00	
				20MAY03	23MAY03		NESBITT BURNS	CAD/CAS	.02
	2,200.000								8,829.26
NIG4		1.344400		3.983300	0.00	66.00		0.00	6,567.44
				2.962883	0.00	49.09		0.00	
				21MAY03	26MAY03		NESBITT BURNS	CAD/CAS	.02
	800.000								3,221.36
NIG4		1.349500		3.996700	0.00	24.00		0.00	2,387.08
				2.961615	0.00	17.78		0.00	
				22MAY03	27MAY03		CANADIAN IMPERIAL BA	CAD/CAS	.02
	1,100.000								4,411.66
NIG4		1.367700		3.980600	0.00	33.00		0.00	3,225.61
				2.910434	0.00	24.13		0.00	
				23MAY03	28MAY03		NESBITT BURNS	CAD/CAS	.02
	700.000								2,816.31
NIG4		1.378100		3.993300	0.00	21.00		0.00	2,043.62
				2.897685	0.00	15.24		0.00	



STATE STREET

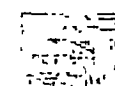
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

097751200	BOMBARDIER INC		CLASS B	06JUN03	11JUN03		CREDIT SUISSE FIRST	CAD/CAS	.02
	1,300.000								5,248.88
NIG4		1.353700		4.007600	0.00	39.00		0.00	3,877.43
				2.960479	0.00	28.81		0.00	
				09JUN03	13JUN03	1	CREDIT SUISSE FIRST	CAD/CAS	.02
	600.000								2,438.16
NIG4		1.357900		4.033600	0.00	18.00		0.00	1,795.54
				2.970469	0.00	13.26		0.00	
				10JUN03	13JUN03		CREDIT SUISSE FIRST	CAD/CAS	.02
	1,400.000								5,925.22
NIG4		1.364800		4.202300	0.00	42.00		0.00	4,341.46
				3.079059	0.00	30.77		0.00	
				11JUN03	16JUN03		CREDIT SUISSE FIRST	CAD/CAS	.02
	800.000								3,383.20
NIG4		1.352500		4.199000	0.00	24.00		0.00	2,501.44
				3.104621	0.00	17.74		0.00	
				12JUN03	17JUN03		NESBITT BURNS	CAD/CAS	.02
	1,400.000								6,199.62
NIG4		1.349100		4.398300	0.00	42.00		0.00	4,595.37
				3.260173	0.00	31.13		0.00	
				13JUN03	18JUN03		NESBITT BURNS	CAD/CAS	.03
	2,100.000								9,514.26
NIG4		1.336200		4.490600	0.00	84.00		0.00	7,120.39
				3.360724	0.00	62.86		0.00	
— ASSET TOTALS —									
	120,000.000				0.00	875.00		0.00	407,275.84
					0.00	628.01		0.00	281,686.87
453258956	INCO LTD		COM	23JUL03	28JUL03		CANADIAN IMPERIAL BA	CAD/CAS	.04
	400.000								12,750.16
NIG4		1.398400		31.815400	0.00	24.00		0.00	9,117.68
				22.751287	0.00	17.16		0.00	
				24JUL03	29JUL03		CIBC WORLD MARKETS C	CAD/CAS	.04
	400.000								12,944.72
NIG4		1.396400		32.301800	0.00	24.00		0.00	9,270.07
				23.132197	0.00	17.19		0.00	



STATE STREET

COMPOSITE PORTFOLIO PURCHASE REPORT
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** CANADIAN DOLLAR ** (CONTINUED)									
453258956	INCO LTD			25JUL03	30JUL03		CANADIAN IMPERIAL BA	CAD/CAS	.04
	600.000		32.341100		0.00		36.00	0.00	19,440.66
NIG4		1.382000	23.401664		0.00		26.05	0.00	14,067.05
	300.000		33.002100	28JUL03	31JUL03		CANADIAN IMPERIAL BA	CAD/CAS	.04
NIG4		1.382300	23.874774		0.00		18.00	0.00	9,918.63
	1,000.000		32.936100	29JUL03	01AUG03		CANADIAN IMPERIAL BA	CAD/CAS	.04
NIG4		1.385500	23.771996		0.00		60.00	0.00	32,996.10
	1,200.000		32.482600	30JUL03	05AUG03		CANADIAN IMPERIAL BA	CAD/CAS	.04
NIG4		1.399800	23.205172		0.00		72.00	0.00	39,051.12
	800.000		32.500300	31JUL03	06AUG03		CANADIAN IMPERIAL BA	CAD/CAS	.04
NIG4		1.407600	23.089159		0.00		48.00	0.00	26,048.24
	100.000		32.469600	07AUG03	13AUG03	1	CREDIT SUISSE FIRST	CAD/CAS	.04
NIG4		1.393150	23.306607		0.00		6.00	0.00	3,252.96
	500.000		32.211900	08AUG03	13AUG03		CREDIT SUISSE FIRST	CAD/CAS	.04
NIG4		1.393300	23.119142		0.00		30.00	0.00	16,135.95
-- ASSET TOTALS --									
5,300.000							318.00	0.00	172,538.54
							228.11	0.00	123,764.69
99GKCN909	CAD COLLATERAL			03MAR03	03MAR03		ADJUSTMENT (NON CASH)	CAD/CA1	
	660.150		1.000000		0.00		0.00	0.00	660.15
NIG9		1.484500	0.673627		0.00		0.00	0.00	444.70

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NIHC ANNUAL ** NO NAME ON RECORD ** PAGE: 139
USD COMPOSITE PORTFOLIO PURCHASE REPORT ASOF: 31AUG03
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** CANADIAN DOLLAR ** (CONTINUED)									
99GKCN909	CAD COLLATERAL			21MAR03	21MAR03		J P MORGAN SECURITIE	CAD/CA1	
	12,180.000		1.000000		0.00		0.00	0.00	12,180.00
NIG9		1.490100	0.671096		0.00		0.00	0.00	8,173.95
	820.590		1.000000	01APR03	01APR03		ADJUSTMENT (NON CASH)	CAD/CA1	
NIG9		1.472600	0.679071		0.00		0.00	0.00	820.59
	6,015.000		1.000000	04APR03	04APR03		J P MORGAN SECURITIE	CAD/CA1	
NIG9		1.471800	0.679440		0.00		0.00	0.00	6,015.00
	7,483.000		1.000000	17APR03	17APR03		J P MORGAN SECURITIE	CAD/CA1	
NIG9		1.449300	0.689988		0.00		0.00	0.00	7,483.00
	882.850		1.000000	01MAY03	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	
NIG9		1.418500	0.704970		0.00		0.00	0.00	882.85
	-882.850		1.000000	01MAY03	CANCEL		ADJUSTMENT (NON CASH)	CAD/CA1	
NIG9		1.418500	0.704970		0.00		0.00	0.00	-882.85
	882.850		1.000000	01MAY03	01MAY03		ADJUSTMENT (NON CASH)	CAD/CA1	
NIG9		1.418500	0.704970		0.00		0.00	0.00	882.85
	5,300.400		1.000000	05MAY03	0.00		GOLDMAN SACHS + CO	CAD/CA1	
NIG9		1.413200	0.707614		0.00		0.00	0.00	5,300.40
	-5,300.400		1.000000	05MAY03	CANCEL		GOLDMAN SACHS + CO	CAD/CA1	
NIG9		1.413200	0.707614		0.00		0.00	0.00	-5,300.40

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	05MAY03	05MAY03		GOLDMAN SACHS + CO	CAD/CA1	
5,300.40		1.000000	0.00		0.00	0.00	5,300.40
NIG9	1.413200	0.707614	0.00		0.00	0.00	3,750.64
75,480.00		1.000000	0.00		J P MORGAN SECURITIE	CAD/CA1	75,480.00
NIG9	1.376500	0.726480	0.00		0.00	0.00	54,834.73
1,046.76		1.000000	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	1,046.76
NIG9	1.369400	0.730247	0.00		0.00	0.00	764.39
11,193.00		1.000000	0.00		J P MORGAN SECURITIE	CAD/CA1	11,193.00
NIG9	1.357300	0.736757	0.00		0.00	0.00	8,246.52
12,594.00		1.000000	0.00		J P MORGAN SECURITIE	CAD/CA1	12,594.00
NIG9	1.349600	0.740960	0.00		0.00	0.00	9,331.65
99.450		1.000000	0.00		J P MORGAN SECURITIE	CAD/BOS	99.45
NIG9	1.355750	0.737599	0.00		0.00	0.00	73.35
1,080.40		1.000000	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	1,080.40
NIG9	1.348950	0.741317	0.00		0.00	0.00	800.92
80,136.690		1.000000	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	80,136.69
NIG9	1.336500	0.748223	0.00		0.00	0.00	59,960.11
-80,136.690		1.000000	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	-80,136.69
NIG9	1.336500	0.748223	0.00		0.00	0.00	-59,960.11

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	03JUL03			ADJUSTMENT (NON CASH)	CAD/CA1	
80,136.690		1.000000	0.00		0.00	0.00	80,136.69
NIG9	1.336500	0.748223	0.00		0.00	0.00	59,960.11
-80,136.690		1.000000	0.00		ADJUSTMENT (NON CASH)	CAD/CA1	-80,136.69
NIG9	1.336500	0.748223	0.00		0.00	0.00	-59,960.11
— ASSET TOTALS —			0.00		0.00	0.00	134,835.60
134,835.600			0.00		0.00	0.00	96,850.48

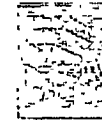
** SWISS FRANC **

598107902	SERONO SA	04JUL03	09JUL03		UBS AG	CHF/CH1	1.17
9.000		785.723300	0.00		14.14	0.00	7,085.65
NIG4	1.346800	583.400134	0.00		10.50	0.00	5,261.10
13.000		799.199231	0.00		CREDIT SUISSE FIRST	CHF/CH1	1.17
NIG4	1.366400	584.894051	0.00		20.78	0.00	10,410.37
17.000		796.450588	0.00		15.21	0.00	7,618.83
NIG4	1.360850	585.259645	0.00		CREDIT SUISSE FIRST	CHF/CH1	1.17
16.000		800.000000	0.00		27.08	0.00	13,566.74
NIG4	1.360850	587.867877	0.00		19.90	0.00	9,969.31
16.000		800.000000	0.00		UBS AG	CHF/CH1	1.18
NIG4	1.360850	587.867877	0.00		25.60	0.00	12,825.60
11.000		812.805455	0.00		18.81	0.00	9,424.70
NIG4	1.376150	590.637252	0.00		17.88	0.00	8,958.74
			0.00		12.99	0.00	6,510.00

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MARCH 1, 2003 TO AUGUST 31, 2003

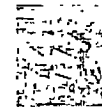
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** SWISS FRANC ** (CONTINUED)									
598107902	SERONO SA		B CHF25 BR	17JUL03	22JUL03		LEHMAN BROTHERS INTE	CHF/CH1	1.18
	17.000		809.561765		0.00		27.53	0.00	13,790.08
NIG4		1.377000	587.917041		0.00		19.99	0.00	10,014.58
	14.000		808.030000	21JUL03	24JUL03		LEHMAN BROTHERS INTE	CHF/CH1	1.19
NIG4		1.355050	596.310099		0.00		22.62	0.00	11,335.04
	11.000		800.939091	22JUL03	25JUL03		LEHMAN BROTHERS INTE	CHF/CH1	1.18
NIG4		1.362450	587.866777		0.00		17.62	0.00	8,827.95
	10.000		802.381000	23JUL03	28JUL03		LEHMAN BROTHERS INTE	CHF/CH1	1.19
NIG4		1.345400	596.388435		0.00		16.05	0.00	8,039.86
	9.000		873.819000	25JUL03	30JUL03		LEHMAN BROTHERS INTE	CHF/CH1	1.30
NIG4		1.342450	650.913628		0.00		15.73	0.00	7,880.10
	15.000		867.732667	29JUL03	04AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.29
NIG4		1.349050	643.217573		0.00		26.03	0.00	13,042.02
	14.000		872.843700	04AUG03	07AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.29
NIG4		1.350650	646.239736		0.00		24.44	0.00	12,244.25
	9.000		866.108889	05AUG03	08AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.28
NIG4		1.351900	640.660470		0.00		15.59	0.00	7,810.57
	12.000		851.375000	06AUG03	11AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.26
NIG4		1.349300	630.975321		0.00		20.43	0.00	10,236.93
							15.14	0.00	7,586.85



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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** SWISS FRANC ** (CONTINUED)									
598107902	SERONO SA		B CHF25 BR	07AUG03	12AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.25
	9.000		845.360400		0.00		15.22	0.00	7,623.46
NIG4		1.347600	627.308103		0.00		11.29	0.00	5,657.06
	14.000		854.103100	14AUG03	19AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.25
NIG4		1.371250	622.864613		0.00		23.91	0.00	11,981.35
	9.000		857.177778	21AUG03	26AUG03		LEHMAN BROTHERS INTE	CHF/CH1	1.22
NIG4		1.405400	609.917303		0.00		15.43	0.00	7,730.03
							10.98	0.00	5,500.23
— ASSET TOTALS —									
	209.000				0.00		346.08	0.00	173,388.74
					0.00		254.44	0.00	127,480.94
711072900	ADECCO SA		CHF1(REGD)	01JUL03	04JUL03		CREDIT SUISSE FIRST	CHF/CH1	.08
	524.000		54.717500		0.00		57.34	0.00	28,729.31
NIG4		1.340800	40.809591		0.00		42.77	0.00	21,426.99
711075903	HOLCIM		CHF2(REGD)	10JUN03	10JUN03		MANDATORY EXCHANGE N	CHF/CH1	479,189.41
	12,065.000		39.717315		0.00		0.00	0.00	375,449.42
NIG4		1.276308	31.118891		0.00		0.00	0.00	
	50.000		54.135400	16JUL03	21JUL03		DEUTSCHE BANK AG LON	CHF/CH1	.08
NIG4		1.376150	39.338299		0.00		5.41	0.00	2,712.18
	85.000		56.580600	31JUL03	06AUG03		CREDIT SUISSE FIRST	CHF/CH1	.08
NIG4		1.373550	41.192967		0.00		9.62	0.00	4,818.97
							7.00	0.00	3,508.41
— ASSET TOTALS —									
	12,200.000				0.00		15.03	0.00	486,720.56
					0.00		10.93	0.00	380,928.68



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

		** SWISS FRANC **				(CONTINUED)				
712611904	UBS AG		CHF.80 (REGD)	10MAR03	13MAR03		UBS AG		CHF/CH1	.08
	157.000		53.650000		0.00		16.85		0.00	8,439.90
NIG4		1.324750	40.498207		0.00		12.72		0.00	6,370.94
	245.000		67.417020	15APR03	22APR03		ABN AMRO EQUITIES (U		CHF/CH1	.10
NIG4		1.390700	48.477040		0.00		33.03		0.00	16,550.20
	410.000		67.708000	16APR03	23APR03		ABN AMRO EQUITIES (U		CHF/CH1	.10
NIG4		1.379850	49.069102		0.00		55.52		0.00	27,815.80
	150.000		65.405000	17APR03	24APR03		ABN AMRO EQUITIES (U		CHF/CH1	.10
NIG4		1.376000	47.532703		0.00		19.62		0.00	9,830.37
	145.000		65.744000	22APR03	25APR03		ABN AMRO EQUITIES (U		CHF/CH1	.10
NIG4		1.370700	47.963814		0.00		19.07		0.00	9,551.95
	200.000		75.850000	11JUN03	16JUN03		CREDIT SUISSE FIRST		CHF/CH1	.15
NIG8		1.305850	58.084772		0.00		37.92		0.00	15,207.92
	350.000		75.029400	27JUN03	02JUL03		JP MORGAN SECURITIES		CHF/CH1	.11
NIG4		1.351800	55.503329		0.00		52.52		0.00	26,312.81
	403.000		75.340800	30JUN03	03JUL03		JP MORGAN SECURITIES		CHF/CH1	.11
NIG4		1.351600	55.741935		0.00		60.72		0.00	30,423.06
	297.000		74.696902	01JUL03	04JUL03		JP MORGAN SECURITIES		CHF/CH1	.11
NIG4		1.340800	55.710697		0.00		44.37		0.00	22,229.35
					0.00		33.09		0.00	16,579.17

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

		** SWISS FRANC **				(CONTINUED)				
712611904	UBS AG		CHF.80 (REGD)	10JUL03	16JUL03	1	ABN AMRO EQUITIES (U		CHF/CH1	.11
	700.000		75.558000		0.00		105.78		0.00	52,996.38
NIG4		1.360850	55.522651		0.00		77.73		0.00	38,943.59
— ASSET TOTALS —					0.00		445.40		0.00	219,357.74
	3,057.000				0.00		328.51		0.00	161,685.66
733337901	LONZA GROUP AG		CHF1 REGD	20MAR03	25MAR03		CREDIT SUISSE FIRST		CHF/CH1	.14
	6,000.000		76.495000		0.00		1,147.43		0.00	460,117.43
NIG8		1.387300	55.139480		0.00		827.10		0.00	331,663.97
	1,300.000		82.026000	30APR03			JULIUS BAER/BANK JUL		CHF/CH1	.15
NIG8		1.354750	60.546964		0.00		266.58		0.00	106,900.38
	-1,300.000		82.026000	30APR03	CANCEL		JULIUS BAER/BANK JUL		CHF/CH1	.15
NIG8		1.354750	60.546964		0.00		-266.58		0.00	-106,900.38
	1,300.000		82.026000	30APR03	06MAY03		JULIUS BAER/BANK JUL		CHF/CH1	.15
NIG8		1.354750	60.546964		0.00		196.77		0.00	78,907.83
	1,600.000		63.513500	03JUN03	06JUN03		BANK J.VONTOBEL UND		CHF/CH1	.12
NIG8		1.313000	48.372810		0.00		254.06		8.51	101,886.84
	200.000		67.900000	11JUN03	16JUN03		CREDIT SUISSE FIRST		CHF/CH1	.13
NIG8		1.305850	51.996784		0.00		33.95		0.00	13,613.95
					0.00		26.00		0.00	10,425.36
— ASSET TOTALS —					0.00		1,702.02		11.18	682,518.60
	9,100.000				0.00		1,243.37		8.51	498,595.67

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** SWISS FRANC ** (CONTINUED)									
738572908	NOBEL BIOCARE AG		CHF2.00 (BR)	11JUN03	16JUN03		CREDIT SUISSE FIRST	CHF/CH1	.17
200.000			88.000000		0.00		44.00	14.96	17,658.96
NIG8	1.305850		67.389057		0.00		33.69	11.46	13,522.96
** DANISH KRONE **									
596465906	VESTAS MIND SYSTEMS		DKK1	30APR03	05MAY03		ABG SECURITIES	DKK/DK1	.02
30,000.000			52.460000		0.00		3,934.50	0.00	1,577,734.50
NIG8	6.642300		7.897867		0.00		592.34	0.00	237,528.34
1,400.000			72.000000	11JUN03	0.00		CREDIT SUISSE FIRST	DKK/DK1	.03
NIG8	6.309800		11.410821		0.00		252.00	60.48	101,112.48
							39.94	9.59	16,024.67
-1,400.000			72.000000	11JUN03	CANCEL		CREDIT SUISSE FIRST	DKK/DK1	.03
NIG8	6.309800		11.410821		0.00		-252.00	-60.48	-101,112.48
							-39.94	9.59	-16,024.67
1,400.000			71.956800	11JUN03	16JUN03		CREDIT SUISSE FIRST	DKK/DK1	.03
NIG8	6.306026		11.410798		0.00		252.00	60.48	101,052.00
							39.96	9.59	16,024.67
-- ASSET TOTALS --					0.00		4,186.50	60.48	1,678,786.50
31,400.000					0.00		632.30	9.59	253,553.01
707752903	NOVO NORDISK AS		DKK2 SERIES B	07MAR03	19MAR03	7	MERRILL LYNCH INTERN	DKK/DK1	.06
200.000			205.614100		0.00		82.25	0.00	41,205.07
NIG4	6.740950		30.502244		0.00		12.20	0.00	6,112.65
200.000			206.181800	11MAR03	19MAR03	5	MERRILL LYNCH INTERN	DKK/DK1	.06
NIG4	6.734650		30.615073		0.00		82.47	0.00	41,318.83
							12.25	0.00	6,135.26

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** DANISH KRONE ** (CONTINUED)									
707752903	NOVO NORDISK AS		DKK2 SERIES B	12MAR03	17MAR03		MERRILL LYNCH INTERN	DKK/DK1	.06
200.000			205.164500		0.00		82.07	0.00	41,114.97
NIG4	6.736200		30.457008		0.00		12.18	0.00	6,103.59
500.000			235.782700	08MAY03	15MAY03	2	DEUTSCHE BANK AG LON	DKK/DK1	.07
NIG4	6.483200		36.368260		0.00		235.78	0.00	118,127.13
							36.37	0.00	18,220.50
200.000			234.307600	09MAY03	15MAY03	1	DEUTSCHE BANK AG LON	DKK/DK1	.07
NIG4	6.458000		36.281759		0.00		93.72	0.00	46,955.24
							14.51	0.00	7,270.86
200.000			232.523000	12MAY03	15MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.07
NIG4	6.423800		36.197111		0.00		93.01	0.00	46,597.61
							14.48	0.00	7,253.90
200.000			239.563700	13MAY03	19MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.07
NIG4	6.455300		37.111164		0.00		95.83	0.00	48,008.57
							14.85	0.00	7,437.08
200.000			238.536000	19MAY03	22MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.08
NIG4	6.353550		37.543735		0.00		95.41	0.00	47,802.61
							15.02	0.00	7,523.76
300.000			240.051000	20MAY03	23MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.08
NIG4	6.352450		37.788727		0.00		144.03	0.00	72,159.33
							22.67	0.00	11,359.29
200.000			239.294000	21MAY03	26MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.08
NIG4	6.341650		37.733713		0.00		95.72	0.00	47,954.52
							15.09	0.00	7,561.84
300.000			241.626000	22MAY03	27MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.08
NIG4	6.345450		38.078623		0.00		144.98	0.00	72,632.78
							22.85	0.00	11,446.43

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** DANISH KRONE ** (CONTINUED)									
707752903	NOVO NORDISK AS		DKK2	23MAY03	28MAY03		DEUTSCHE BANK AG LON	DKK/DK1	.08
	800.000		241.016500		0.00		385.63	0.00	193,198.83
	NIG4	6.298700	38.264483		0.00		61.22	0.00	30,672.81
— ASSET TOTALS —					0.00		1,630.90	0.00	817,075.49
	3,500.000				0.00		253.69	0.00	127,097.97
737011908	GROUP 4 FALCK		DKK5	01AUG03	06AUG03		MERRILL LYNCH	DKK/DK1	.05
	8,288.000		122.040000		0.00		2,528.67	0.00	1,013,996.19
	NIG6	6.603650	18.480689		0.00		382.92	0.00	153,550.87
	8,212.000		123.880000	04AUG03	07AUG03		MERRILL LYNCH	DKK/DK1	.05
	NIG6	6.554400	18.900281		0.00		2,543.26	0.00	1,019,845.82
					0.00		388.02	0.00	155,597.13
— ASSET TOTALS —					0.00		5,071.93	0.00	2,033,842.01
	16,500.000				0.00		770.94	0.00	309,148.00

GERMANY									
** EURO CURRENCY **									
403197908	ADIDAS SALOMON AG		DEM5	11JUN03	13JUN03		MORGAN STANLEY CO IN	EUR/DE4	.21
	200.000		72.750000		0.00		36.37	0.00	14,586.37
	NIG8	0.849943	85.593975		0.00		42.79	0.00	17,161.59
484575907	SCHERING AG		ORD NPV	11JUN03	13JUN03		CREDIT SUISSE FIRST	EUR/DE4	.13
	300.000		44.640000		0.00		33.48	0.00	13,425.48
	NIG8	0.849943	52.521169		0.00		39.39	0.00	15,795.74
484628904	SAP AG		NPV	14APR03	16APR03		MERRILL LYNCH INTERN	EUR/DE4	.18
	100.000		83.470800		0.00		16.69	0.00	8,363.77
	NIG4	0.928247	89.923048		0.00		17.98	0.00	9,010.28

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** EURO CURRENCY ** (CONTINUED)									
484628904	SAP AG		NPV	16APR03	23APR03		MERRILL LYNCH INTERN	EUR/DE4	.20
	400.000		90.225700		0.00		72.18	0.00	36,162.46
	NIG4	0.920217	98.048286		0.00		78.44	0.00	39,297.75
	300.000		88.757400	17APR03	24APR03		MERRILL LYNCH INTERN	EUR/DE4	.19
	NIG4	0.916884	96.803303		0.00		53.25	0.00	26,680.47
					0.00		58.08	0.00	29,099.07
	100.000		89.262100	23APR03	25APR03		LEHMAN BROTHERS INTE	EUR/DE4	.20
	NIG4	0.913284	97.737506		0.00		17.85	0.00	8,944.06
					0.00		19.54	0.00	9,793.30
	100.000		89.687200	24APR03	28APR03		LEHMAN BROTHERS INTE	EUR/DE4	.20
	NIG4	0.905797	99.014680		0.00		17.94	0.00	8,986.66
					0.00		19.81	0.00	9,921.27
	200.000		87.249000	27MAY03	29MAY03		UBS AG	EUR/DE4	.21
	NIG4	0.843633	103.420563		0.00		34.90	0.00	17,484.70
					0.00		41.37	0.00	20,725.48
	200.000		95.348000	30MAY03	03JUN03		SG SECURITIES (LONDO	EUR/DE4	.22
	NIG4	0.850123	112.157888		0.00		38.14	0.00	19,107.74
					0.00		44.86	0.00	22,476.44
	100.000		103.332100	28JUL03	30JUL03		PANMURE GORDON & CO	EUR/DE4	.24
	NIG4	0.869679	118.816368		0.00		20.67	0.00	10,353.88
					0.00		23.77	0.00	11,905.40
	100.000		101.928000	29JUL03	31JUL03		M M HARBURG	EUR/DE4	.23
	NIG4	0.872068	116.880794		0.00		20.39	0.00	10,213.19
					0.00		23.38	0.00	11,711.46
	100.000		100.889000	06AUG03	08AUG03		UBS AG	EUR/DE4	.23
	NIG4	0.880514	114.579666		0.00		20.18	0.00	10,109.08
					0.00		22.92	0.00	11,480.89

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
GERMANY									
** EURO CURRENCY ** (CONTINUED)									
— ASSET TOTALS —									
	1,700.000				0.00			312.19	156,406.01
					0.00			350.15	175,421.34
510518905	CELESIO AG		NPV	18JUN03	20JUN03		CREDIT SUISSE FIRST	EUR/DE4	.10
3,500.000			35.677800		0.00		312.18	0.00	125,184.48
NIG6	0.853862		41.784035		0.00		365.61	0.00	146,609.73
523148906	ALLIANZ AG		NPV(REGD)(VINKUL)	15APR03	23APR03	1	PARIBAS	EUR/DE4	.12
200.000			56.508300		0.00		22.60	0.00	11,324.26
NIG4	0.925669		61.045903		0.00		24.41	0.00	12,233.60
	200.000		58.453000	17APR03	24APR03		M M HARBURG	EUR/DE4	.13
NIG4	0.916884		63.751794		0.00		23.38	0.00	11,713.98
	200.000		57.211100	22APR03	28APR03	3	M M HARBURG	EUR/DE4	.13
NIG4	0.911743		62.749152		0.00		22.88	0.00	11,465.10
	100.000		57.630000	24APR03	29APR03		M M HARBURG	EUR/DE4	.13
NIG4	0.905797		63.623527		0.00		11.53	0.00	5,774.53
	500.000		54.337000	25APR03	29APR03		MAINFIRST BANK DE	EUR/DE4	.12
NIG4	0.905879		59.982625		0.00		54.34	0.00	27,222.84
							59.99	0.00	30,051.30
— ASSET TOTALS —									
	1,200.000				0.00			134.73	67,500.71
					0.00			147.72	74,010.77
529412900	MUENCHENER RUCKVERS AG		NPV(REGD)	09APR03	11APR03		DEUTSCHE BANK AG LON	EUR/DE4	.15
100.000			71.354000		0.00		14.27	0.00	7,149.67
NIG4	0.932488		76.520020		0.00		15.30	0.00	7,667.91

STATE STREET

NIHC
USD ANNUAL

** NO NAME ON RECORD **
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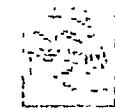
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
GERMANY									
** EURO CURRENCY ** (CONTINUED)									
— ASSET TOTALS —									
	700.000				0.00			104.71	52,458.71
					0.00			114.64	57,433.44
529412900	MUENCHENER RUCKVERS AG		NPV(REGD)	11APR03	15APR03		DEUTSCHE BANK AG LON	EUR/DE4	.15
100.000			71.986000		0.00		14.40	0.00	7,213.00
NIG4	0.930016		77.402969		0.00		15.48	0.00	7,755.78
	300.000		73.117000	14APR03	16APR03		DEUTSCHE BANK AG LON	EUR/DE4	.16
NIG4	0.928247		78.768905		0.00		43.87	0.00	21,978.97
	100.000		80.176000	25APR03	29APR03		MAINFIRST BANK DE	EUR/DE4	.18
NIG4	0.905879		88.506302		0.00		17.71	0.00	8,033.64
	100.000		80.673000	21MAY03	23MAY03		MAINFIRST BANK DE	EUR/DE4	.19
NIG4	0.854117		94.451931		0.00		16.13	0.00	8,083.43
							18.89	0.00	9,464.08
— ASSET TOTALS —									
	700.000				0.00			104.71	52,458.71
					0.00			114.64	57,433.44
552902900	DAIMLERCHRYSLER AG		ORD NPV(REGD)	30JUL03	01AUG03		DEUTSCHE BANK AG LON	EUR/DE4	.07
2,300.000			31.478600		0.00		144.80	0.00	72,545.58
NIG4	0.879740		35.781708		0.00		164.59	0.00	82,462.52
572797900	SIEMENS AG NPV (REGD)		NPV (REGD)	06MAR03	11MAR03		CREDIT AGRICOLE INDO	EUR/DE4	.08
200.000			36.571900		0.00		14.63	0.00	7,329.01
NIG4	0.909298		40.219928		0.00		16.09	0.00	8,060.07
	100.000		35.961100	07MAR03	12MAR03		CREDIT AGRICOLE INDO	EUR/DE4	.08
NIG4	0.907894		39.609360		0.00		7.19	0.00	3,603.30
	200.000		42.820000	11JUN03	13JUN03		CREDIT SUISSE FIRST	EUR/DE4	.13
NIG8	0.849943		50.379849		0.00		21.41	0.00	8,585.41
							25.19	0.00	10,101.16

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

GERMANY		**	EURO CURRENCY	**	(CONTINUED)				
572797900	SIEMENS AG NPV (REGD)		NPV (REGD)	19AUG03	22AUG03		DEUTSCHE MORGAN GREN	EUR/DE4	
7,600.000			54.954000		0.00		1,044.13	0.00	418,694.53
NIG8	0.899240		61.111605		0.00		1,161.12	0.00	465,609.33
-- ASSET TOTALS --					0.00		1,087.36	0.00	438,212.25
8,100.000					0.00		1,210.32	0.00	487,739.42
575035902	DEUTSCHE BANK AG		ORD NPV (REGD)	16MAY03	20MAY03		LEHMAN BROTHERS INTE	EUR/DE4	
700.000			48.867600		0.00		68.41	0.00	34,275.73
NIG4	0.866101		56.422519		0.00		78.99	0.00	39,574.75
1,100.000			47.722800	19MAY03	21MAY03		LEHMAN BROTHERS INTE	EUR/DE4	
NIG4	0.855725		55.768851		0.00		78.74	0.00	52,573.82
					0.00		92.02	0.00	61,437.75
400.000			47.107700	20MAY03	22MAY03		LEHMAN BROTHERS INTE	EUR/DE4	
NIG4	0.855652		55.054742		0.00		28.26	0.00	18,871.34
					0.00		33.03	0.00	22,054.92
100.000			46.170200	21MAY03	23MAY03		LEHMAN BROTHERS INTE	EUR/DE4	
NIG4	0.854117		54.056060		0.00		6.93	0.00	4,623.95
					0.00		8.11	0.00	5,413.72
300.000			48.806000	28MAY03	30MAY03		MAINFIRST BANK DE	EUR/DE4	
NIG4	0.851535		57.315319		0.00		29.28	0.00	14,671.08
					0.00		34.38	0.00	17,228.98
200.000			48.296900	28MAY03	02JUN03		M H MARBURG	EUR/DE4	
NIG4	0.851535		56.717457		0.00		19.32	0.00	9,678.70
					0.00		22.69	0.00	11,366.18
500.000			52.513800	02JUN03	04JUN03		DEUTSCHE BANK AG LON	EUR/DE4	
NIG4	0.851499		61.672180		0.00		52.51	0.00	26,309.41
					0.00		61.67	0.00	30,897.76

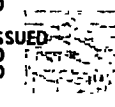


STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

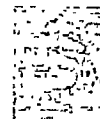
GERMANY		**	EURO CURRENCY	**	(CONTINUED)				
575035902	DEUTSCHE BANK AG		ORD NPV (REGD)	03JUN03	05JUN03		DEUTSCHE BANK AG LON	EUR/DE4	
200.000			52.590800		0.00		21.04	0.00	10,539.20
NIG4	0.854482		61.546996		0.00		24.62	0.00	12,334.02
200.000			53.542900	09JUN03	11JUN03		MERRILL LYNCH INTERN	EUR/DE4	
NIG4	0.851607		62.872781		0.00		21.42	0.00	10,730.00
					0.00		25.15	0.00	12,599.71
2,100.000			56.282300	11JUN03	16JUN03	3	DEUTSCHE BANK AG LON	EUR/DE4	
NIG4	0.849943		66.218911		0.00		177.29	0.00	118,370.12
					0.00		208.59	0.00	139,268.30
200.000			55.168700	24JUN03	26JUN03		CREDIT AGRICOLE INDO	EUR/DE4	
NIG4	0.869679		63.435704		0.00		22.07	0.00	11,055.81
					0.00		25.38	0.00	12,712.52
700.000			56.700000	30JUN03	02JUL03		MERRILL LYNCH INTERN	EUR/DE4	
NIG4	0.869376		65.219192		0.00		79.38	0.00	39,769.38
					0.00		91.31	0.00	45,744.74
300.000			55.062700	01JUL03	03JUL03		CREDIT AGRICOLE INDO	EUR/DE4	
NIG4	0.863558		63.762596		0.00		33.04	0.00	16,551.85
					0.00		38.26	0.00	19,167.04
-- ASSET TOTALS --					0.00		637.69	0.00	368,020.39
7,000.000					0.00		744.20	0.00	429,800.39
702196908	DEUTSCHE BOERSE AG		NPV	11JUN03	13JUN03		MORGAN STANLEY CO IN	EUR/DE4	
400.000			44.450000		0.00		44.45	0.00	17,824.45
NIG8	0.849943		52.297625		0.00		52.30	0.00	20,971.35
710106907	PORSCHE AG		NON YTG PRF NPV	21MAR03	25MAR03		MORGAN STANLEY CO IN	EUR/DE4	
200.000			320.726900		0.00		160.36	0.00	64,305.74
NIG8	0.948902		337.997918		0.00		169.00	0.00	67,768.58
99PEBP909	SUB ALLIANZ ALLIANZ AG		RTS EXP 29APR03	15APR03	15APR03		RIGHTS ISSUED	EUR/DE4	
1,800.000			0.000000		0.00		0.00	0.00	0.00
NIG4	0.925669		0.000000		0.00		0.00	0.00	0.00



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
SPAIN									
** EURO CURRENCY **									
469553903	TELEFONICA MOVILES		EURO.5	19MAR03	24MAR03		MORGAN STANLEY CO IN	EUR/ES3	.02
	700.000			6.006100	0.00		10.51	0.00	4,214.78
NIG6	0.944242			6.360763	0.00		11.13	0.00	4,463.67
	208.000			6.000000	0.00		3.12	0.00	1,251.12
NIG6	0.942063			6.369001	0.00		3.31	0.00	1,328.06
	1,529.000			5.978400	0.00		22.85	0.00	9,163.82
NIG6	0.939364			6.364306	0.00		24.32	0.00	9,755.35
	700.000			5.964700	0.00		10.43	0.00	4,185.72
NIG6	0.936944			6.366122	0.00		11.13	0.00	4,467.42
	1,773.000			5.959294	0.00		26.41	0.00	10,592.24
NIG6	0.917305			6.496524	0.00		28.79	0.00	11,547.13
	600.000			6.410100	0.00		9.61	0.00	3,855.67
NIG6	0.869641			7.370973	0.00		11.05	0.00	4,433.63
	1,700.000			6.621300	0.00	1	28.14	0.00	11,284.35
NIG6	0.865239			7.652568	0.00		32.52	0.00	13,041.89
	1,500.000			6.588300	0.00		24.70	0.00	9,907.15
NIG6	0.869376			7.578194	0.00		28.41	0.00	11,395.70
	2,676.000			6.625100	0.00		44.15	0.00	17,772.92
NIG6	0.869641			7.618201	0.00		50.77	0.00	20,437.08



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
SPAIN									
** EURO CURRENCY ** (CONTINUED)									
59553903	TELEFONICA MOVILES		EURO.5	14MAY03	CANCEL		ACF INTERNATIONAL	EUR/ES3	.02
	2,676.000			6.625100	0.00		-44.15	0.00	-17,772.92
NIG6	0.869641			7.618201	0.00		-50.77	0.00	-20,437.08
	2,676.000			6.625100	0.00		44.15	0.00	17,772.92
NIG6	0.869641			7.618201	0.00		50.77	0.00	20,437.08
	1,227.000			6.704700	0.00		20.49	0.00	8,247.16
NIG6	0.872905			7.680905	0.00		23.47	0.00	9,447.95
	1,100.000			6.722700	0.00		18.48	0.00	7,413.45
NIG6	0.866101			7.762028	0.00		21.34	0.00	8,559.57
— ASSET TOTALS —									
13,713.000					0.00		218.89	0.00	87,888.38
					0.00		246.24	0.00	98,877.45
566935904	REPSOL YPF SA)		EUR1(REGD)	14MAR03	20MAR03		KLEINWORT BENSON SEC	EUR/ES3	.03
	800.000			12.726000	0.00		20.36	0.00	10,201.16
NIG4	0.932401			13.648634	0.00		21.84	0.00	10,940.74
	1,100.000			12.702600	0.00		27.94	0.00	14,000.80
NIG4	0.932401			13.623538	0.00		29.97	0.00	15,015.86
	400.000			12.745200	0.00		10.19	0.00	5,108.27
NIG4	0.942996			13.515646	0.00		10.81	0.00	5,417.06
	400.000			13.047000	0.00		10.43	0.00	5,229.23
NIG4	0.941176			13.862444	0.00		11.08	0.00	5,556.06



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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

SPAIN		**	EURO CURRENCY		**	(CONTINUED)		
566935904	REPSOL YPF SA		EUR1(REGD)	27MAR03	01APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
	3,400.000		13.549000		0.00	92.13	0.00	46,158.73
NIG4		0.933925	14.507589		0.00	98.65	0.00	49,424.45
	700.000		13.595300	28MAR03	02APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.929109	14.632621		0.00	19.03	0.00	9,535.74
	2,200.000		13.216400	31MAR03	03APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.917305	14.407858		0.00	58.15	0.00	29,134.23
	1,700.000		13.308800	01APR03	04APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.917011	14.513239		0.00	45.24	0.00	22,670.20
	1,200.000		13.590100	03APR03	08APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.931359	14.591688		0.00	32.61	0.00	16,340.73
	1,000.000		13.985400	08APR03	11APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.935848	14.944093		0.00	27.97	0.00	14,013.37
	100.000		13.869000	09APR03	14APR03	CREDIT AGRICOLE INDO	EUR/ES3	.03
NIG4		0.932488	14.873114		0.00	2.77	0.00	1,389.67
-- ASSET TOTALS --					0.00	346.82	0.00	173,782.13
13,000.000					0.00	373.42	0.00	187,109.31
573252905	TELEFONICA SA		EUR 1	07MAR03	12MAR03	LEHMAN BROTHERS INTE	EUR/ES3	.02
	600.000		8.362800		0.00	10.04	0.00	5,027.72
NIG4		0.907894	9.211207		0.00	11.06	0.00	5,537.78

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

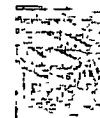
SPAIN		**	EURO CURRENCY		**	(CONTINUED)		
573252905	TELEFONICA SA		EUR 1	10MAR03	13MAR03	LEHMAN BROTHERS INTE	EUR/ES3	.02
	600.000		8.196900		0.00	9.84	0.00	4,927.98
NIG4		0.903996	9.067407		0.00	10.89	0.00	5,451.33
	300.000		7.890800	12MAR03	17MAR03	LEHMAN BROTHERS INTE	EUR/ES3	.02
NIG4		0.907235	8.697636		0.00	4.73	0.00	2,371.97
	800.000		9.599100	10APR03	15APR03	DEUTSCHE BANK AG LON	EUR/ES3	.02
NIG4		0.925583	10.370869		0.00	15.36	0.00	7,694.64
	500.000		9.572100	14APR03	22APR03	DEUTSCHE BANK AG LON	EUR/ES3	.02
NIG4		0.928247	10.312018		0.00	9.57	0.00	4,795.62
	500.000		9.870100	25APR03	05MAY03	DEUTSCHE BANK AG LON	EUR/ES3	.02
NIG4		0.905879	10.895605		0.00	10.90	0.00	5,458.70
	500.000		9.732500	02MAY03	07MAY03	DEUTSCHE BANK AG LON	EUR/ES3	.02
NIG4		0.892777	10.901379		0.00	9.73	0.00	4,875.98
	840.000		0.000000	06MAY03	06MAY03	RIGHTS ISSUE (NON CA	EUR/ES4	0.00
NIG8		0.880631	0.000000		0.00	0.00	0.00	0.00
	447.000		0.000000	06MAY03	06MAY03	NEW TO ORD NON CASH	EUR/ES3	0.00
NIG4		0.880631	0.000000		0.00	0.00	0.00	0.00
	840.000		0.000000	06MAY03		NEW TO ORD NON CASH	EUR/ES3	0.00
NIG8		0.880631	0.000000		0.00	0.00	0.00	0.00

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

SPAIN		**	EURO CURRENCY		**	(CONTINUED)			
573252905	TELEFONICA SA	EUR 1	0.000000	06MAY03	CANCEL		NEW TO ORD NON CASH	EUR/ES3	
	-840.000		0.000000		0.00		0.00	0.00	0.00
NIG8	0.880631		0.000000		0.00		0.00	0.00	0.00
	500.000		9.496600	08MAY03	13MAY03		DEUTSCHE BANK AG LON	EUR/ES3	.02
NIG4	0.872943		10.878832		0.00		9.50	0.00	4,757.80
	4,000.000		9.485900	14MAY03	20MAY03		MERRILL LYNCH INTERN	EUR/ES4	.02
NIG4	0.869641		10.907834		0.00		75.89	0.00	38,019.49
	1,000.000		9.292000	23MAY03	05JUN03	8	LEHMAN BROTHERS INTE	EUR/ES4	.02
NIG4	0.848356		10.952949		0.00		18.58	0.00	9,310.58
	1,700.000		9.154400	27MAY03	30MAY03		LEHMAN BROTHERS INTE	EUR/ES4	.02
NIG4	0.843633		10.851164		0.00		31.12	0.00	15,593.60
	3,600.000		9.750000	03JUN03	06JUN03		MORGAN STANLEY CO IN	EUR/ES4	.03
NIG8	0.854482		11.410422		0.00		87.75	0.00	35,187.75
	1,000.000		9.960000	11JUN03	16JUN03		CREDIT SUISSE FIRST	EUR/ES4	.03
NIG8	0.849943		11.718433		0.00		24.90	5.98	9,990.88
	3,400.000		9.935500	11JUN03	16JUN03		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.849943		11.689607		0.00		67.56	0.00	33,848.26
	3,400.000		9.935500	11JUN03			79.49	0.00	39,824.15
NIG4	0.849943		11.689607		0.00		67.56	0.00	33,848.26
					0.00		79.49	0.00	39,824.15



STATE STREET

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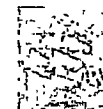
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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

SPAIN		**	EURO CURRENCY		**	(CONTINUED)			
573252905	TELEFONICA SA	EUR 1	9.935500	11JUN03	CANCEL		BANCO SANTANDER CENT	EUR/ES4	.02
	-3,400.000		11.689607		0.00		-67.56	0.00	-33,848.26
NIG4	0.849943		11.689607		0.00		-79.49	0.00	-39,824.15
	1,400.000		10.147400	12JUN03			BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.849762		11.941461		0.00		28.41	0.00	14,234.77
	-1,400.000		10.147400	12JUN03	CANCEL		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.849762		11.941461		0.00		-28.41	0.00	-14,234.77
	1,400.000		10.147400	12JUN03	17JUN03		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.849762		11.941461		0.00		33.43	0.00	16,751.48
	1,700.000		10.132600	13JUN03			BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.845273		11.987370		0.00		34.45	0.00	17,259.87
	-1,700.000		10.132600	13JUN03	CANCEL		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.845273		11.987370		0.00		-34.45	0.00	-17,259.87
	1,700.000		10.132600	13JUN03	18JUN03		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.845273		11.987370		0.00		40.76	0.00	20,419.28
	600.000		10.020000	16JUN03			BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.844274		11.868185		0.00		12.02	0.00	6,024.02
	-600.000		10.020000	16JUN03	CANCEL		BANCO SANTANDER CENT	EUR/ES4	.02
NIG4	0.844274		11.868185		0.00		-12.02	0.00	-6,024.02
					0.00		-14.24	0.00	-7,135.15



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

SPAIN ** EURO CURRENCY ** (CONTINUED)									
573252905	TELEFONICA SA		EUR 1	16JUN03	19JUN03		SANTANDER CENTRAL HI	EUR/ES4	.02
	600.000						12.02	0.00	6,024.02
NIG4		0.844274					14.24	0.00	7,135.15
				23JUN03	27JUN03		ABN AMRO EQUITIES (U	EUR/ES4	.02
	500.000						10.21	0.00	5,116.16
NIG4		0.865876					11.79	0.00	5,908.65
				24JUN03	27JUN03		ABN AMRO EQUITIES (U	EUR/ES4	.02
	1,000.000						20.29	0.00	10,166.59
NIG4		0.869679					23.33	0.00	11,690.05
				25JUN03	30JUN03		ABN AMRO EQUITIES (U	EUR/ES4	.02
	400.000						8.12	0.00	4,068.12
NIG4		0.862627					9.41	0.00	4,715.97
— ASSET TOTALS —									
	25,887.000						497.94	5.98	238,216.72
							577.24	7.04	276,010.83
578813909	AMADEUS GLOBAL TRAVEL		SER A EURO.01	11APRO3	16APRO3		MORGAN STANLEY CO IN	EUR/ES3	.01
	27,000.000						305.49	0.00	122,502.09
NIG8		0.930016					328.48	0.00	131,720.41
				11JUN03	16JUN03		MORGAN STANLEY CO IN	EUR/ES4	.02
	1,400.000						18.69	0.00	7,494.69
NIG8		0.849943					21.99	0.00	8,817.87
				12JUN03	17JUN03		CREDIT SUISSE FIRST	EUR/ES4	.02
	20,000.000						281.64	67.60	113,007.24
NIG8		0.849762					331.43	79.55	132,986.93
— ASSET TOTALS —									
	48,400.000						605.82	67.60	243,004.02
							681.90	79.55	273,525.21

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

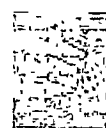
EQUITY

SPAIN ** EURO CURRENCY ** (CONTINUED)									
99PBQZ907	TELEFONICA		BNS RTS EXPDT 25	11MAR03	11MAR03		BONUS RIGHTS ISSUE M	EUR/ES3	0.00
	59,927.000						0.00	0.00	0.00
NIG6		0.906824					0.00	0.00	0.00
FRANCE									
400212908	BOUYGUES		EUR1	22AUG03	27AUG03		CREDIT LYONNAIS SEC	EUR/FR1	.06
	14,600.000						868.06	0.00	348,091.10
NIG8		0.919752					943.80	0.00	378,461.91
405780909	LOREAL		EURO.2	04MAR03	07MAR03		EXANE S.A.	EUR/FR1	.13
	200.000						23.67	0.00	11,857.93
NIG4		0.918738					25.76	0.00	12,906.76
				05MAR03	10MAR03		EXANE S.A.	EUR/FR1	.13
	300.000						34.66	0.00	17,360.32
NIG4		0.911826					38.01	0.00	19,039.07
				06MAR03	11MAR03		EXANE S.A.	EUR/FR1	.13
	100.000						11.38	0.00	5,700.53
NIG4		0.909298					12.52	0.00	6,269.15
				07MAR03	12MAR03		EXANE S.A.	EUR/FR1	.12
	200.000						22.54	0.00	11,291.46
NIG4		0.907894					24.83	0.00	12,436.98
				03APRO3	08APRO3		JULIUS BAER FRANCE	EUR/FR1	.13
	100.000						12.00	0.00	6,012.00
NIG4		0.931359					12.88	0.00	6,455.08
				10APRO3	15APRO3		CREDIT SUISSE FIRST	EUR/FR1	.14
	200.000						25.96	0.00	13,003.94
NIG4		0.925583					28.05	0.00	14,049.46

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
QUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
405780909	LOREAL		EURO.2	11APR03	16APR03		CREDIT SUISSE FIRST	EUR/FR1	.14
	100.000		64.339800		0.00		12.87	0.00	6,446.85
NIG4		0.930016	69.181390		0.00		13.84	0.00	6,931.98
	100.000		62.850000	11JUN03	16JUN03		MORGAN STANLEY CO IN	EUR/FR1	.18
NIG8		0.849943	73.946135		0.00		15.71	0.00	6,300.71
					0.00		18.48	0.00	7,413.10
— ASSET TOTALS —					0.00		158.79	0.00	77,973.74
1,300.000					0.00		174.37	0.00	85,501.58
450270004	LAFARGE		EUR4(BR)	02JUL03			RIGHTS SUBSCRIBED	EUR/FR1	
	1,011.000		41.000000		0.00		0.00	0.00	41,451.00
NIG6		0.867717	47.250428		0.00		0.00	0.00	47,770.18
	-1,011.000		41.000000	02JUL03	CANCEL		RIGHTS SUBSCRIBED	EUR/FR1	
NIG6		0.867717	47.250428		0.00		0.00	0.00	-41,451.00
					0.00		0.00	0.00	-47,770.18
	1,008.000		41.000000	02JUL03	15JUL03		RIGHTS SUBSCRIBED	EUR/FR1	
NIG6		0.867717	47.250428		0.00		0.00	0.00	41,328.00
					0.00		0.00	0.00	47,628.43
— ASSET TOTALS —					0.00		0.00	0.00	41,328.00
1,008.000					0.00		0.00	0.00	47,628.43
473681906	AVENTIS SA		EUR3.82	18MAR03	21MAR03		CREDIT SUISSE FIRST	EUR/FR1	.12
	6,600.000		43.905400		0.00		724.44	0.00	290,500.08
NIG6		0.941176	46.649511		0.00		769.72	0.00	308,656.49



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
473681906	AVENTIS SA		EUR3.82	25JUN03	30JUN03		CI NORDIC SECURITIES	EUR/FR1	.14
	2,300.000		49.947400		0.00		287.20	0.00	115,166.22
NIG6		0.862627	57.901503		0.00		332.94	0.00	133,506.39
	200.000		48.000000	26JUN03	01JUL03		CAI CHEUVREUX LONDON	EUR/FR1	.14
NIG6		0.874929	54.861594		0.00		24.00	0.00	9,624.00
					0.00		27.43	0.00	10,999.75
— ASSET TOTALS —					0.00		1,035.64	0.00	415,290.30
9,100.000					0.00		1,130.09	0.00	453,162.63
483410007	SCHNEIDER ELECTRIC		EUR8	05MAR03	11MAR03	1	GOLDMAN SACHS INTERN	EUR/FR1	.09
	200.000		39.490800		0.00		15.80	0.00	7,913.96
NIG4		0.911826	43.309579		0.00		17.33	0.00	8,679.24
	200.000		43.816700	27MAR03	01APR03		CITIGROUP GLOBAL MAR	EUR/FR1	.09
NIG4		0.933925	46.916722		0.00		17.53	0.00	8,780.87
					0.00		18.77	0.00	9,402.11
— ASSET TOTALS —					0.00		33.33	0.00	16,694.83
400.000					0.00		36.10	0.00	18,081.35
517617908	FRANCE TELECOM		EUR4	08APR03	11APR03		JULIUS BAER FRANCE	EUR/FR1	.05
	500.000		21.248000		0.00		21.25	0.00	10,645.25
NIG4		0.935848	22.704542		0.00		22.71	0.00	11,374.98
	7,300.000		19.000000	28MAY03	28MAY03		NEW TO ORD NON CASH	EUR/FR1	
NIG4		0.927885	20.476668		0.00		0.00	0.00	138,700.00
					0.00		0.00	0.00	149,479.68



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
--- ASSET TOTALS ---									
					0.00		21.25	0.00	149,345.25
					0.00		22.71	0.00	160,854.66
596651901	SOC GENERALE		EUR1.25	11JUN03	16JUN03		CREDIT SUISSE FIRST	EUR/FR1	.17
	200.000		56.650000		0.00		28.32	0.00	11,358.32
	NIG8	0.849943	66.651528		0.00		33.32	0.00	13,363.63
	1,100.000		58.035800	12JUN03	17JUN03		DRESDNER KLEINHORT W	EUR/FR1	.17
	NIG8	0.849762	68.296535		0.00		159.60	0.00	63,998.98
					0.00		187.82	0.00	75,314.01
--- ASSET TOTALS ---									
					0.00		187.92	0.00	75,357.30
					0.00		221.14	0.00	88,677.64
598181907	DANONE		EUR1	15APR03	22APR03		GOLDMAN SACHS INTERN	EUR/FR1	.28
	200.000		127.917100		0.00		51.16	0.00	25,634.58
	NIG4	0.925669	138.188813		0.00		55.27	0.00	27,693.03
	100.000		115.773100	28MAY03	02JUN03		PARIBAS	EUR/FR1	.27
	NIG4	0.851535	135.958123		0.00		23.15	0.00	11,600.46
					0.00		27.19	0.00	13,623.00
--- ASSET TOTALS ---									
					0.00		74.31	0.00	37,235.04
					0.00		82.46	0.00	41,316.03
598893907	THOMSON SA		EUR3.75	21MAR03	26MAR03		J P MORGAN SECURITIE	EUR/FR1	.03
	9,000.000		11.914200		0.00		268.06	0.00	107,495.86
	NIG8	0.948902	12.555775		0.00		282.49	0.00	113,284.47
715377909	EURONEXT		EUR1	03JUN03	06JUN03		SG SECURITIES LONDON	EUR/FR1	.06
	14,200.000		21.144900		0.00		750.64	0.00	301,008.22
	NIG8	0.854482	24.745869		0.00		878.47	0.00	354,469.82

STATE STREET

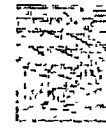
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
--- ASSET TOTALS ---									
					0.00		766.70	0.00	307,451.57
					0.00		897.37	0.00	359,850.74
715377909	EURONEXT		EUR1	11JUN03	16JUN03		MORGAN STANLEY CO IN	EUR/FR1	.06
	300.000		21.424300		0.00		16.06	0.00	6,443.35
	NIG8	0.849943	25.206749		0.00		18.90	0.00	7,580.92
721247906	ESSILOR INTL		EURO.35	11JUN03	16JUN03		MORGAN STANLEY CO IN	EUR/FR1	.10
	300.000		34.790000		0.00		26.09	0.00	10,463.09
	NIG8	0.849943	40.932157		0.00		30.70	0.00	12,310.34
730968906	BNP PARIBAS		EUR2	12MAR03	17MAR03		CREDIT AGRICOLE INDO	EUR/FR1	.07
	400.000		33.277500		0.00		26.63	0.00	13,337.63
	NIG4	0.907235	36.680132		0.00		29.35	0.00	14,701.41
	6,900.000		39.778000	18MAR03	24MAR03	3	SALOMON SMITH BARNEY	EUR/FR1	.11
	NIG6	0.941176	42.264146		0.00		686.17	0.00	275,154.37
					0.00		729.06	0.00	292,351.66
	200.000		39.715400	03APR03	08APR03		UBS AG	EUR/FR1	.09
	NIG4	0.931359	42.642418		0.00		15.89	0.00	7,958.97
					0.00		17.06	0.00	8,545.54
	500.000		39.391800	10APR03	15APR03		UBS AG	EUR/FR1	.09
	NIG4	0.925583	42.558906		0.00		39.39	0.00	19,735.29
					0.00		42.56	0.00	21,322.01
	200.000		39.497000	11APR03	16APR03		UBS AG	EUR/FR1	.08
	NIG4	0.930016	42.469162		0.00		15.80	0.00	7,915.20
					0.00		16.99	0.00	8,510.82
	500.000		40.795100	25APR03	30APR03		KLEINHORT BENSON SEC	EUR/FR1	.09
	NIG4	0.905879	45.033719		0.00		40.80	0.00	20,438.35
					0.00		45.04	0.00	22,561.90

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

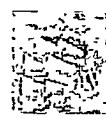
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
730968906	BNP PARIBAS		EUR2	29APR03	05MAY03		KLEINMORT BENSON SEC	EUR/FR1	.09
200.000			41.940800		0.00		16.78	0.00	8,404.94
NIG4	0.908183		46.181001		0.00		18.48	0.00	9,254.68
200.000			42.182500	30APR03	06MAY03		KLEINMORT BENSON SEC	EUR/FR1	.09
NIG4	0.894374		47.164274		0.00		16.87	0.00	8,453.37
					0.00		18.86	0.00	9,451.72
200.000			41.679600	08MAY03	13MAY03		KLEINMORT BENSON SEC	EUR/FR1	.10
NIG4	0.872943		47.746073		0.00		16.67	0.00	8,352.59
					0.00		19.10	0.00	9,568.31
200.000			41.012000	19MAY03	22MAY03		KLEINMORT BENSON SEC	EUR/FR1	.10
NIG4	0.855725		47.926612		0.00		16.40	0.00	8,218.80
					0.00		19.17	0.00	9,604.49
200.000			39.934200	21MAY03	26MAY03		UBS AG	EUR/FR1	.09
NIG4	0.854117		46.754953		0.00		15.97	0.00	8,002.81
					0.00		18.70	0.00	9,369.69
— ASSET TOTALS —									
9,700.000					0.00		907.37	0.00	385,972.32
					0.00		974.37	0.00	415,242.23
757379904	FRANCE TELECOM		EUR 4 (RFD 01/01	10APR03	15APR03		ABN AMRO EQUITIES (U	EUR/FR1	66,500.00
3,500.000			19.000000		0.00		0.00	0.00	71,846.61
NIG4	0.925583		20.527603		0.00		0.00	0.00	
3,800.000			19.000000	11APR03	15APR03		GOLDMAN SACHS INTERN	EUR/FR1	72,200.00
NIG4	0.930016		20.429756		0.00		0.00	0.00	77,633.07
					0.00		0.00	0.00	138,700.00
— ASSET TOTALS —									
7,300.000					0.00		0.00	0.00	149,479.68



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
FRANCE									
** EURO CURRENCY ** (CONTINUED)									
99PCZC906	FRANCE TELECOM		MTS EXP 04APR03	25MAR03	25MAR03		MARRANTS ISSUED (NON	EUR/FR1	0.00
7,700.000			0.000000		0.00		0.00	0.00	0.00
NIG4	0.936944		0.000000		0.00		0.00	0.00	0.00
99PLCH900	LAFARGE		RTS EXP 02JUL03	19JUN03	19JUN03		RIGHTS ISSUE (NON CA	EUR/FR1	0.00
4,300.000			0.000000		0.00		0.00	0.00	0.00
NIG6	0.853862		0.000000		0.00		0.00	0.00	0.00
UNITED KINGDOM									
018270009	CRH		ORD EURO.32	02JUN03			CUSIP CHANGE	EUR/GBB	403,604.28
24,550.000			16.440092		0.00		0.00	0.00	361,359.72
NIG4	1.116904		14.719336		0.00		0.00	0.00	
-24,550.000			16.440092	02JUN03	CANCEL		CUSIP CHANGE	EUR/GBB	-403,604.28
NIG4	1.116904		14.719336		0.00		0.00	0.00	-361,359.72
24,550.000			16.440092	02JUN03	02JUN03		CUSIP CHANGE	EUR/GBB	403,604.28
NIG4	1.116904		14.719336		0.00		0.00	0.00	361,359.72
24,550.000			16.440092	04JUN03			CUSIP CHANGE	EUR/GBB	403,604.28
NIG4	1.116904		14.719336		0.00		0.00	0.00	361,359.72
-24,550.000			16.440092	04JUN03	CANCEL		CUSIP CHANGE	EUR/GBB	-403,604.28
NIG4	1.116904		14.719336		0.00		0.00	0.00	-361,359.72
— ASSET TOTALS —									
24,550.000					0.00		0.00	0.00	403,604.28
					0.00		0.00	0.00	361,359.72



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

LUXEMBOURG

** EURO CURRENCY **

549343903	SES GLOBAL			FDR EACH REP 1 A	27JUN03	02JUL03	CREDIT SUISSE FIRST	EUR/EUR	.01
	5,700.000			5.400000		0.00	61.56	0.00	30,841.56
	NIG4	0.875235		6.169772		0.00	70.34	0.00	35,238.03
	500.000			5.600000	16JUL03	21JUL03	MERRILL LYNCH INTERN	EUR/EUR	.01
	NIG4	0.892021		6.277879		0.00	5.60	0.00	2,805.60
						0.00	6.28	0.00	3,145.22
-- ASSET TOTALS --						0.00	67.16	0.00	33,647.16
	6,200.000					0.00	76.62	0.00	38,383.25

NETHERLANDS

414881904	REED ELSEVIER NV		EURO.06	19MAY03	22MAY03		JULIUS BAER NEDERLAN	EUR/NL4	.02
	600.000			9.794900		0.00	11.75	0.00	5,888.69
	NIG4	0.855725		11.446317		0.00	13.73	0.00	6,881.52
	700.000			9.828000	20MAY03	23MAY03	JULIUS BAER NEDERLAN	EUR/NL4	.02
	NIG4	0.855652		11.485978		0.00	13.76	0.00	6,893.36
						0.00	16.08	0.00	8,056.27
	500.000			9.680800	21MAY03	26MAY03	JULIUS BAER NEDERLAN	EUR/NL4	.02
	NIG4	0.854117		11.334279		0.00	9.68	0.00	4,850.08
						0.00	11.33	0.00	5,678.47
	500.000			9.877400	22MAY03	27MAY03	JULIUS BAER NEDERLAN	EUR/NL4	.02
	NIG4	0.854591		11.558044		0.00	9.88	0.00	4,948.58
						0.00	11.56	0.00	5,790.58
	500.000			9.687500	27MAY03	30MAY03	JULIUS BAER NEDERLAN	EUR/NL4	.02
	NIG4	0.843633		11.483074		0.00	9.69	0.00	4,853.44
						0.00	11.49	0.00	5,753.02

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

NETHERLANDS

** EURO CURRENCY **

(CONTINUED)

414881904	REED ELSEVIER NV		EURO.06	28MAY03	02JUN03		JULIUS BAER NEDERLAN	EUR/NL4	.02
	500.000			9.958900		0.00	9.96	0.00	4,989.41
	NIG4	0.851535		11.695233		0.00	11.70	0.00	5,859.31
	500.000			10.063000	30MAY03	04JUN03	JULIUS BAER ITALIA	EUR/NL4	.02
	NIG4	0.850123		11.837111		0.00	10.06	0.00	5,041.56
						0.00	11.83	0.00	5,930.39
	600.000			10.772500	20JUN03	25JUN03	JULIUS BAER NEDERLAN	EUR/NL4	.03
	NIG4	0.860696		12.516034		0.00	12.93	0.00	6,476.43
						0.00	15.02	0.00	7,524.64
	500.000			10.847600	23JUN03	26JUN03	JULIUS BAER SECURITI	EUR/NL4	.03
	NIG4	0.865876		12.527891		0.00	10.85	0.00	5,434.65
						0.00	12.53	0.00	6,276.48
	500.000			10.720300	24JUN03	27JUN03	JULIUS BAER NEDERLAN	EUR/NL4	.02
	NIG4	0.869679		12.326732		0.00	10.72	0.00	5,370.87
						0.00	12.33	0.00	6,175.69
-- ASSET TOTALS --						0.00	109.28	0.00	54,747.07
	5,400.000					0.00	127.60	0.00	63,926.37
497095901	VNU NV		EURO.20	14AUG03	27AUG03		STOCK/CASH DIVIDEND	EUR/NL4	
	35.000			27.360000		0.00	0.00	0.00	957.60
	NIG4	0.888849		30.781381		0.00	0.00	0.00	1,077.35
520270901	ROYAL DUTCH PETROL		EURO.56 (BR)	04JUN03	09JUN03		UBS AG	EUR/NL4	.07
	200.000			39.893000		0.00	11.97	0.00	7,990.57
	NIG4	0.853971		46.714701		0.00	14.02	0.00	9,356.96
	500.000			39.503000	05JUN03	12JUN03	UBS AG	EUR/NL4	.07
	NIG4	0.842424		46.892064		0.00	29.63	0.00	19,781.13
						0.00	35.17	0.00	23,481.20

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
NETHERLANDS									
** EURO CURRENCY ** (CONTINUED)									
-- ASSET TOTALS --									
	700.000				0.00	41.60		0.00	27,771.70
					0.00	49.19		0.00	32,838.16
525076907	ABN AMRO HLDGS NV		EURO.56	03MAY03	28MAY03	7	STOCK/CASH DIVIDEND	EUR/NL4	
	1,376.000		15.075000		0.00		0.00	0.00	20,743.20
NIG4		0.887075	16.994053		0.00		0.00	0.00	23,383.82
	600.000		14.100000	09MAY03	14MAY03		ABN AMRO EQUITIES (U	EUR/NL4	
NIG4		0.869641	16.213587		0.00		0.00	0.00	8,460.00
	500.000		14.100000	09MAY03	14MAY03		JP MORGAN SECURITIES	EUR/NL4	
NIG4		0.869641	16.213587		0.00		0.00	0.00	7,050.00
	3,000.000		14.628000	09MAY03	14MAY03		UBS AG	EUR/NL4	
NIG4		0.869641	16.820734		0.00		65.83	0.00	43,949.83
	300.000		14.786000	12MAY03	15MAY03		UBS AG	EUR/NL4	
NIG4		0.865239	17.088920		0.00		6.65	0.00	4,442.45
	300.000		14.972000	13MAY03	16MAY03		UBS AG	EUR/NL4	
NIG4		0.869376	17.221547		0.00		6.74	0.00	4,498.34
	300.000		14.977000	14MAY03	19MAY03		UBS AG	EUR/NL4	
NIG4		0.869641	17.222049		0.00		6.74	0.00	4,499.84
	300.000		15.477000	15MAY03	20MAY03		UBS AG	EUR/NL4	
NIG4		0.872905	17.730452		0.00		6.96	0.00	4,650.06
					0.00		7.97	0.00	5,327.11



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
NETHERLANDS									
** EURO CURRENCY ** (CONTINUED)									
-- ASSET TOTALS --									
	9,068.000				0.00	117.70		0.00	136,428.68
					0.00	135.69		0.00	156,189.73
525076907	ABN AMRO HLDGS NV		EURO.56	16MAY03	21MAY03		UBS AG	EUR/NL4	
	300.000		15.768000		0.00		9.46	0.00	4,739.86
NIG4		0.866101	18.205729		0.00		10.92	0.00	5,472.64
	400.000		15.529000	19MAY03	22MAY03		UBS AG	EUR/NL4	
NIG4		0.855725	18.147185		0.00		9.32	0.00	6,220.92
	200.000		14.988900	22MAY03	27MAY03		CREDIT SUISSE FIRST	EUR/NL4	
NIG4		0.854591	17.539267		0.00		6.00	0.00	3,003.78
	1,492.000		16.200000	08AUG03	OPEN		STOCK/CASH DIVIDEND	EUR/NL4	
NIG4		0.883236	18.341644		0.00		0.00	0.00	24,170.40
					0.00		0.00	0.00	27,365.73
564089902	UNILEVER NV		CVA NLG1.12	17JUL03	22JUL03		JULIUS BAER SECURITI	EUR/NL4	
	3,900.000		48.122700		0.00		281.52	0.00	187,960.05
NIG4		0.895656	53.728999		0.00		314.32	0.00	209,857.41
	2,600.000		49.058000	21JUL03	24JUL03		KLEINMORT BENSON SEC	EUR/NL4	
NIG4		0.881523	55.651412		0.00		255.10	0.00	127,805.90
	2,500.000		49.540800	22JUL03	25JUL03		KLEINMORT BENSON SEC	EUR/NL4	
NIG4		0.882885	56.112404		0.00		247.70	0.00	124,099.70
					0.00		280.56	0.00	140,561.57
-- ASSET TOTALS --									
	9,000.000				0.00	784.32		0.00	439,865.65
					0.00	884.27		0.00	495,402.04



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE		BASE NET COST

EQUITY

NETHERLANDS

** EURO CURRENCY ** (CONTINUED)

592737902	AEGON NV	EURO.12	23APR03	13MAY03	STOCK DIVIDEND NON C	EUR/NL4	
3,814.000		0.000000		0.00	0.00	0.00	0.00
NIG4	0.913284	0.000000		0.00	0.00		0.00
598662906	PHILIPS ELEC(KON)	EURO.20	09MAY03	15MAY03	1 SALOMON SMITH BARNEY	EUR/NL4	.05
17,400.000		16.534218		0.00	718.91	0.00	288,414.32
NIG6	0.869641	19.012694		0.00	826.67	0.00	331,647.56
1,200.000		14.910000	22MAY03	27MAY03	RABO SECURITIES NV	EUR/NL4	.03
NIG4	0.854591	17.446942		0.00	35.78	0.00	17,927.78
					41.87	0.00	20,978.20
400.000		14.920000	23MAY03	28MAY03	RABO SECURITIES NV	EUR/NL4	.04
NIG4	0.848356	17.586956		0.00	11.94	0.00	5,979.94
					14.07	0.00	7,048.86
300.000		14.800000	26MAY03	29MAY03	UBS AG	EUR/NL4	.03
NIG4	0.848356	17.445506		0.00	8.88	0.00	4,448.88
					10.47	0.00	5,244.12
700.000		14.557000	27MAY03	30MAY03	RABO SECURITIES NV	EUR/NL4	.03
NIG4	0.843633	17.255133		0.00	20.38	0.00	10,210.28
					24.16	0.00	12,102.75
— ASSET TOTALS —				0.00	795.89	0.00	326,981.20
20,000.000				0.00	917.24	0.00	377,021.49
710804907	HEINEKEN NV	EUR2	26JUN03	01JUL03	KLEINHORT BENSON SEC	EUR/NL4	.07
300.000		31.095000		0.00	18.66	0.00	9,347.16
NIG4	0.874929	35.540027		0.00	21.33	0.00	10,683.34
700.000		31.037500	26JUN03	01JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.874929	35.474307		0.00	32.59	0.00	21,758.84
					37.25	0.00	24,869.26

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	PRICE	INTEREST	LOCAL	LOCAL	BASE TAX/FEE/OTH	BASE NET COST
	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE		BASE NET COST

EQUITY

NETHERLANDS

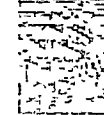
** EURO CURRENCY ** (CONTINUED)

710804907	HEINEKEN NV	EUR2	27JUN03	02JUL03	ABN AMRO EQUITIES (U	EUR/NL4	.07
200.000		31.335900		0.00	12.53	0.00	6,279.71
NIG4	0.875235	35.802842		0.00	14.32	0.00	7,174.88
700.000		31.259500	27JUN03	02JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.875235	35.715551		0.00	32.82	0.00	21,914.47
					37.50	0.00	25,038.38
600.000		30.969800	30JUN03	03JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.869376	35.623022		0.00	27.87	0.00	18,609.75
					32.06	0.00	21,405.87
500.000		30.856100	01JUL03	04JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.863558	35.731358		0.00	23.14	0.00	15,451.19
					26.80	0.00	17,892.48
500.000		30.755500	02JUL03	07JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.867717	35.444160		0.00	23.07	0.00	15,400.82
					26.59	0.00	17,748.67
200.000		30.865300	03JUL03	08JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.869338	35.504372		0.00	9.26	0.00	6,182.32
					10.65	0.00	7,111.53
300.000		30.977200	07JUL03	10JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.881407	35.145171		0.00	13.94	0.00	9,307.10
					15.82	0.00	10,559.37
500.000		31.527700	08JUL03	11JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.888099	35.500209		0.00	23.65	0.00	15,787.50
					26.63	0.00	17,776.73
400.000		31.486600	09JUL03	14JUL03	CITIGROUP GLOBAL MAR	EUR/NL4	.07
NIG4	0.883900	35.622355		0.00	25.19	0.00	12,619.83
					28.50	0.00	14,277.44

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
NETHERLANDS									
** EURO CURRENCY ** (CONTINUED)									
710804907	HEINEKEN NV		EUR2	10JUL03	15JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
	200.000		31.577200		0.00		9.47	0.00	6,324.91
NIG4	0.877848		35.971148		0.00		10.79	0.00	7,205.02
	300.000		31.952800	14JUL03	17JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.884995		36.105063		0.00		14.38	0.00	9,600.22
	200.000		31.615900	15JUL03	18JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.890155		35.517298		0.00		9.48	0.00	6,332.66
	200.000		31.615900	15JUL03	18JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.890155		35.517298		0.00		9.48	0.00	6,332.66
	200.000		31.648400	16JUL03	21JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.892021		35.479434		0.00		9.49	0.00	6,339.17
	100.000		31.440800	17JUL03	22JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.895656		35.103656		0.00		4.72	0.00	3,148.80
	100.000		31.440800	17JUL03	22JUL03		CITIGROUP GLOBAL MAR	EUR/NL4	.05
NIG4	0.895656		35.103656		0.00		4.72	0.00	3,148.80
— ASSET TOTALS —									
6,200.000					0.00		304.46	0.00	193,885.91
					0.00		346.97	0.00	220,956.77
715418901	ING GROEP NV		CVA EURO.24	10MAR03	14MAR03	1	FOX PITT KELTON INC	EUR/NL4	.03
	17,200.000		9.529000		0.00		409.75	0.00	164,308.55
NIG8	0.903996		10.540976		0.00		453.27	0.00	181,758.05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
NETHERLANDS									
** EURO CURRENCY ** (CONTINUED)									
715418901	ING GROEP NV		CVA EURO.24	16APR03	23APR03		ING BANK N V	EUR/NL4	.03
	600.000		14.623600		0.00		17.55	0.00	8,791.71
NIG4	0.920217		15.891469		0.00		19.07	0.00	9,553.95
	500.000		13.940000	17APR03	24APR03		ING BANK N V	EUR/NL4	.03
NIG4	0.916884		15.203668		0.00		13.94	0.00	6,983.94
	965.000		14.210000	17APR03	23MAY03		STOCK/CASH DIVIDEND	EUR/NL4	
NIG6	0.916884		15.498144		0.00		0.00	0.00	13,712.65
	2,011.000		14.210000	17APR03	23MAY03		STOCK/CASH DIVIDEND	EUR/NL4	
NIG8	0.916884		15.498144		0.00		0.00	0.00	28,576.31
	600.000		13.957000	25APR03	30APR03		ING BANK N V	EUR/NL4	.03
NIG4	0.905879		15.407135		0.00		16.75	0.00	8,390.95
	400.000		13.980900	02MAY03	07MAY03		ING BANK N V	EUR/NL4	.03
NIG4	0.892777		15.660014		0.00		11.18	0.00	5,603.54
	1,300.000		13.757600	19MAY03	22MAY03		ING BANK N V	EUR/NL4	.03
NIG4	0.855725		16.077128		0.00		35.77	0.00	17,920.65
	500.000		14.938000	06JUN03	11JUN03		PARIBAS	EUR/NL4	.03
NIG4	0.855176		17.467749		0.00		14.94	0.00	7,483.94
	800.000		14.908800	09JUN03	12JUN03		GOLDMAN SACHS INTERN	EUR/NL4	.03
NIG4	0.851607		17.506667		0.00		23.84	0.00	11,950.88
					0.00		27.99	0.00	14,033.33

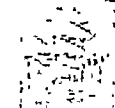


STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
NETHERLANDS								
** EURO CURRENCY ** (CONTINUED)								
715418901	ING GROEP NV	CVA EURO.24	10JUN03	13JUN03		GOLDMAN SACHS INTERN	EUR/NL4	.03
	700.000	14.637800		0.00	20.51		0.00	10,266.97
NIG4	0.855725	17.105729		0.00	23.97		0.00	11,997.98
	1,300.000	15.080000	11JUN03	16JUN03		MORGAN STANLEY CO IN	EUR/NL4	.04
NIG8	0.849943	17.742366		0.00	49.01		0.00	19,653.01
	700.000	14.930600	24JUN03	27JUN03		CREDIT SUISSE FIRST	EUR/NL4	.03
NIG4	0.869679	17.167944		0.00	20.90		0.00	10,472.32
					24.03		0.00	12,041.59
-- ASSET TOTALS --				0.00	634.14		0.00	314,115.42
	27,576.000			0.00	711.47		0.00	351,479.87

** POUND STERLING **								
005665906	BHP BILLITON PLC	ORD USDO.5	11JUN03	16JUN03		MORGAN STANLEY CO IN	GBP/GBB	.01
	2,400.000	3.235000		0.00	15.53		38.82	7,818.35
NIG8	0.599628	5.395012		0.00	25.90		64.74	13,038.67
012826004	AMVESCAP	ORD GBPO.25	11JUN03	16JUN03		MERRILL LYNCH PIERCE	GBP/GBB	.01
	1,300.000	4.315000		0.00	11.22		28.05	5,648.77
NIG8	0.599628	7.196128		0.00	18.71		46.78	9,420.46
	25,000.000	4.571000	18JUN03	23JUN03		FOX-PITT KELTON LTD	GBP/GBB	.02
NIG6	0.595220	7.679513		0.00	228.55		572.38	115,075.93
					383.98		961.63	193,333.44
-- ASSET TOTALS --				0.00	239.77		600.43	120,724.70
	26,300.000			0.00	402.69		1,008.41	202,753.90

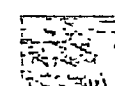


STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
** POUND STERLING ** (CONTINUED)								
027475904	AMERSHAM PLC	ORD GBPO.05	23APR03	16JUN03		DIVIDEND REINVEST	GBP/GBB	.04
	673.000	4.768216		0.00	16.21		16.21	3,241.43
NIG6	0.632191	7.542366		0.00	25.64		25.64	5,127.30
040828907	STANDARD CHARTERED	ORD USDO.50	03JUN03	06JUN03		CAZENOVE	GBP/GBB	.02
	8,200.000	7.483600		0.00	122.73		308.44	61,796.69
NIG8	0.614345	12.181429		0.00	199.77		502.06	100,589.55
	800.000	7.400000	11JUN03	16JUN03		CREDIT SUISSE FIRST	GBP/GBB	.02
NIG8	0.599628	12.340985		0.00	11.84		29.66	5,961.50
					19.75		49.46	9,942.00
-- ASSET TOTALS --				0.00	134.57		338.10	67,758.19
	9,000.000			0.00	219.52		551.52	110,531.55

046786901	IRISH LIFE + PERM	ORD EURO.32	13MAR03	13MAR03		CUSIP CHANGE NON CAS	GBP/GBB	
	8,600.000	8.229660		0.00	0.00		0.00	70,775.08
NIG4	0.756449	10.879318		0.00	0.00		0.00	93,562.14
	8,600.000	8.229660	18MAR03		0.00	TRANSFER OF ASSETS	GBP/GBB	
NIG4	0.756449	10.879318		0.00	0.00		0.00	70,775.08
					0.00		0.00	93,562.14
	-8,600.000	8.229660	18MAR03	CANCEL	0.00	TRANSFER OF ASSETS	GBP/GBB	
NIG4	0.756449	10.879318		0.00	0.00		0.00	-70,775.08
					0.00		0.00	-93,562.14
	8,600.000	8.229660	18MAR03		0.00	CUSIP CHANGE NON CAS	GBP/GBB	
NIG4	0.756449	10.879318		0.00	0.00		0.00	70,775.08
					0.00		0.00	93,562.14
	-8,600.000	8.229660	18MAR03	CANCEL	0.00	CUSIP CHANGE NON CAS	GBP/GBB	
NIG4	0.756449	10.879318		0.00	0.00		0.00	-70,775.08
					0.00		0.00	-93,562.14



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** POUND STERLING ** (CONTINUED)									
--- ASSET TOTALS ---									
8,600.000				0.00	0.00	0.00	0.00	70,775.08	93,562.14
054052907	HSBC HLDGS		ORD USD0.50	07MAR03	12MAR03		CREDIT SUISSE FIRST	GBP/GBB	.02
8,800.000	NIG4	0.624122	6.599900		0.00	87.12	291.83	58,458.07	
			10.574695		0.00	139.59	467.58	93,664.49	
2,400.000	NIG4	0.624707	6.629000	10MAR03	13MAR03		CREDIT SUISSE FIRST	GBP/GBB	.02
			10.611375		0.00	23.86	80.67	16,014.13	
					0.00	38.19	129.13	25,634.63	
4,800.000	NIG4	0.610724	7.086300	23MAY03	29MAY03		MORGAN STANLEY AND C	GBP/GBB	.02
			11.603114		0.00	51.02	171.33	34,236.59	
					0.00	83.54	280.54	56,059.02	
3,200.000	NIG4	0.609719	7.140200	27MAY03	30MAY03		MORGAN STANLEY AND C	GBP/GBB	.02
			11.710640		0.00	34.27	115.41	22,998.32	
					0.00	56.21	189.28	37,719.54	
3,200.000	NIG4	0.611471	7.289500	28MAY03	03JUN03	1	MORGAN STANLEY AND C	GBP/GBB	.02
			11.921252		0.00	34.99	117.81	23,479.20	
					0.00	57.22	192.67	38,397.90	
--- ASSET TOTALS ---									
22,400.000				0.00	0.00	231.26	777.05	155,186.31	
				0.00	0.00	374.75	1,259.20	251,475.58	
057343907	CENTRICA		GBPO.055555	11JUN03	16JUN03		MORGAN STANLEY CO IN	GBP/GBB	.01
2,400.000	NIG4	0.599628	1.862500		0.00	8.94	22.35	4,501.29	
			3.106092		0.00	14.91	37.27	7,506.80	
061070900	CADBURY SCHNEPPES		ORD GBPO.125	04AUG03	07AUG03		MERRILL LYNCH AND CO	GBP/GBB	.01
60,000.000	NIG8	0.622007	3.821000		0.00	458.52	1,146.30	230,864.82	
			6.143018		0.00	737.16	1,842.91	371,161.13	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** POUND STERLING ** (CONTINUED)									
--- ASSET TOTALS ---									
4,900.000				0.00	0.00	38.80	122.61	24,642.94	
				0.00	0.00	62.72	197.81	39,757.14	
067760009	PEARSON		ORD GBPO.25	07MAR03	12MAR03		LEHMAN BROTHERS INTE	GBP/GBB	.01
2,000.000	NIG4	0.624122	4.956300		0.00	14.87	49.64	9,977.11	
			7.941236		0.00	23.83	79.54	15,985.83	
1,200.000	NIG4	0.624707	4.883600	10MAR03	13MAR03		LEHMAN BROTHERS INTE	GBP/GBB	.01
			7.817425		0.00	8.79	29.35	5,898.46	
					0.00	14.07	46.98	9,441.96	
1,000.000	NIG4	0.623383	4.565100	11MAR03	14MAR03		LEHMAN BROTHERS INTE	GBP/GBB	.01
			7.323106		0.00	6.85	22.86	4,594.81	
					0.00	10.99	36.67	7,370.77	
700.000	NIG8	0.599628	5.919300	11JUN03	16JUN03		CREDIT SUISSE FIRST	GBP/GBB	.02
			9.871620		0.00	8.29	20.76	4,172.56	
					0.00	13.83	34.62	6,958.58	
--- ASSET TOTALS ---									
900.000			ORD GBPO.105263	17MAR03	20MAR03		MORGAN STANLEY AND C	GBP/GBB	.02
900.000	NIG4	0.637694	10.190600		0.00	13.76	45.93	9,231.23	
			15.980392		0.00	21.58	72.03	14,475.96	
800.000	NIG4	0.640061	10.465900	18MAR03	21MAR03		MORGAN STANLEY AND C	GBP/GBB	.02
			16.351410		0.00	12.56	41.93	8,427.21	
					0.00	19.62	65.51	13,166.26	
700.000	NIG4	0.638896	10.478300	19MAR03	24MAR03		MORGAN STANLEY AND C	GBP/GBB	.02
			16.400635		0.00	11.00	36.73	7,382.54	
					0.00	17.22	57.49	11,555.15	
400.000	NIG4	0.638020	10.364200	20MAR03	25MAR03		MORGAN STANLEY AND C	GBP/GBB	.02
			16.244318		0.00	6.22	20.76	4,172.66	
					0.00	9.75	32.54	6,540.01	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** POUND STERLING ** (CONTINUED)

072787906	RECKITT BENCKISER PLC	ORD GBPO.105263	24MAR03	27MAR03		MORGAN STANLEY AND C	GBP/GBB	.02
	600.000	10.411500		0.00		9.37	31.28	6,287.55
NIG4	0.634941	16.397587		0.00		14.76	49.26	9,902.57
	600.000	10.491900	31MAR03	03APR03		MORGAN STANLEY AND C	GBP/GBB	.02
NIG4	0.633192	16.569856		0.00		9.44	31.52	6,336.10
	400.000	10.454700	01APR03	04APR03		MORGAN STANLEY AND C	GBP/GBB	.02
NIG4	0.634317	16.481822		0.00		6.27	20.94	4,209.09
	2,000.000	10.100000	02APR03	07APR03		MORGAN STANLEY AND C	GBP/GBB	.02
NIG4	0.638549	15.817110		0.00		0.00	102.00	20,302.00
	329.000	0.000000	03JUN03	03JUN03		CONVERSION NON CASH	GBP/GBB	0.00
NIG8	0.614345	0.000000		0.00		0.00	0.00	0.00
	600.000	11.405000	11JUN03	16JUN03		CREDIT SUISSE FIRST	GBP/GBB	.04
NIG8	0.599628	19.020126		0.00		13.68	34.28	6,890.96
						22.81	57.17	11,492.06
— ASSET TOTALS —				0.00		82.30	365.37	73,239.34
	7,329.000			0.00		130.53	576.53	115,568.20

073083909	REED ELSEVIER PLC	ORD GBPO.125	14MAY03	19MAY03		ABN AMRO EQUITIES (U	GBP/GBB	.01
	1,100.000	4.903000		0.00		8.09	27.01	5,428.40
NIG4	0.618659	7.925206		0.00		13.08	43.66	8,774.46
	1,000.000	4.860200	15MAY03	20MAY03		ABN AMRO EQUITIES (U	GBP/GBB	.01
NIG4	0.615328	7.898552		0.00		7.29	24.34	4,891.83
						11.85	39.56	7,949.96

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** POUND STERLING ** (CONTINUED)

073083909	REED ELSEVIER PLC	ORD GBPO.125	16MAY03	21MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
	1,500.000	4.965333		0.00		11.17	37.30	7,496.47
NIG4	0.615536	8.066682		0.00		18.15	60.60	12,178.77
	1,200.000	4.908800	19MAY03	22MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.611490	8.027605		0.00		8.84	29.50	5,928.90
	700.000	4.923400	20MAY03	23MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.609923	8.072166		0.00		5.17	17.26	3,468.81
	700.000	4.850400	21MAY03	27MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.608939	7.965330		0.00		5.09	17.00	3,417.37
	700.000	4.957900	22MAY03	28MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.611658	8.105673		0.00		5.21	17.38	3,493.12
	700.000	4.970900	23MAY03	29MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.610724	8.139356		0.00		5.22	17.42	3,502.27
	700.000	4.945000	27MAY03	30MAY03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.609719	8.110293		0.00		5.19	17.33	3,484.02
	600.000	5.039733	30MAY03	04JUN03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.610016	8.261641		0.00		4.54	15.14	3,043.52
	600.000	5.167367	02JUN03	05JUN03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.610948	8.457949		0.00		7.44	24.82	4,989.25
						4.65	15.53	3,120.60
						7.61	25.42	5,107.80

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
** POUND STERLING ** (CONTINUED)							
073083909	REED ELSEVIER PLC	ORD GBPO.125	03JUN03	06JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
1,800.000		5.191600		0.00	14.02	46.79	9,405.69
NIG4	0.614345	8.450626		0.00	22.82	76.16	15,310.11
800.000		5.216200	04JUN03	09JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.612126	8.521448		0.00	6.26	20.90	4,200.12
1,000.000		5.252000	05JUN03	10JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.602355	8.719111		0.00	7.88	26.30	5,286.18
1,900.000		5.336100	10JUN03	13JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.605180	8.817377		0.00	15.21	51.77	10,205.57
1,300.000		5.336500	11JUN03	16JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.599628	8.899684		0.00	10.41	34.74	6,982.60
600.000		5.349150	13JUN03	18JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.599628	8.920781		0.00	4.81	16.07	3,230.37
300.000		5.349737	17JUN03	20JUN03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.593859	9.008430		0.00	2.41	8.04	1,615.37
— ASSET TOTALS —							
17,200.000				0.00	131.46	439.82	88,201.21
				0.00	215.71	721.65	144,718.50
087061008	LLOYDS TSB GROUP	ORD GBPO.25	11JUN03	16JUN03	MORGAN STANLEY CO IN	GBP/GBB	.01
1,300.000		4.455000		0.00	11.58	28.96	5,832.04
NIG4	0.599628	7.429606		0.00	19.31	48.30	9,726.10
087628905	BG GROUP	ORD GBPO.10	23MAY03	29MAY03	CREDIT SUISSE FIRST	GBP/GBB	.01
3,000.000		2.609300		0.00	11.74	39.20	7,878.84
NIG4	0.610724	4.272470		0.00	19.22	66.19	14,969.82

STATE STREET

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— COMPOSITE —
PORTFOLIO PURCHASE REPORT
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
** POUND STERLING ** (CONTINUED)							
087628905	BG GROUP	ORD GBPO.10	27MAY03	30MAY03	CREDIT SUISSE FIRST	GBP/GBB	.01
2,000.000		2.619700		0.00	7.86	26.24	5,273.50
NIG4	0.609719	4.296569		0.00	12.89	43.04	8,649.07
2,500.000		2.669000	28MAY03	02JUN03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.611471	4.364884		0.00	10.01	33.41	6,715.92
1,200.000		2.663700	29MAY03	03JUN03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.606520	4.391776		0.00	4.79	16.01	3,217.24
2,600.000		2.661000	30MAY03	04JUN03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.610016	4.362181		0.00	10.38	34.64	6,963.62
1,800.000		2.696500	03JUN03	06JUN03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.614345	4.389228		0.00	7.28	24.30	4,885.28
2,600.000		2.679700	24JUN03	27JUN03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.602138	4.450309		0.00	10.45	34.89	7,012.56
1,300.000		2.694200	26JUN03	01JUL03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.600925	4.483421		0.00	5.25	17.54	3,525.25
4,100.000		2.681500	27JUN03	02JUL03	GOLDMAN SACHS INTERN	GBP/GBB	.01
NIG4	0.606263	4.422998		0.00	8.74	29.19	5,866.37
1,200.000		2.694900	30JUN03	03JUL03	LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4	0.604997	4.454402		0.00	16.49	56.05	11,066.69
				0.00	27.20	92.45	18,253.94
				0.00	4.85	16.19	3,254.92
				0.00	8.02	26.76	5,380.06

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** POUND STERLING ** (CONTINUED)

087628905	BG GROUP		ORD GBPO.10	01JUL03	04JUL03		LEHMAN BROTHERS INTE	GBP/GBB	.01
1,700.000			2.655000		0.00		6.77	22.60	4,542.87
NIG4		0.601377	4.414868		0.00		11.26	37.58	7,554.11
2,400.000			2.695300	02JUL03	07JUL03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4		0.600655	4.487268		0.00		9.70	32.39	6,510.81
					0.00		16.15	53.92	10,839.52
2,600.000			2.687200	03JUL03	08JUL03		LEHMAN BROTHERS INTE	GBP/GBB	.01
NIG4		0.597872	4.494608		0.00		10.48	34.99	7,032.19
					0.00		17.53	58.52	11,762.03
— ASSET TOTALS —									
29,000.000					0.00		116.05	388.45	77,879.69
					0.00		191.50	640.97	128,507.15
092232909	SMITH + NEPHEM		ORD GBPO.1222	11JUN03	16JUN03		CREDIT SUISSE FIRST	GBP/GBB	.01
1,400.000			3.630000		0.00		10.16	25.46	5,117.62
NIG8		0.599628	6.053753		0.00		16.94	42.46	8,534.66
092528900	GLAXOSMITHKLINE		ORD GBPO.25	17APR03	20MAY03	33	DIVIDEND REINVEST	GBP/GBB	.01
218.000			12.212844		0.00		0.00	0.00	2,662.40
NIG6		0.626743	19.486193		0.00		0.00	0.00	4,247.99
098952906	ASTRAZENECA		ORD USDO.25	14MAY03	19MAY03		GOLDMAN SACHS INTERN	GBP/GBB	.06
1,800.000			25.958400		0.00		70.09	234.98	47,030.19
NIG4		0.618659	41.959141		0.00		113.29	379.82	76,019.57
305875908	HBOS		ORD GBPO.25	15AUG03	20AUG03		FOX PITT KELTON INC	GBP/GBB	.02
29,400.000			7.521700		0.00		442.28	1,106.69	222,686.95
NIG6		0.626645	12.003128		0.00		705.79	1,766.06	355,363.80
308727908	MMO2		ORD GBPO.001	03APR03	08APR03		GOLDMAN SACHS INTERN	GBP/GBB	.01
11,000.000			0.487700		0.00		8.05	26.86	5,399.61
NIG4		0.636031	0.766787		0.00		12.66	42.23	8,489.54

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

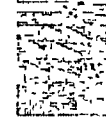
** POUND STERLING ** (CONTINUED)

308727908	MMO2		ORD GBPO.001	04APR03	09APR03		GOLDMAN SACHS INTERN	GBP/GBB	.01
11,100.000			0.493100		0.00		8.21	27.41	5,509.03
NIG4		0.640902	0.769384		0.00		12.81	42.77	8,595.74
14,100.000			0.509200	07APR03	10APR03		MERRILL LYNCH INTERN	GBP/GBB	.01
NIG4		0.645099	0.789336		0.00		10.77	35.95	7,226.44
					0.00		16.70	55.73	11,202.06
7,100.000			0.502200	08APR03	11APR03		MERRILL LYNCH INTERN	GBP/GBB	.01
NIG4		0.644849	0.778787		0.00		5.35	17.85	3,588.82
					0.00		8.30	27.68	5,565.36
6,100.000			0.494100	09APR03	14APR03		MERRILL LYNCH INTERN	GBP/GBB	.01
NIG4		0.642653	0.768844		0.00		4.52	15.09	3,033.62
					0.00		7.03	23.48	4,720.46
— ASSET TOTALS —									
49,400.000					0.00		36.90	123.16	24,757.52
					0.00		57.50	191.89	38,573.16
313486904	BARCLAYS		ORD GBPO.25	28APR03	20MAY03	22	DIVIDEND REINVEST	GBP/GBB	.01
1,200.000			4.369400		0.00		0.00	0.00	5,243.28
NIG6		0.632310	6.910208		0.00		0.00	0.00	8,292.25
1,100.000			4.487500	11JUN03	16JUN03		MORGAN STANLEY CO IN	GBP/GBB	.01
NIG8		0.599628	7.483807		0.00		9.87	24.68	4,970.80
					0.00		16.46	41.16	8,289.81
— ASSET TOTALS —									
2,300.000					0.00		9.87	24.68	10,214.08
					0.00		16.46	41.16	16,582.06
314110909	XSTRATA		COM STK USDO.5	17JUN03	17JUN03		MANDATORY EXCHANGE M	GBP/GBB	.01
17,250.000			4.561257		0.00		0.00	0.00	78,681.70
NIG4		0.640743	7.118692		0.00		0.00	0.00	122,797.46

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** POUND STERLING ** (CONTINUED)									
328103908	XSTRATA PLC			02JUN03	02JUN03		RIGHTS SUBSCRIBED	GBP/GBB	
17,250.000	NIG4	0.679181	2.111257		0.00		0.00	0.00	36,419.20
			3.108531		0.00		0.00	0.00	53,622.18
328114905	XSTRATA PLC			03JUN03	03JUN03		NEW TO ORD NON CASH	GBP/GBB	
17,250.000	NIG4	0.640743	4.561257		0.00		0.00	0.00	78,681.70
			7.118692		0.00		0.00	0.00	122,797.46
328364906	ROLLS ROYCE GROUP			23APR03	07JUL03		STOCK/CASH DIVIDEND	GBP/GBB	
13,792.000	NIG6	0.632191	0.869000		0.00		0.00	0.00	11,985.25
			1.374585		0.00		0.00	0.00	18,958.27
				23JUN03	23JUN03		SCHEME OF ARRANGEMEN	GBP/GBB	
239,713.000	NIG6	0.637488	2.060512		0.00		0.00	0.00	493,931.62
			3.232233		0.00		0.00	0.00	774,808.50
— ASSET TOTALS —					0.00		0.00	0.00	505,916.87
					0.00		0.00	0.00	793,766.77
99GMSC902	GBP COLLATERAL			29MAY03	29MAY03		J P MORGAN SECURITIE	GBP/GBV	
12,434.860	NIG9	0.606520	1.000000		0.00		0.00	0.00	12,434.86
			1.648750		0.00		0.00	0.00	20,501.98
				30MAY03	30MAY03		J P MORGAN SECURITIE	GBP/GBV	
5,400.000	NIG9	0.610016	1.000000		0.00		0.00	0.00	5,400.00
			1.639301		0.00		0.00	0.00	8,852.23
				01JUL03	01JUL03		ADJUSTMENT (NON CASH)	GBP/GBV	
17.910	NIG9	0.601377	1.000000		0.00		0.00	0.00	17.91
			1.662850		0.00		0.00	0.00	29.78
— ASSET TOTALS —					0.00		0.00	0.00	17,852.77
					0.00		0.00	0.00	29,383.99



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** HONG KONG DOLLAR **									
607355906	CHINA MOBILE (HK)			16MAY03	20MAY03		GOLDMAN SACHS + CO	HKD/HK1	
150,000.000	NIG6	7.799150	16.676200		0.00		6,253.58	2,801.62	2,510,485.20
			2.138207		0.00		801.83	359.22	321,892.15
628193906	JOHNSON ELEC HLDGS			30APR03	05MAY03		LIPPO SECURITIES LTD	HKD/HK1	
70,000.000	NIG8	7.799050	8.368200		0.00		1,464.44	656.29	587,894.73
			1.072977		0.00		187.77	84.15	75,380.30
				11JUN03	13JUN03		HSBC	HKD/HK1	
8,000.000	NIG8	7.798850	9.492100		0.00		189.84	85.12	76,211.76
			1.217115		0.00		24.34	10.91	9,772.18
				12JUN03	16JUN03		LIPPO SECURITIES LTD	HKD/HK1	
65,000.000	NIG8	7.799050	9.444500		0.00		1,534.73	687.66	616,114.89
			1.210981		0.00		196.78	88.17	78,998.71
— ASSET TOTALS —					0.00		3,189.01	1,429.07	1,280,221.38
					0.00		408.89	183.23	164,151.19
632164901	ESPRIT HOLDINGS			11JUN03	13JUN03		HSBC	HKD/HK1	
8,500.000	NIG8	7.798850	17.905000		0.00		380.48	171.26	152,744.24
			2.295851		0.00		48.79	21.96	19,585.48
677103905	SHANGRI LA ASIA LTD			03JUL03	07JUL03		LIPPO SECURITIES LTD	HKD/HK1	
470,000.000	NIG8	7.798200	5.280100		0.00		6,204.12	2,779.80	2,490,630.92
			0.677092		0.00		795.58	356.47	319,385.36
** JAPANESE YEN **									
608484903	YAHOO JAPAN CORP			11MAR03	19MAR03		DAIWA SBCM EUROPE	JPY/JP9	
4.000	NIG4	117.075000	1,440,600.000000		0.00		0.00	0.00	5,762,400.00
			12,304.932735		0.00		0.00	0.00	49,219.73



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** JAPANESE YEN ** (CONTINUED)

608484903	YAHOO JAPAN CORP		JPY50000	03JUN03	06JUN03		NOMURA SECURITIES IN	JPY/JP3	12.17
	2.000		1,416,241.000000		0.00		2,903.00	0.00	2,835,385.00
	NIG4	119.270000	11,874.243313		0.00		24.34	0.00	23,772.83
-- ASSET TOTALS --									
	6.000				0.00		2,903.00	0.00	8,597,785.00
					0.00		24.34	0.00	72,992.56
612927905	NTT DOCOMO		NPY	11JUN03	16JUN03		HSBC SECURITIES INC	JPY/JP3	2.25
	10.000		264,916.700000		0.00		2,648.00	0.00	2,651,819.00
	NIG8	117.695000	2,250.874719		0.00		22.50	0.00	22,531.25
617232004	CANON INC		JPY50	18MAR03			HSBC SECURITIES ASIA	JPY/JP3	.07
	8,000.000		4,311.250000		0.00		68,980.00	0.00	34,558,980.00
	NIG6	118.880000	36.265562		0.00		580.25	0.00	290,704.74
	-8,000.000		4,311.250000	18MAR03	CANCEL		HSBC SECURITIES ASIA	JPY/JP3	.07
	NIG6	118.880000	36.265562		0.00		-68,980.00	0.00	-34,558,980.00
					0.00		-580.25	0.00	-290,704.74
	8,000.000		4,311.250000	18MAR03	24MAR03		HSBC SECURITIES ASIA	JPY/JP9	.07
	NIG6	118.880000	36.265562		0.00		68,980.00	0.00	34,558,980.00
					0.00		580.25	0.00	290,704.74
-- ASSET TOTALS --									
	8,000.000				0.00		68,980.00	0.00	34,558,980.00
					0.00		580.25	0.00	290,704.74
633517909	MITSUBISHI TOKYO FIN		JPY50000	19AUG03	22AUG03		MERRILL LYNCH + CO I	JPY/JP3	1.69
	6.000		606,226.333333		0.00		1,211.00	0.00	3,638,569.00
	NIG4	119.230000	5,084.511728		0.00		10.16	0.00	30,517.23

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

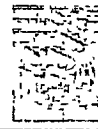
EQUITY

** JAPANESE YEN ** (CONTINUED)

633517909	MITSUBISHI TOKYO FIN		JPY50000	20AUG03	25AUG03		MERRILL LYNCH + CO I	JPY/JP3	3.06
	8.000		602,328.500000		0.00		2,891.00	0.00	4,821,519.00
	NIG4	118.220000	5,094.979699		0.00		24.45	0.00	40,784.29
-- ASSET TOTALS --									
	14.000				0.00		4,102.00	0.00	8,460,088.00
					0.00		34.61	0.00	71,301.52
635680002	FUJISAMA PHARM CO		JPY50	30APR03			HSBC	JPY/JP3	.03
	5,000.000		2,025.000000		0.00		20,250.00	0.00	10,145,250.00
	NIG8	119.080000	17.005375		0.00		170.05	0.00	85,196.93
	-5,000.000		2,025.000000	30APR03	CANCEL		HSBC	JPY/JP3	.03
	NIG8	119.080000	17.005375		0.00		-20,250.00	0.00	-10,145,250.00
					0.00		-170.05	0.00	-85,196.93
	5,000.000		2,025.000000	30APR03			HSBC	JPY/JP9	.03
	NIG8	119.080000	17.005375		0.00		20,250.00	0.00	10,145,250.00
					0.00		170.05	0.00	85,196.93
	-5,000.000		2,025.000000	30APR03	CANCEL		HSBC	JPY/JP9	.03
	NIG8	119.080000	17.005375		0.00		-20,250.00	0.00	-10,145,250.00
					0.00		-170.05	0.00	-85,196.93
	5,000.000		2,025.000000	30APR03	06MAY03		HSBC	JPY/JP3	.03
	NIG8	119.080000	17.005375		0.00		20,250.00	0.00	10,145,250.00
					0.00		170.05	0.00	85,196.93
-- ASSET TOTALS --									
	5,000.000				0.00		20,250.00	0.00	10,145,250.00
					0.00		170.05	0.00	85,196.93
635693005	FANUC		JPY50	11JUN03	16JUN03		HSBC	JPY/JP3	.05
	200.000		5,908.000000		0.00		1,181.00	0.00	1,182,781.00
	NIG8	117.695000	50.197545		0.00		10.03	0.00	10,049.54

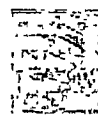
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
643514003	HONDA MOTOR CO		JPY50	11JUN03	16JUN03		HSBC SECURITIES INC	JPY/JP3	.04
	500.000		4,521.666000		0.00		2,260.00	0.00	2,263,093.00
NIG8		117.695000	38.418505		0.00		19.20	0.00	19,228.45
648348001	KANSAI ELEC POWER		JPY500	12AUG03	15AUG03		DEUTSCHE BANK SECURI	JPY/JP3	.02
	700.000		1,876.891429		0.00		1,839.00	0.00	1,315,663.00
NIG4		118.520000	15.836073		0.00		15.52	0.00	11,100.77
	700.000		1,873.667143	13AUG03	18AUG03		DEUTSCHE BANK SECURI	JPY/JP3	.02
NIG4		119.060000	15.737167		0.00		1,836.00	0.00	1,313,403.00
	700.000		1,889.834286	18AUG03	21AUG03		HARBURG DILLION READ	JPY/JP3	.02
NIG4		119.430000	15.823782		0.00		1,852.00	0.00	1,324,736.00
	300.000		1,893.766667	19AUG03	22AUG03		DEUTSCHE BANK SECURI	JPY/JP3	.02
NIG4		119.230000	15.883307		0.00		795.00	0.00	568,925.00
							6.67	0.00	4,771.66
-- ASSET TOTALS --							6,322.00	0.00	4,522,727.00
	2,400.000				0.00		53.12	0.00	37,996.02
659672000	MITSUBISHI ESTATE		JPY50	08JUL03	11JUL03		HSBC SECURITIES(ASIA	JPY/JP3	.01
	3,000.000		967.517000		0.00		1,569.00	0.00	2,904,120.00
NIG4		118.570000	8.159880		0.00		13.23	0.00	24,492.87
	3,000.000		926.000000	11JUL03	16JUL03		HSBC SECURITIES(ASIA	JPY/JP3	.01
NIG4		117.805000	7.860447		0.00		3,889.00	0.00	2,781,889.00
	2,000.000		909.145000	12AUG03	15AUG03		LEHMAN BROTHERS SECS	JPY/JP3	.01
NIG4		118.520000	7.670815		0.00		2,545.00	0.00	1,820,835.00
							21.47	0.00	15,363.10



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
659672000	MITSUBISHI ESTATE		JPY50	22AUG03	27AUG03		CS FIRST BOSTON (HON	JPY/JP3	.01
	2,000.000		1,053.522000		0.00		2,000.00	0.00	2,109,044.00
NIG4		117.570000	8.960806		0.00		17.01	0.00	17,938.62
	2,000.000		1,069.852000	27AUG03	OPEN		CS FIRST BOSTON (HON	JPY/JP3	.01
NIG4		117.740000	9.086564		0.00		2,000.00	0.00	2,141,704.00
	2,000.000		1,052.958000	28AUG03	OPEN		CS FIRST BOSTON (HON	JPY/JP3	.01
NIG4		117.435000	8.966305		0.00		2,081.00	0.00	2,107,997.00
							17.72	0.00	17,950.33
-- ASSET TOTALS --							14,084.00	0.00	13,865,589.00
	14,000.000				0.00		119.43	0.00	117,549.38
659678007	MITSUBISHI CORP		JPY50	08APR03	11APR03		CS FIRST BOSTON (HON	JPY/JP3	.01
	4,000.000		750.318500		0.00		2,666.00	0.00	3,003,940.00
NIG4		119.905000	6.257608		0.00		22.23	0.00	25,052.67
	4,000.000		742.104000	11APR03	16APR03		CS FIRST BOSTON (HON	JPY/JP3	.01
NIG4		120.485000	6.159306		0.00		3,333.00	0.00	2,971,749.00
	4,000.000		714.988000	15APR03	18APR03		HSBC SECURITIES(ASIA	JPY/JP3	.01
NIG4		120.195000	5.948567		0.00		3,846.00	0.00	2,863,798.00
	4,000.000		707.771250	22APR03	25APR03		HSBC SECURITIES(ASIA	JPY/JP3	.01
NIG4		119.660000	5.914852		0.00		3,963.00	0.00	2,835,048.00
	2,000.000		703.003000	25APR03	01MAY03		HSBC SECURITIES(ASIA	JPY/JP3	.01
NIG4		120.265000	5.845450		0.00		1,968.00	0.00	1,407,974.00
							16.36	0.00	11,707.26



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** JAPANESE YEN ** (CONTINUED)

659678007	MITSUBISHI CORP	10JUL03	15JUL03		CS FIRST BOSTON (HON)	JPY/JP3	.01
3,000.000		940.252000	0.00	3,949.00		0.00	2,824,705.00
NIG4	117.685000	7.989565	0.00	33.56		0.00	24,002.25
2,000.000		923.989500	0.00	1,586.00	CS FIRST BOSTON (HON)	JPY/JP3	.01
NIG4	117.805000	7.843381	0.00	13.46		0.00	1,849,565.00
— ASSET TOTALS —			0.00	21,311.00		0.00	17,756,779.00
23,000.000			0.00	178.39		0.00	148,646.09
663567907	NEC ELECTRONICS	14JUL03	24JUL03		MORGAN STANLEY CO IN	JPY/JP3	
300.000		4,200.000000	0.00	0.00		0.00	1,260,000.00
NIG4	117.535000	35.734037	0.00	0.00		0.00	10,720.21
400.000		4,200.000000	0.00	0.00	DAIMA SECURITIES LTD	JPY/JP3	
NIG6	117.535000	35.734037	0.00	0.00		0.00	1,680,000.00
— ASSET TOTALS —			0.00	0.00		0.00	2,940,000.00
700.000			0.00	0.00		0.00	25,013.82
664040003	NEC CORP	31MAR03	03APR03		CITIGROUP GLOBAL MAR	JPY/JP3	
5,000.000		396.873400	0.00	1,250.00		0.00	1,985,617.00
NIG4	118.075000	3.361198	0.00	10.59		0.00	16,816.57
3,000.000		433.448333	0.00	575.00	WARBURG DILLION READ	JPY/JP3	
NIG4	116.020000	3.735979	0.00	4.96		0.00	1,300,920.00
						0.00	11,212.89

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

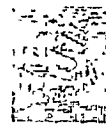
** JAPANESE YEN ** (CONTINUED)

664040003	NEC CORP	02JUL03	07JUL03		JP MORGAN SECURITIES	JPY/JP3	
9,000.000		695.539778	0.00	4,382.00		0.00	6,264,240.00
NIG4	118.625000	5.863349	0.00	36.94		0.00	52,807.08
1,000.000		732.258000	0.00	366.00	JP MORGAN SECURITIES	JPY/JP3	
NIG4	118.270000	6.191409	0.00	3.09		0.00	732,624.00
4,000.000		732.258000	0.00	1,465.00	JP MORGAN SECURITIES	JPY/JP3	
NIG4	118.270000	6.191409	0.00	12.39		0.00	2,930,497.00
4,000.000		732.258000	0.00	1,465.00	JP MORGAN SECURITIES	JPY/JP3	
NIG4	118.270000	6.191409	0.00	12.39		0.00	2,930,497.00
4,000.000		767.032500	0.00	2,000.00	LEHMAN BROTHERS SECS	JPY/JP3	
NIG4	118.100000	6.494771	0.00	16.93		0.00	3,070,130.00
5,000.000		830.553200	0.00	5,813.00	LEHMAN BROTHERS SECS	JPY/JP3	.01
NIG4	118.570000	7.004750	0.00	49.03		0.00	4,158,579.00
-5,000.000		830.553200	0.00	-5,813.00	LEHMAN BROTHERS SECS	JPY/JP3	.01
NIG4	118.570000	7.004750	0.00	-49.03		0.00	-4,158,579.00
5,000.000		830.553200	0.00	1,000.00	LEHMAN BROTHERS SECS	JPY/JP3	
NIG4	118.570000	7.004750	0.00	8.43		0.00	4,153,766.00
1,000.000		798.892000	0.00	469.00	LEHMAN BROTHERS SECS	JPY/JP3	
NIG4	117.845000	6.779176	0.00	3.98		0.00	799,361.00
						0.00	6,783.16

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
664040003	NEC CORP		JPY50	10JUL03	15JUL03		LEHMAN BROTHERS SECS	JPY/JP3	
3,000.000	NIG4	117.685000	790.590333		0.00		1,266.00	0.00	2,373,037.00
			6.717851		0.00		10.76	0.00	20,164.31
5,000.000	NIG4	117.805000	768.284200	11JUL03	16JUL03		DEUTSCHE BANK SECURI	JPY/JP3	3,843,341.00
			6.521660		0.00		1,920.00	0.00	32,624.60
					0.00		16.30	0.00	
2,000.000	NIG4	117.535000	772.427000	14JUL03	17JUL03		WARBURG DILLION READ	JPY/JP3	.01
			6.571889		0.00		1,231.00	0.00	1,546,085.00
					0.00		10.47	0.00	13,154.25
3,000.000	NIG4	118.865000	726.482333	17JUL03	23JUL03		DEUTSCHE BANK SECURI	JPY/JP3	
			6.111827		0.00		1,307.00	0.00	2,180,754.00
					0.00		11.00	0.00	18,346.48
2,000.000	NIG4	118.395000	717.443500	18JUL03	24JUL03		DEUTSCHE BANK SECURI	JPY/JP3	
			6.059745		0.00		555.00	0.00	1,435,442.00
					0.00		4.69	0.00	12,124.18
4,000.000	NIG4	119.335000	741.641250	22JUL03	25JUL03		DEUTSCHE BANK SECURI	JPY/JP3	
			6.214784		0.00		786.00	0.00	2,967,351.00
					0.00		6.59	0.00	24,865.72
4,000.000	NIG4	118.220000	839.516750	20AUG03	25AUG03		MERRILL LYNCH + CO I	JPY/JP3	
			7.101309		0.00		2,015.00	0.00	3,360,082.00
					0.00		17.04	0.00	28,422.28
2,000.000	NIG4	117.575000	854.581500	21AUG03	26AUG03		MERRILL LYNCH + CO I	JPY/JP3	
			7.268395		0.00		1,053.00	0.00	1,710,216.00
					0.00		8.96	0.00	14,545.75
3,000.000	NIG4	117.570000	864.697667	22AUG03	27AUG03		CS FIRST BOSTON (HON	JPY/JP3	
			7.354748		0.00		746.00	0.00	2,594,839.00
					0.00		6.35	0.00	22,070.59



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
--- ASSET TOTALS ---									
64,000.000					0.00		23,851.00	0.00	46,178,799.00
					0.00		201.86	0.00	390,716.60
664068004	NIDEC CORPORATION		JPY50	17APR03	22APR03		MORGAN STANLEY CO IN	JPY/JP3	.07
400.000	NIG4	119.295000	6,118.650000		0.00		3,426.00	0.00	2,450,886.00
			51.290079		0.00		28.72	0.00	20,544.75
300.000	NIG4	118.100000	8,588.200000	07JUL03	10JUL03		CS FIRST BOSTON (HON	JPY/JP3	.06
			72.719729		0.00		2,012.00	0.00	2,578,472.00
					0.00		17.04	0.00	21,832.96
--- ASSET TOTALS ---									
700.000					0.00		5,438.00	0.00	5,029,358.00
					0.00		45.76	0.00	42,377.71
664180007	NITTO DENKO CORP		JPY50	11JUN03	16JUN03		HSBC	JPY/JP3	.03
300.000	NIGB	117.695000	3,574.286666		0.00		1,071.00	0.00	1,073,357.00
			30.369061		0.00		9.10	0.00	9,119.82
700.000	NIG4	119.240000	4,410.000000	24JUL03	29JUL03		DAIMA SBCH EUROPE	JPY/JP3	.02
			36.984233		0.00		1,556.00	0.00	3,088,556.00
					0.00		13.05	0.00	25,902.01
300.000	NIG4	118.815000	4,322.413333	25JUL03	30JUL03		MERRILL LYNCH + CO I	JPY/JP3	.05
			36.379357		0.00		1,815.00	0.00	1,298,539.00
					0.00		15.28	0.00	10,929.08
100.000	NIG4	119.430000	4,405.520000	28JUL03	31JUL03		MERRILL LYNCH + CO I	JPY/JP3	.05
			36.887884		0.00		617.00	0.00	441,169.00
					0.00		5.17	0.00	3,693.95



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** JAPANESE YEN ** (CONTINUED)

664180007	NITTO DENKO CORP	JPY50	01AUG03	06AUG03	NOMURA SECURITIES IN	JPY/JP3	.03
600.000		4,401.341667		0.00	2,377.00	0.00	2,643,182.00
NIG4	119.995000	36.679376		0.00	19.81	0.00	22,027.43
1,300.000		4,620.000000	18AUG03	21AUG03	CITIGROUP GLOBAL MAR	JPY/JP3	6,006,000.00
NIG4	119.430000	38.683748		0.00	0.00	0.00	50,288.87
1,500.000		4,580.714000	19AUG03	22AUG03	CITIGROUP GLOBAL MAR	JPY/JP3	6,871,071.00
NIG4	119.230000	38.419139		0.00	0.00	0.00	57,628.71
— ASSET TOTALS —				0.00	7,436.00	0.00	21,421,874.00
4,800.000				0.00	62.41	0.00	179,589.87
664232006	NIKON CORP	JPY50	25AUG03	28AUG03	CS FIRST BOSTON (HON)	JPY/JP3	.01
1,000.000		1,278.885000		0.00	1,736.00	0.00	1,280,621.00
NIG4	117.410000	10.892471		0.00	14.79	0.00	10,907.26
664256005	NIPPON STEEL CORP	JPY50	14JUL03	17JUL03	DAIMA SBCM EUROPE	JPY/JP3	2,366,253.00
14,000.000		168.909500		0.00	1,520.00	0.00	20,132.33
NIG4	117.535000	1.437100		0.00	12.93	0.00	
11,000.000		169.918000	15JUL03	18JUL03	DAIMA SBCM EUROPE	JPY/JP3	1,869,894.00
NIG4	117.245000	1.449256		0.00	796.00	0.00	15,948.60
7,000.000		171.403857	16JUL03	22JUL03	DAIMA SBCM EUROPE	JPY/JP3	1,200,655.00
NIG4	118.275000	1.449198		0.00	828.00	0.00	10,151.38
8,000.000		169.214500	17JUL03	23JUL03	DAIMA SBCM EUROPE	JPY/JP3	1,354,567.00
NIG4	118.865000	1.423586		0.00	851.00	0.00	11,395.84
					7.16	0.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** JAPANESE YEN ** (CONTINUED)

664256005	NIPPON STEEL CORP	JPY50	18JUL03	24JUL03	DAIMA SBCM EUROPE	JPY/JP3	1,340,711.00
8,000.000		167.421500		0.00	1,339.00	0.00	11,324.05
NIG4	118.395000	1.414093		0.00	11.31	0.00	
8,000.000		168.709125	22JUL03	25JUL03	DAIMA SBCM EUROPE	JPY/JP3	1,350,629.00
NIG4	119.335000	1.413744		0.00	956.00	0.00	11,317.96
14,000.000		183.909071	06AUG03	11AUG03	DAIMA SBCM EUROPE	JPY/JP3	2,577,298.00
NIG4	120.320000	1.528500		0.00	2,571.00	0.00	21,420.36
					21.37	0.00	
— ASSET TOTALS —				0.00	8,861.00	0.00	12,060,007.00
70,000.000				0.00	74.57	0.00	101,690.52
674720008	ROHM CO	JPY50	11JUN03	16JUN03	HSBC	JPY/JP3	.11
100.000		13,385.000000		0.00	1,338.00	0.00	1,339,838.00
NIG8	117.695000	113.726157		0.00	11.37	0.00	11,383.98
676396005	SMC CORP	JPY50	27MAY03	30MAY03	CITIGROUP GLOBAL MAR	JPY/JP3	.08
300.000		8,890.073333		0.00	2,667.00	0.00	2,669,689.00
NIG4	117.130000	75.899200		0.00	22.77	0.00	22,792.53
100.000		9,875.000000	11JUN03	16JUN03	HSBC SECURITIES ASIA	JPY/JP3	.08
NIG8	117.695000	83.903309		0.00	987.00	0.00	988,487.00
					8.39	0.00	8,398.72
300.000		10,151.920000	23JUN03	26JUN03	CS FIRST BOSTON (HON)	JPY/JP3	.11
NIG4	117.555000	86.358896		0.00	3,792.00	0.00	3,049,368.00
					32.26	0.00	25,939.93
200.000		12,153.895000	10JUL03	15JUL03	CS FIRST BOSTON (HON)	JPY/JP3	.14
NIG4	117.685000	103.274801		0.00	3,403.00	0.00	2,434,182.00
					28.92	0.00	20,683.88

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
676396005	SMC CORP		JPY50	11JUL03	16JUL03		CS FIRST BOSTON (HON)	JPY/JP3	.07
	200.000		12,008.710000		0.00		1,627.00	0.00	2,403,369.00
	NIG4	117.805000	101.937184		0.00		13.81	0.00	20,401.25
— ASSET TOTALS —					0.00		12,476.00	0.00	11,545,095.00
	1,100.000				0.00		106.15	0.00	98,216.31
680403003	SHIMAMURA CO		JPY50	07MAR03	12MAR03		MARBURG DILLION READ	JPY/JP9	.07
	500.000		5,893.070000		0.00		4,125.00	0.00	2,950,660.00
	NIG4	116.460000	50.601666		0.00		35.42	0.00	25,336.25
	300.000		6,158.870000	14MAR03	19MAR03		MARBURG DILLION READ	JPY/JP9	.07
	NIG4	118.585000	51.936333		0.00		2,586.00	0.00	1,850,247.00
					0.00		21.81	0.00	15,602.71
— ASSET TOTALS —					0.00		6,711.00	0.00	4,800,907.00
	800.000				0.00		57.23	0.00	40,938.96
680458007	SHIN ETSU CHEM CO		JPY50	04JUN03	10JUN03	1	JP MORGAN	JPY/JP3	.06
	3,500.000		3,814.859714		0.00		26,704.00	0.00	13,378,713.00
	NIG8	118.590000	32.168477		0.00		225.18	0.00	112,814.85
	300.000		3,994.286666	11JUN03	16JUN03		HSBC	JPY/JP3	.03
	NIG8	117.695000	33.937607		0.00		1,197.00	0.00	1,199,483.00
					0.00		10.17	0.00	10,191.45
— ASSET TOTALS —					0.00		27,901.00	0.00	14,578,196.00
	3,800.000				0.00		235.35	0.00	123,006.30
680526001	SHISEIDO CO		JPY50	11JUN03	16JUN03		HSBC SECURITIES ASIA	JPY/JP3	.01
	1,000.000		1,264.500000		0.00		1,264.00	0.00	1,265,764.00
	NIG8	117.695000	10.743872		0.00		10.74	0.00	10,754.61

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
682150008	SONY CORP		JPY50	23MAY03	29MAY03	1	MERRILL LYNCH PIERCE	JPY/JP3	.05
	4,000.000		3,012.178250		0.00		24,096.00	0.00	12,072,809.00
	NIG6	116.910000	25.764932		0.00		206.11	0.00	103,265.84
686550005	SUZUKI MOTOR CORP		JPY50	12MAR03	17MAR03		HSBC SECURITIES (ASIA)	JPY/JP9	.02
	2,000.000		1,299.164000		0.00		3,637.00	0.00	2,601,965.00
	NIG4	117.165000	11.088328		0.00		31.04	0.00	22,207.70
	2,000.000		1,390.000000	28APR03	02MAY03		NOMURA SECURITIES IN	JPY/JP3	.01
	NIG4	120.340000	11.550607		0.00		2,198.00	0.00	2,782,198.00
					0.00		18.26	0.00	23,119.48
	1,000.000		1,437.612000	02MAY03	08MAY03		CS FIRST BOSTON (HON)	JPY/JP3	.02
	NIG4	119.100000	12.070630		0.00		2,012.00	0.00	1,439,624.00
					0.00		16.89	0.00	12,087.52
— ASSET TOTALS —					0.00		7,847.00	0.00	6,823,787.00
	5,000.000				0.00		66.19	0.00	57,414.70
690021001	TOSTEM INAX HOLDING		JPY50	21APR03	24APR03		CITIGROUP GLOBAL MAR	JPY/JP3	.01
	2,000.000		1,249.911500		0.00		3,500.00	0.00	2,503,323.00
	NIG4	120.560000	10.367547		0.00		29.03	0.00	20,764.13
	2,000.000		1,233.596500	23APR03	28APR03		CITIGROUP GLOBAL MAR	JPY/JP3	.01
	NIG4	120.355000	10.249649		0.00		3,454.00	0.00	2,470,647.00
					0.00		28.70	0.00	20,528.00
— ASSET TOTALS —					0.00		6,954.00	0.00	4,973,970.00
	4,000.000				0.00		57.73	0.00	41,292.13



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** MEXICAN PESO **

296878903	GF BBVA BANCOMER	SER B NPV	11AUG03	13AUG03		MERRILL LYNCH	MXN/MX1	
48,700.000		8.549300		0.00		1,457.23	0.00	417,808.14
NIG4	10.717500	0.797695		0.00		135.97	0.00	38,983.73
381,300.000		8.664400	12AUG03	15AUG03	1	MERRILL LYNCH PIERCE	MXN/MX1	3,315,298.79
NIG4	10.732500	0.807305		0.00		11,563.07	0.00	308,902.75
				0.00		1,077.39	0.00	
-- ASSET TOTALS --				0.00		13,020.30	0.00	3,733,106.93
430,000.000				0.00		1,213.36	0.00	347,886.48

** NORWEGIAN KRONE **

426330007	DNB HOLDING ASA	NOK10	04JUL03	09JUL03		KLEINMORT BENSON SEC	NOK/NO1	.01
1,200.000		36.530300		0.00		87.67	0.00	43,924.03
NIG4	7.187100	5.082759		0.00		12.20	0.00	6,111.51
1,200.000		35.855200	08JUL03	11JUL03		KLEINMORT BENSON SEC	NOK/NO1	.01
NIG4	7.321000	4.897582		0.00		86.05	0.00	43,112.29
				0.00		11.75	0.00	5,888.85
1,600.000		35.444700	09JUL03	14JUL03		KLEINMORT BENSON SEC	NOK/NO1	.01
NIG4	7.322000	4.840849		0.00		113.42	0.00	56,824.94
				0.00		15.49	0.00	7,760.85
1,100.000		36.070000	15JUL03	18JUL03		KLEINMORT BENSON SEC	NOK/NO1	.01
NIG4	7.431550	4.853631		0.00		79.35	0.00	39,756.35
				0.00		10.68	0.00	5,349.67
600.000		35.700000	17JUL03	22JUL03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.493700	4.764002		0.00		42.84	0.00	21,462.84
				0.00		5.72	0.00	2,864.12

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** NORWEGIAN KRONE ** (CONTINUED)

426330007	DNB HOLDING ASA	NOK10	18JUL03	23JUL03		MERRILL LYNCH INTERN	NOK/NO1	.01
2,300.000		35.700000		0.00		164.22	0.00	82,274.22
NIG4	7.401900	4.823086		0.00		22.19	0.00	11,115.28
1,400.000		35.500000	21JUL03	24JUL03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.361200	4.822583		0.00		99.40	0.00	49,799.40
				0.00		13.50	0.00	6,765.12
2,600.000		36.400000	31JUL03	05AUG03		STATE STREET BROKERA	NOK/NO1	.01
NIG4	7.285300	4.996363		0.00		189.28	0.00	94,829.28
				0.00		25.98	0.00	13,016.52
1,200.000		36.256200	11AUG03	14AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.250000	5.000855		0.00		87.01	0.00	43,594.45
				0.00		12.00	0.00	6,013.03
300.000		36.000000	12AUG03	15AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.296300	4.934008		0.00		21.60	0.00	10,821.60
				0.00		2.96	0.00	1,483.16
1,500.000		36.350000	13AUG03	18AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.345600	4.948541		0.00		109.05	0.00	54,634.05
				0.00		14.85	0.00	7,437.66
300.000		36.000000	15AUG03	20AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.392500	4.869800		0.00		21.60	0.00	10,821.60
				0.00		2.92	0.00	1,463.86
1,100.000		36.100000	15AUG03	20AUG03		ENSKILDA SECURITIES	NOK/NO1	.01
NIG4	7.392500	4.883328		0.00		79.42	0.00	39,789.42
				0.00		10.74	0.00	5,382.40
1,100.000		35.657100	19AUG03	22AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.483000	4.765081		0.00		78.45	0.00	39,301.26
				0.00		10.48	0.00	5,252.07

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

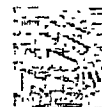
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** NORWEGIAN KRONE ** (CONTINUED)									
426330007	DNB HOLDING ASA		NOK10	26AUG03	29AUG03		MERRILL LYNCH INTERN	NOK/NO1	.01
1,300.000			35.153800		0.00		91.40	0.00	45,791.34
NIG4	7.654600		4.592506		0.00		11.94	0.00	5,982.20
1,800.000			35.082100	27AUG03	OPEN		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.646300		4.588115		0.00		126.30	0.00	63,274.08
900.000			35.174500	28AUG03	OPEN		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.607100		4.623904		0.00		63.31	0.00	31,720.36
1,100.000			35.066700	29AUG03	OPEN		MERRILL LYNCH INTERN	NOK/NO1	.01
NIG4	7.503300		4.673504		0.00		77.15	0.00	38,650.52
					0.00		10.28	0.00	5,151.14
-- ASSET TOTALS --					0.00		1,617.52	0.00	810,382.03
22,600.000					0.00		218.52	0.00	109,482.40
464580000	NORSK HYDRO AS		NOK20	06MAR03	11MAR03		CARNEGIE INT'L LND	NOK/NO1	.08
200.000			275.920000		0.00		110.37	0.00	55,294.37
NIG4	7.142500		38.630732		0.00		15.45	0.00	7,741.60
300.000			353.827900	23JUL03	28JUL03		ABM AMRO EQUITIES (U	NOK/NO1	.10
NIG4	7.221800		48.994420		0.00		212.30	0.00	106,360.67
200.000			363.906400	24JUL03	29JUL03		KLEINMORT BENSON SEC	NOK/NO1	.10
NIG4	7.225100		50.366971		0.00		145.56	0.00	72,926.84
200.000			363.754800	24JUL03	29JUL03		SG SECURITIES (LONDO	NOK/NO1	.10
NIG4	7.225100		50.345988		0.00		145.50	0.00	72,896.46
					0.00		20.14	0.00	10,089.34



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY									
** NORWEGIAN KRONE ** (CONTINUED)									
464580000	NORSK HYDRO AS		NOK20	25JUL03	30JUL03		SG SECURITIES (LONDO	NOK/NO1	.10
200.000			367.381100		0.00		146.95	0.00	73,623.17
NIG4	7.132200		51.510207		0.00		20.60	0.00	10,322.65
-- ASSET TOTALS --					0.00		760.68	0.00	381,101.51
1,100.000					0.00		105.74	0.00	52,974.85
473087906	TOMRA SYSTEMS ASA		NOK1	03JUN03	06JUN03		CARNAGIE FOND KOMMIS	NOK/NO1	.01
18,000.000			34.396700		0.00		1,547.85	0.00	620,688.45
NIG8	6.863800		5.011320		0.00		225.51	0.00	90,429.27
1,900.000			33.700000	12JUN03	17JUN03		CREDIT SUISSE FIRST	NOK/NO1	.01
NIG8	6.953500		4.846480		0.00		160.08	38.42	64,228.50
-- ASSET TOTALS --					0.00		23.02	5.53	9,236.86
19,900.000					0.00		1,707.93	38.42	684,916.95
					0.00		248.53	5.53	99,666.13
** NEW ZEALAND DOLLAR **									
688143007	TELECOM CORP OF NZ		NPV (NZ LISTING)	21MAR03	21MAR03		ASSET TRANSFER	NZD/NZ3	
1,211.000			4.109388		0.00		0.00	0.00	4,976.47
NIG4	1.821991		2.255438		0.00		0.00	0.00	2,731.34
1,017.000			4.955299	03JUN03	13JUN03		DIVIDEND REINVEST	NZD/NZ3	
NIG4	1.726817		2.869614		0.00		0.00	0.00	5,039.54
					0.00		0.00	0.00	2,918.40



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

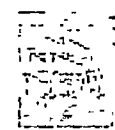
** NEW ZEALAND DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
	2,228.000				0.00	0.00		0.00	10,016.01
					0.00	0.00		0.00	5,649.74

** SWEDISH KRONA **

565990900	ASTRAZENECA		ORD USD0.25	14MAY03	19MAY03		UBS AG	SEK/SE1	
	800.000		337.477000		0.00		539.96	0.00	270,521.56
NIG4		7.974300	42.320580		0.00		67.71	0.00	33,924.18
	400.000		341.276000	15MAY03	20MAY03		UBS AG	SEK/SE1	
NIG4		8.001500	42.651503		0.00		273.02	0.00	136,783.42
	500.000		346.824000	16MAY03	21MAY03		UBS AG	SEK/SE1	
NIG4		7.927000	43.752239		0.00		346.82	0.00	173,758.82
	100.000		341.073000	19MAY03	22MAY03		UBS AG	SEK/SE1	
NIG4		7.857900	43.405108		0.00		68.21	0.00	34,175.51
							8.68	0.00	4,349.19
— ASSET TOTALS —									
	1,800.000				0.00	1,228.01		0.00	615,239.31
					0.00	154.26		0.00	77,287.96

596310904	SANDVIK AB		SEK6	04MAR03	07MAR03		KLEINHORT BENSON SEC	SEK/SE1	
	500.000		196.845000		0.00		196.85	0.00	98,619.35
NIG4		8.431500	23.346380		0.00		23.35	0.00	11,696.54



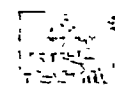
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

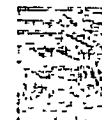
** SWEDISH KRONA ** (CONTINUED)

596310904	SANDVIK AB		SEK6	05MAR03	10MAR03		KLEINHORT BENSON SEC	SEK/SE1	
	400.000		193.013200		0.00		154.41	0.00	77,359.69
NIG4		8.377500	23.039475		0.00		18.43	0.00	9,234.22
	500.000		193.187900	06MAR03	11MAR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.349000	23.139047		0.00		193.19	0.00	96,787.14
	400.000		191.686100	07MAR03	12MAR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.377700	22.880516		0.00		153.35	0.00	76,827.79
	400.000		193.549300	10MAR03	13MAR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.363100	23.143248		0.00		18.30	0.00	9,170.51
	600.000		190.760400	11MAR03	14MAR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.446800	22.583748		0.00		154.84	0.00	77,574.56
	600.000		193.148100	12MAR03	17MAR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.428300	22.916614		0.00		18.51	0.00	9,275.81
	800.000		195.716700	28MAR03	02APR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.563300	22.855289		0.00		228.91	0.00	114,685.15
	300.000		191.897700	31MAR03	03APR03		KLEINHORT BENSON SEC	SEK/SE1	
NIG4		8.469900	22.656430		0.00		27.10	0.00	13,577.35
							231.78	0.00	116,120.64
							27.50	0.00	13,777.47
							313.15	0.00	156,886.51
							36.57	0.00	18,320.80
							115.14	0.00	57,684.45
							13.59	0.00	6,810.52
— ASSET TOTALS —									
	4,500.000				0.00	1,741.62		0.00	872,545.28
					0.00	206.49		0.00	103,455.88



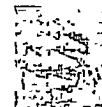
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** US DOLLAR **									
G1150G111	ACCENTURE LTD BERMUDA	SHS A	13.680000	13MAR03	18MAR03		BNY BROKERAGE INC	USD/DTC	.05
7,600.000	NIF2				0.00		380.00	0.00	104,348.00
1,900.000	NIF2		16.850000	29MAY03	03JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		38.00	0.00	32,053.00
8,100.000	NIF2		16.793200	16JUN03	19JUN03		FOX PITT KELTON INC	USD/DTC	.05
					0.00		405.00	0.00	136,429.92
— ASSET TOTALS —					0.00		823.00	0.00	272,830.92
17,600.000									
G3682E127	FRONTLINE LTD	SHS	14.615300	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
4,700.000	NIF4				0.00		94.00	0.00	68,785.91
2,500.000	NIF4		14.457600	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		50.00	0.00	36,194.00
2,300.000	NIF4		15.324800	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		46.00	0.00	35,293.04
3,200.000	NIF4		15.712800	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		64.00	0.00	50,344.96
12,700.000	NIF8		15.500000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
					0.00		0.00	0.00	196,850.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
— ASSET TOTALS —					0.00		254.00	0.00	387,467.91
25,400.000									
G67743107	ORIENT EXPRES HOTELS LTD	CL A SHS	14.510600	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
1,700.000	NIF4				0.00		34.00	0.00	24,702.02
1,300.000	NIF4		14.713900	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		26.00	0.00	19,154.07
1,100.000	NIF4		14.750000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		0.00	0.00	16,225.00
4,100.000	NIF4		14.866300	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		82.00	0.00	61,033.83
26,500.000	NIF4		15.314000	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		530.00	0.00	406,351.00
34,700.000	NIF8		15.490000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
					0.00		0.00	0.00	537,503.00
— ASSET TOTALS —					0.00		672.00	0.00	1,064,968.92
69,400.000									
G7127P100	PLATINUM UNDERWRITERS HOLDINGSSHS		22.680000	18MAR03	21MAR03		BEAR STEARNS SECURIT	USD/DTC	.02
700.000	NIF4				0.00		14.00	0.00	15,890.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

G7127P100	PLATINUM UNDERWRITERS HOLDINGSSHS	18MAR03	21MAR03	LEHMAN BROTHERS INC	USD/DTC	.05	
3,400.000		22.975900	0.00	170.00	0.00	78,288.06	
NIF4							
1,800.000		23.899800	0.00	90.00	0.00	43,109.64	.05
NIF4							
1,600.000		24.120600	0.00	80.00	0.00	38,672.96	.05
NIF4							
1,000.000		26.705500	0.00	20.00	0.00	26,725.50	.02
NIF4							
400.000		27.498600	0.00	8.00	0.00	11,007.44	.02
NIF4							
3,100.000		27.831700	0.00	62.00	0.00	86,340.27	.02
NIF4							
1,500.000		28.092200	0.00	30.00	0.00	42,168.30	.02
NIF4							
500.000		28.236300	0.00	25.00	0.00	14,143.15	.05
NIF4							
2,000.000		28.340400	0.00	100.00	0.00	56,780.80	.05
NIF4							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

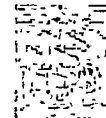
EQUITY

** US DOLLAR ** (CONTINUED)

G7127P100	PLATINUM UNDERWRITERS HOLDINGSSHS	17JUL03	22JUL03	PERSHING LLC	USD/DTC	.05	
1,500.000		28.186900	0.00	75.00	0.00	42,355.35	
NIF4							
— ASSET TOTALS —			0.00	674.00	0.00	455,481.47	
17,500.000							
G7885T104	SCOTTISH RE GROUP LTD	17JUL03	23JUL03	BEAR STEARNS SECURIT	USD/DTC		
9,300.000		20.750000	0.00	0.00	0.00	192,975.00	
NIF4							
G9825R107	XOMA LTD	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02	
32,200.000		9.127800	0.00	644.00	0.00	294,559.16	
NIF4							
4,200.000		9.301400	0.00	84.00	0.00	39,149.88	.02
NIF4							
50,600.000		9.334500	0.00	0.00	0.00	472,325.70	.02
NIF4							
87,000.000		9.750000	0.00	0.00	0.00	848,250.00	.02
NIF8							
— ASSET TOTALS —			0.00	728.00	0.00	1,654,284.74	
174,000.000							
P8744Y102	STEINER LEISURE LTD	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02	
1,400.000		16.398600	0.00	28.00	0.00	22,986.04	
NIF4							

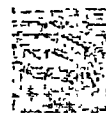
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
P8744Y102	STEINER LEISURE LTD	SHS	16.084300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	33,777.03
2,100.000	NIF4				0.00		0.00	0.00	
1,400.000	NIF4		16.427900	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	23,027.06
					0.00		28.00	0.00	.02
7,200.000	NIF4		16.051500	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	115,714.80
					0.00		144.00	0.00	.02
18,000.000	NIF4		16.620900	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	299,536.20
					0.00		360.00	0.00	.02
30,100.000	NIF8		16.115000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	485,061.50
					0.00		0.00	0.00	
— ASSET TOTALS —					0.00		560.00	0.00	980,102.63
60,200.000									
Y02516105	ASE TEST LIMITED	SHS	7.557600	26AUG03	29AUG03		PERSHING LLC	USD/DTC	190,950.76
25,100.000	NIF8				0.00		1,255.00	0.00	.05
6,300.000	NIF8		7.940100	28AUG03	OPEN		BEAR STEARNS SECURIT	USD/DTC	50,337.63
					0.00		315.00	0.00	.05
800.000	NIF8		7.660300	29AUG03	OPEN		MERRILL LYNCH PIERCE	USD/DTC	6,168.24
					0.00		40.00	0.00	.05



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
— ASSET TOTALS —					0.00		1,610.00	0.00	247,456.63
32,200.000									
000957100	ABM INDS INC	COM	15.679700	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	39,249.25
2,500.000	NIF4				0.00		50.00	0.00	.02
00104Q107	AFC ENTERPRISES INC	COM	15.400000	24APR03	29APR03		BEAR STEARNS + CO IN	USD/DTC	21,630.00
1,400.000	NIF3				0.00		70.00	0.00	.05
3,300.000	NIF3		15.250000	25APR03	30APR03		BEAR STEARNS + CO IN	USD/DTC	50,490.00
					0.00		165.00	0.00	.05
— ASSET TOTALS —					0.00		235.00	0.00	72,120.00
4,700.000									
001055102	AFLAC INC	COM	31.241200	16JUN03	19JUN03		FOX PITT KELTON INC	USD/DTC	178,359.84
5,700.000	NIF2				0.00		285.00	0.00	.05
001204106	AGL RES INC	COM	22.889400	24MAR03	27MAR03		CORRESPONDENT SERVIC	USD/DTC	6,871.32
300.000	NIF3				0.00		4.50	0.00	.02
001669100	AMC ENTMT INC	COM	11.208500	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	22,457.00
2,000.000	NIF4				0.00		40.00	0.00	.02
13,100.000	NIF4		11.479000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	150,636.90
					0.00		262.00	0.00	.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

001669100	AMC ENTMT INC		COM	11.641500	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	13,200.000						264.00	0.00	153,931.80
	NIF4								
	16,000.000			11.595400	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4						320.00	0.00	185,846.40
	44,300.000			11.600000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8						0.00	0.00	513,880.00
-- ASSET TOTALS --							886.00	0.00	1,026,752.10
	88,600.000								
00184A105	AOL TIME WARNER INC		COM	15.720000	16JUN03	19JUN03	STANDARD + POORS SEC	USD/DTC	.05
	21,400.000						1,070.00	0.00	337,478.00
	NIF2								
002824100	ABBOTT LABS		COM NPV	40.429000	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	2,300.000						46.00	0.00	93,032.70
	NIF2								
	3,900.000			40.973000	30APR03	05MAY03	BNY CLEARING SERVICE	USD/DTC	.05
	NIF2						195.00	0.00	159,989.70
	4,100.000			40.479200	30APR03	05MAY03	LEERINK SHANN AND CO	USD/DTC	.05
	NIF2						205.00	0.00	166,169.72
-- ASSET TOTALS --							446.00	0.00	419,192.12
	10,300.000								
00437V104	ACCREDITO HEALTH INC		COM	22.047100	13MAR03	18MAR03	JEFFERIES COMPANY IN	USD/DTC	.05
	500.000						25.00	0.00	11,048.55
	NIG2								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

00437V104	ACCREDITO HEALTH INC		COM	23.833900	18MAR03	24MAR03	3	LEHMAN BROTHERS INC	USD/DTC	.05
	300.000							15.00	0.00	7,165.17
	NIG2									
	13,500.000			18.232300	05MAY03	08MAY03	RAYMOND JAMES AND AS	USD/DTC	.05	
	NIF3						675.00	0.00	246,811.05	
	2,300.000			18.381100	09MAY03	14MAY03	KNIGHT SECURITIES	USD/DTC	.05	
	NIF3						115.00	0.00	42,391.53	
	100.000			18.833700	12MAY03	15MAY03	LEHMAN BROTHERS INC	USD/DTC	.05	
	NIG2						5.00	0.00	1,888.37	
	2,500.000			19.045400	22MAY03	28MAY03	KNIGHT SECURITIES	USD/DTC	.05	
	NIF3						125.00	0.00	47,738.50	
	2,500.000			20.000000	28MAY03	05JUN03	3	RAYMOND JAMES AND AS	USD/DTC	.05
	NIF3						125.00	0.00	50,125.00	
	4,600.000			20.443700	29MAY03	03JUN03	CANTOR FITZGERALD +	USD/DTC	.05	
	NIF3						230.00	0.00	94,271.02	
	9,400.000			24.577200	31JUL03	05AUG03	CORRESPONDENT SERVIC	USD/DTC	.01	
	NIF3						117.50	0.00	231,143.18	
	3,300.000			23.740900	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02	
	NIF4						66.00	0.00	78,410.97	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

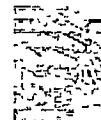
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	COMMISSNS	COMMISSNS	BASE	NET COST
			BASE	BASE	BASE		BASE

EQUITY

** US DOLLAR ** (CONTINUED)

00437Y104	ACCREDITO HEALTH INC	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
2,100.000	NIF4	23.750000	0.00	42.00		0.00	49,917.00
600.000	NIF4	23.800000	0.00	0.00	STATE STREET BROKERA	USD/DTC	14,280.00
1,500.000	NIF4	24.481300	0.00	30.00	STATE STREET BROKERA	USD/DTC	36,751.95
1,700.000	NIF4	24.221200	0.00	34.00	STATE STREET BROKERA	USD/DTC	41,210.04
9,200.000	NIF8	23.300000	0.00	0.00	ASSET TRANSFER AT MA	USD/DTC	214,360.00
— ASSET TOTALS —			0.00	1,604.50		0.00	1,167,512.33
54,100.000							

004930202	ACTIVISION INC NEW	19MAR03	24MAR03		CIBC WORLD MARKETS C	USD/DTC	.05
300.000	NIG2	14.853500	0.00	15.00		0.00	4,471.05
100.000	NIG2	15.969600	0.00	5.00	UBS HARBURG LLC	USD/DTC	1,601.96
400.000	NIG2	11.750000	0.00	20.00	UBS HARBURG LLC	USD/DTC	4,720.00



STATE STREET

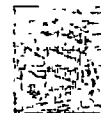
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	COMMISSNS	COMMISSNS	BASE	NET COST
			BASE	BASE	BASE		BASE

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —			0.00	40.00		0.00	10,793.01
800.000							
00651F108	ADAPTEC INC	07JUL03	14JUL03	4	SPEAR, LEEDS & KELLO	USD/DTC	.04
6,600.000	NIF3	7.378900	0.00	264.00		0.00	48,964.74
1,800.000	NIF3	7.491700	0.00	72.00	SPEAR, LEEDS & KELLO	USD/DTC	13,557.06
9,300.000	NIF3	7.556400	0.00	372.00	SPEAR, LEEDS & KELLO	USD/DTC	70,646.52
9,100.000	NIF3	7.390200	0.00	364.00	MEEDEN + CO.	USD/DTC	67,614.82
5,200.000	NIF3	7.066000	0.00	208.00	NATIONAL FINANCIAL S	USD/DTC	36,951.20
11,400.000	NIF3	7.053400	0.00	456.00	SCOTT & STRINGELLO	USD/DTC	80,864.76
18,700.000	NIF3	6.670600	0.00	748.00	SMITH, MOORE + CO	USD/DTC	125,488.22
19,200.000	NIF3	6.321000	0.00	240.00	CORRESPONDENT SERVIC	USD/DTC	121,603.20



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	81,300.000			0.00		2,724.00	0.00	565,690.52
006754105	ADECCO S A		SPONSORED ADR	29APR03	02MAY03	DEUTSCHE BANK SECURI	USD/DTC	.05
	700.000		9.243600		0.00	35.00	0.00	6,505.52
	8,600.000		9.620000	30APR03	05MAY03	DEUTSCHE BANK SECURI	USD/DTC	.05
	NIG8				0.00	430.00	0.00	83,162.00
	1,000.000		11.000000	10JUN03	18JUN03	E TRADE SECURITIES,	USD/DTC	.03
	NIG8				0.00	30.00	0.00	11,030.00
	5,000.000		11.120000	11JUN03	19JUN03	CREDIT SUISSE FIRST	USD/DTC	.05
	NIG8				0.00	250.00	0.00	55,850.00
-- ASSET TOTALS --				0.00		745.00	0.00	156,547.52
007525108	ADVANCED DIGITAL INFORMATION COM			23APR03	28APR03	ROCKHOUSE SECURITIES	USD/DTC	.04
	2,200.000		7.493900		0.00	88.00	0.00	16,574.58
	8,900.000		7.588200	24APR03	29APR03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	356.00	0.00	67,890.98
	1,300.000		7.288300	28APR03	01MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	52.00	0.00	9,526.79



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	43,600.000			0.00		1,456.50	0.00	347,990.40
007525108	ADVANCED DIGITAL INFORMATION COM			29APR03	02MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	2,700.000		7.762700		0.00	40.50	0.00	20,999.79
	9,000.000		7.867000	29APR03	02MAY03	BEAR STEARNS SECURIT	USD/DTC	.04
	NIF3				0.00	360.00	0.00	71,163.00
	4,300.000		8.040400	30APR03	05MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	172.00	0.00	34,745.72
	4,500.000		8.048100	01MAY03	06MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	180.00	0.00	36,396.45
	4,800.000		8.073400	02MAY03	07MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	72.00	0.00	38,824.32
	2,900.000		8.448300	13MAY03	16MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	43.50	0.00	24,543.57
	2,000.000		8.493800	13MAY03	16MAY03	BEAR STEARNS SECURIT	USD/DTC	.04
	NIF3				0.00	80.00	0.00	17,067.60
	1,000.000		10.245100	03JUN03	06JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	12.50	0.00	10,257.60
-- ASSET TOTALS --				0.00		1,456.50	0.00	347,990.40
007865108	AEROPOSTALE		COM	19MAR03	24MAR03	CIBC WORLD MARKETS C	USD/DTC	.05
	100.000		13.550000		0.00	5.00	0.00	1,360.00
	NIG2							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
007865108	AEROPOSTALE 200.000 NIG2	COM	13.498900	25MAR03	28MAR03 0.00		WEDBUSH MORGAN SECUR	USD/DTC 10.00 0.00	2,709.78 .05
--- ASSET TOTALS ---									
	300.000				0.00		15.00	0.00	4,069.78
008190100	AFFILIATED COMPUTER SVCS INC 4,500.000 NIF2	CL A	47.201800	16JUN03	19JUN03 0.00		INVESTMENT TECHNOLOG	USD/DTC 90.00 0.00	212,498.10 .02
	4,000.000 NIF2		44.299800	08AUG03	14AUG03 0.00	1	BURNHAM SECURITIES	USD/DTC 200.00 0.00	177,399.20 .05
--- ASSET TOTALS ---									
	8,500.000				0.00		290.00	0.00	389,897.30
008252108	AFFILIATED MANAGERS GROUP INC 5,300.000 NIF4	COM	42.241100	18MAR03	21MAR03 0.00		SANFORD C BERNSTEIN	USD/DTC 265.00 0.00	224,142.83 .05
	1,000.000 NIF4		62.440000	25JUN03	30JUN03 0.00		BEAR STEARNS SECURIT	USD/DTC 20.00 0.00	62,460.00 .02
--- ASSET TOTALS ---									
	6,300.000				0.00		285.00	0.00	286,602.83
01853E204	ALLIANCE ATLANTIS COMM INC 200.000 NIF4	CL B NON VTG SHS	15.540000	19AUG03	22AUG03 0.00		STATE STREET BROKERA	USD/DTC 4.00 0.00	3,112.00 .02

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
01853E204	ALLIANCE ATLANTIS COMM INC 19,900.000 NIF4	CL B NON VTG SHS	15.525000	20AUG03	25AUG03 0.00		STATE STREET BROKERA	USD/DTC 398.00 0.00	309,345.50 .02
	11,000.000 NIF4		15.680000	21AUG03	26AUG03 0.00		STATE STREET BROKERA	USD/DTC 220.00 0.00	172,700.00 .02
	29,000.000 NIF4		15.843900	22AUG03	27AUG03 0.00		STATE STREET BROKERA	USD/DTC 580.00 0.00	460,053.10 .02
	60,100.000 NIF8		16.100000	27AUG03	27AUG03 0.00		ASSET TRANSFER AT MA	USD/DTC 0.00 0.00	967,610.00 .02
--- ASSET TOTALS ---									
	120,200.000				0.00		1,202.00	0.00	1,912,820.60
01859P609	ALLIANCE GAMING CORP 15,900.000 NIF3	COM NEW	15.214000	16APR03	22APR03 0.00		WELLS FARGO SECURITI	USD/DTC 795.00 0.00	242,697.60 .05
	5,500.000 NIF3		14.599300	17APR03	23APR03 0.00		BNY BROKERAGE INC	USD/DTC 275.00 0.00	80,571.15 .05
	1,900.000 NIF3		20.450000	07AUG03	12AUG03 0.00		FIRST ANALYSIS SECUR	USD/DTC 95.00 0.00	38,950.00 .05
--- ASSET TOTALS ---									
	23,300.000				0.00		1,165.00	0.00	362,218.75
020813101	ALPHARMA INC 2,900.000 NIF3	CL A	19.844900	24JUL03	29JUL03 0.00		ROCKHOUSE SECURITIES	USD/DTC 145.00 0.00	57,695.21 .05

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

020813101	ALPHARMA INC		CL A	24JUL03	30JUL03	1	HUNTLEIGH SECURITIES	USD/DTC	.05
2,100.000	NIF3		19.633700		0.00		105.00	0.00	41,335.77
1,000.000	NIF3		19.459200	25JUL03	30JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		50.00	0.00	19,509.20
3,200.000	NIF3		19.470100	28JUL03	31JUL03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		160.00	0.00	62,464.32
3,500.000	NIF3		19.745100	29JUL03	01AUG03		MEDBUSH MORGAN SECUR	USD/DTC	.05
					0.00		175.00	0.00	69,282.85
5,000.000	NIF3		19.836800	31JUL03	05AUG03		MEDBUSH MORGAN SECUR	USD/DTC	.05
					0.00		250.00	0.00	99,434.00
1,100.000	NIF3		18.276800	07AUG03	12AUG03		G G E T LLC	USD/DTC	.05
					0.00		55.00	0.00	20,159.48
-- ASSET TOTALS --					0.00		940.00	0.00	369,880.83
02744M108	AMERICAN MED SYS HLDGS		COM	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
16,400.000	NIF4		20.898300		0.00		328.00	0.00	343,060.12
4,300.000	NIF4		20.794900	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		86.00	0.00	89,504.07



ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

02744M108	AMERICAN MED SYS HLDGS		COM	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
3,000.000	NIF4		20.776300		0.00		0.00	0.00	62,328.90
13,900.000	NIF4		21.013200	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		278.00	0.00	292,361.48
6,700.000	NIF4		21.178500	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		134.00	0.00	142,029.95
44,300.000	NIF8		20.830000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
					0.00		0.00	0.00	922,769.00
-- ASSET TOTALS --					0.00		826.00	0.00	1,852,053.52
03073T102	AMERIGROUP CORP		COM	21MAY03	27MAY03		MORGAN STANLEY CO IN	USD/DTC	.05
100.000	NIG2		33.550100		0.00		5.00	0.00	3,360.01
03232P405	AMSURG CORP		COM	19AUG03	25AUG03	3	STATE STREET BROKERA	USD/DTC	.02
3,400.000	NIF4		30.093800		0.00		68.00	0.00	102,386.92
1,700.000	NIF4		29.886500	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		34.00	0.00	50,841.05
1,100.000	NIF4		29.842700	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		0.00	0.00	32,826.97



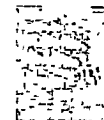
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

03232P405	AMSURG CORP	COM	30.027400	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
2,300.000	NIF4				0.00		46.00	0.00	69,109.02
1,000.000	NIF4		29.869100	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		20.00	0.00	29,889.10
9,500.000	NIF8		29.740000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
					0.00		0.00	0.00	282,530.00
— ASSET TOTALS —					0.00		168.00	0.00	567,583.06
19,000.000									
032511107	ANADARKO PETE CORP	COM	45.352200	15APR03	21APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
700.000	NIF6				0.00		17.50	0.00	31,764.04
1,300.000	NIF6		45.781400	17APR03	23APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
					0.00		32.50	0.00	59,548.32
1,300.000	NIF6		46.018100	21APR03	24APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
					0.00		32.50	0.00	59,856.03
1,300.000	NIF6		45.918400	25APR03	30APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
					0.00		32.50	0.00	59,726.42
800.000	NIF6		45.117500	29APR03	02MAY03		B-TRADE SERVICES LLC	USD/DTC	.02
					0.00		14.40	0.00	36,108.40



STATE STREET

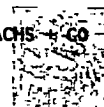
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

032511107	ANADARKO PETE CORP	COM	44.575000	30APR03	05MAY03		B-TRADE SERVICES LLC	USD/DTC	.02
400.000	NIF6				0.00		7.20	0.00	17,837.20
400.000	NIF6		44.910800	06MAY03	09MAY03		B-TRADE SERVICES LLC	USD/DTC	.02
					0.00		7.20	0.00	17,971.52
100.000	NIF6		46.170000	12MAY03	15MAY03		LIQUIDNET INC	USD/DTC	.02
					0.00		2.00	0.00	4,619.00
500.000	NIF6		48.640500	04JUN03	09JUN03		CITIGROUP GLOBAL MAR	USD/DTC	.03
					0.00		12.50	0.00	24,332.75
— ASSET TOTALS —					0.00		158.30	0.00	311,763.68
6,800.000									
034553107	ANDRX CORP DEL	ANDRX GROUP COM	8.370600	05MAR03	10MAR03		SMITH, MOORE + CO	USD/DTC	.04
9,100.000	NIF3				0.00		364.00	0.00	76,536.46
1,800.000	NIF3		7.992500	06MAR03	11MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		27.00	0.00	14,413.50
— ASSET TOTALS —					0.00		391.00	0.00	90,949.96
10,900.000									
037411105	APACHE CORP	COM	65.450000	30JUN03	03JUL03		INVESTMENT TECHNOLOG	USD/DTC	.02
900.000	NIF2				0.00		18.00	0.00	58,923.00
1,400.000	NIF4		25.095000	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
					0.00		28.00	0.00	35,161.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

03822M109	APPLIED MICRO CIRCUITS CORP		CDT COM	03APR03	08APR03		NATIONAL FINANCIAL S	USD/DTC	.03
9,300.000	NIF3		3.547000		0.00	279.00		0.00	33,266.10
2,400.000	NIF3		3.350000	09APR03	14APR03	72.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	8,112.00
2,300.000	NIF3		3.404000	10APR03	15APR03	69.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	7,898.20
4,400.000	NIF3		3.350000	11APR03	16APR03	132.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	14,872.00
9,500.000	NIF3		3.799200	25APR03	30APR03	285.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	36,377.40
— ASSET TOTALS —					0.00		837.00	0.00	100,525.70
27,900.000									
038222105	APPLIED MATERIALS INC		COM	06MAR03	11MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
17,500.000	NIF1		12.058700		0.00	350.00		0.00	211,377.25
3,600.000	NIF2		15.510000	16JUN03	19JUN03	72.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.00	55,908.00
— ASSET TOTALS —					0.00		422.00	0.00	267,285.25
21,100.000									
038237103	APPLIED SIGNAL TECHNOLOGY INC		COM	05MAR03	10MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,200.000	NIF3		13.019600		0.00	18.00		0.00	15,641.52

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

038237103	APPLIED SIGNAL TECHNOLOGY INC		COM	12MAR03	17MAR03		ROTH CAPITAL PARTNER	USD/DTC	.05
900.000	NIF3		12.500000		0.00	45.00		0.00	11,295.00
1,900.000	NIF3		13.276900	14MAR03	19MAR03	28.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	25,254.61
1,500.000	NIF3		13.877800	28MAR03	02APR03	22.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	20,839.20
800.000	NIF3		13.200000	10APR03	15APR03	12.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	10,572.00
1,700.000	NIF3		13.200000	10APR03	15APR03	34.00	STATE STREET BROKERA	USD/DTC	.02
					0.00			0.00	22,474.00
1,500.000	NIF3		13.400000	21APR03	24APR03	75.00	ROTH CAPITAL PARTNER	USD/DTC	.05
					0.00			0.00	20,175.00
4,000.000	NIF3		12.184600	06MAY03	09MAY03	60.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	48,798.40
4,200.000	NIF3		12.100000	06MAY03	09MAY03	210.00	ROTH CAPITAL PARTNER	USD/DTC	.05
					0.00			0.00	51,030.00
1,300.000	NIF3		12.000100	06MAY03	09MAY03	19.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	15,619.63

STATE STREET

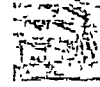
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
038237103	APPLIED SIGNAL TECHNOLOGY INC COM			06MAY03			CORRESPONDENT SERVIC	USD/DTC	.02
4,000.000	NIF3		12.184600		0.00	60.00		0.00	48,798.40
-4,000.000	NIF3		12.184600	06MAY03	CANCEL	-60.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	-48,798.40
1,600.000	NIF3		12.000000	07MAY03	12MAY03	80.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	19,280.00
2,300.000	NIF3		12.147300	07MAY03	12MAY03	34.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	27,973.29
3,763.000	NIF3		11.653800	19MAY03	22MAY03	56.45	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	43,909.70
800.000	NIF3		12.150000	20MAY03	23MAY03	40.00	CANTOR FITZGERALD +	USD/DTC	.05
					0.00			0.00	9,760.00
700.000	NIF3		15.450000	03JUN03	09JUN03	35.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	10,850.00
4,200.000	NIF3		15.815800	09JUN03	12JUN03	210.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	66,636.36
6,700.000	NIF3		17.019200	20JUN03	25JUN03	335.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	114,363.64



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
038237103	APPLIED SIGNAL TECHNOLOGY INC COM			23JUN03	26JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
2,200.000	NIF3		16.803500		0.00	27.50		0.00	36,995.20
3,800.000	NIF3		16.479000	25JUN03	30JUN03	190.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	62,810.20
2,300.000	NIF3		16.738800	26JUN03	01JUL03	115.00	SCOTT & STRINGFELLO	USD/DTC	.05
					0.00			0.00	38,614.24
5,900.000	NIF3		16.773700	26JUN03	02JUL03	73.75	UBS FINANCIAL SERVIC	USD/DTC	.01
					0.00			0.00	99,038.58
7,300.000	NIF3		16.966200	30JUN03	03JUL03	91.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	123,944.51
3,800.000	NIF3		17.030000	11JUL03	16JUL03	47.50	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	64,761.50
2,400.000	NIF3		17.523200	06AUG03	11AUG03	30.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	42,085.68
5,800.000	NIF3		18.509800	20AUG03	25AUG03	72.50	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	107,429.34
— ASSET TOTALS —					0.00	1,962.95		0.00	1,110,151.60
72,563.000									

040228108	ARGOSY GAMING CORP			10APR03	15APR03		CAPITAL INSTITUTIONAL	USD/DTC	.05
500.000	NIF3		18.413300		0.00	25.00		0.00	9,231.65



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

040228108	ARGOSY GAMING CORP		19.041400	10APR03	15APR03		CANTOR FITZGERALD +	USD/DTC	.05
4,700.000	NIF3				0.00		235.00	0.00	89,729.58
1,700.000	NIF3		18.599600	11APR03	16APR03		BANC/AMERICA SECUR.L	USD/DTC	.05
					0.00		85.00	0.00	31,704.32
6,900.000	NIF3		18.750000	14APR03	17APR03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		345.00	0.00	129,720.00
13,300.000	NIF3		19.436900	23APR03	28APR03		WELLS FARGO SECURITI	USD/DTC	.05
					0.00		665.00	0.00	259,175.77
2,900.000	NIF3		18.650000	25APR03	30APR03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		145.00	0.00	54,230.00
1,000.000	NIF3		18.000000	30MAY03	04JUN03		WELLS FARGO SECURITI	USD/DTC	.05
					0.00		50.00	0.00	18,050.00
4,500.000	NIF3		18.441100	02JUN03	05JUN03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		225.00	0.00	83,209.95
2,800.000	NIF3		17.900000	03JUN03	06JUN03		WELLS FARGO SECURITI	USD/DTC	.05
					0.00		140.00	0.00	50,260.00
-- ASSET TOTALS --					0.00		1,915.00	0.00	725,311.27
38,300.000									

040790107	ARKANSAS BEST CORP	COM	23.119100	11MAR03	14MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
2,400.000	NIF3				0.00		36.00	0.00	55,521.84

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

040790107	ARKANSAS BEST CORP	COM	24.620700	14MAR03	19MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,100.000	NIF3				0.00		16.50	0.00	27,099.27
-- ASSET TOTALS --					0.00		52.50	0.00	82,621.11
3,500.000									

042260109	ARMOR HLDGS INC	COM	12.875800	02JUL03	08JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
3,000.000	NIF3				0.00		37.50	0.00	38,664.90
5,000.000	NIF3		14.386100	23JUL03	28JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		62.50	0.00	71,993.00
7,800.000	NIF3		14.135200	23JUL03	28JUL03		WILLIAM SMITH SECURI	USD/DTC	.05
					0.00		390.00	0.00	110,644.56
2,000.000	NIF3		14.230000	25JUL03	30JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		25.00	0.00	28,485.00
2,400.000	NIF3		14.494800	04AUG03	07AUG03		WILLIAM SMITH SECURI	USD/DTC	.05
					0.00		120.00	0.00	34,907.52
4,300.000	NIF3		14.730400	07AUG03	12AUG03		WILLIAM SMITH SECURI	USD/DTC	.05
					0.00		215.00	0.00	63,555.72
800.000	NIF3		15.000000	12AUG03	15AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		10.00	0.00	12,010.00

STATE STREET

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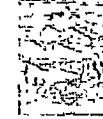
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

042260109	ARMOR HLDGS INC	COM	14.802400	12AUG03	15AUG03		WILLIAM SMITH SECURI	USD/DTC	.05
1,000.000	NIF3				0.00		50.00	0.00	14,852.40
1,100.000	NIF3		15.072700	13AUG03	18AUG03		CAPITAL INSTITUTIONA	USD/DTC	.05
					0.00		55.00	0.00	16,634.97
2,500.000	NIF3		15.073000	14AUG03	19AUG03		CAPITAL INSTITUTIONA	USD/DTC	.05
					0.00		125.00	0.00	37,807.50
4,900.000	NIF3		14.968800	19AUG03	22AUG03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		245.00	0.00	73,592.12
1,100.000	NIF3		14.539400	26AUG03	29AUG03		WILLIAM SMITH SECURI	USD/DTC	.05
					0.00		55.00	0.00	16,048.34
400.000	NIF3		14.562500	27AUG03	OPEN		WILLIAM SMITH SECURI	USD/DTC	.05
					0.00		20.00	0.00	5,845.00
— ASSET TOTALS —					0.00		1,410.00	0.00	525,041.03
36,300.000									

046220109	ASTA FDG INC	COM	19.900000	20MAY03	23MAY03		BREAN MURRAY	USD/DTC	.05
1,400.000	NIF3				0.00		70.00	0.00	27,930.00
13,900.000	NIF3		20.750000	27JUN03	02JUL03		BREAN MURRAY	USD/DTC	.05
					0.00		0.00	0.00	288,425.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

046220109	ASTA FDG INC	COM	21.488000	27JUN03	03JUL03	1	CORRESPONDENT SERVIC	USD/DTC	.01
2,400.000	NIF3				0.00		30.00	0.00	51,601.20
800.000	NIF3		25.634000	18AUG03	21AUG03		BREAN MURRAY	USD/DTC	.05
					0.00		40.00	0.00	20,547.20
2,800.000	NIF3		26.819300	26AUG03	29AUG03		BREAN MURRAY	USD/DTC	.05
					0.00		140.00	0.00	75,234.04
— ASSET TOTALS —					0.00		280.00	0.00	463,737.44
21,300.000									

048396105	ATLANTIC COAST AIRLINES HLDGS	COM	9.731600	02JUL03	08JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
15,200.000	NIF3				0.00		190.00	0.00	148,110.32
5,500.000	NIF3		10.112400	07JUL03	10JUL03		SMITH, MOORE + CO	USD/DTC	.05
					0.00		275.00	0.00	55,893.20
2,000.000	NIF3		10.348800	08JUL03	11JUL03		SMITH, MOORE + CO	USD/DTC	.05
					0.00		100.00	0.00	20,797.60
4,500.000	NIF3		9.913300	10JUL03	15JUL03		SMITH, MOORE + CO	USD/DTC	.04
					0.00		180.00	0.00	44,789.85
12,500.000	NIF3		7.089500	29JUL03	01AUG03		SMITH, MOORE + CO	USD/DTC	.04
					0.00		500.00	0.00	89,118.75



STATE STREET

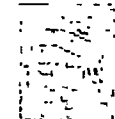
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —								
	39,700.000			0.00		1,245.00	0.00	358,709.72
049560105	ATMOS ENERGY CORP	COM	21.448100	18MAR03	21MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	4,600.000					69.00	0.00	98,730.26
	NIF3							
	400.000		21.359500	24MAR03	27MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					6.00	0.00	8,549.80
	600.000		21.497100	25MAR03	28MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					9.00	0.00	12,907.26
— ASSET TOTALS —				0.00		84.00	0.00	120,187.32
	5,600.000							
053332102	AUTOZONE INC	COM	80.058500	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	2,600.000					52.00	0.00	208,204.10
	NIF2							
053561106	AVENTIS	SPONSORED ADR	55.140000	10JUN03	16JUN03	3 TIR SECURITIES INC	USD/DTC	.03
	200.000					6.00	0.00	11,034.00
	NIG8							
053611109	AVERY DENNISON CORP	COM	56.260000	13MAR03	18MAR03	BNY BROKERAGE INC	USD/DTC	.05
	3,200.000					160.00	0.00	180,192.00
	NIF2							
05379B107	AVISTA CORP	COM	13.495000	27MAY03	30MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	400.000					6.00	0.00	5,404.00
	NIF3							



STATE STREET

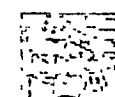
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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —				0.00		521.00	0.00	152,224.15
	10,700.000							
05379B107	AVISTA CORP	COM	14.000000	26JUN03	01JUL03	SPEAR, LEEDS & KELLO	USD/DTC	.05
	3,400.000					170.00	0.00	47,770.00
	NIF3							
	2,600.000		13.984900	27JUN03	02JUL03	SPEAR, LEEDS & KELLO	USD/DTC	.05
	NIF3					130.00	0.00	36,490.74
	4,300.000		14.498700	29JUL03	01AUG03	BNY BROKERAGE INC	USD/DTC	.05
	NIF3					215.00	0.00	62,559.41
— ASSET TOTALS —								
	10,700.000							
053893103	AVOCENT CORP	COM	27.150000	12MAR03	17MAR03	GOLDMAN SACHS + CO	USD/DTC	.05
	800.000					40.00	0.00	21,760.00
	NIF4							
	7,700.000		29.031400	13MAR03	18MAR03	BAIRD, ROBERT W., &	USD/DTC	.05
	NIF4					385.00	0.00	223,926.78
	1,500.000		29.374200	13MAR03	18MAR03	BEAR STEARNS SECURIT	USD/DTC	.05
	NIF4					75.00	0.00	44,136.30
	6,300.000		26.663600	14MAR03	19MAR03	BAIRD, ROBERT W., &	USD/DTC	.05
	NIF4					315.00	0.00	168,295.68
	1,900.000		27.446600	14MAR03	19MAR03	BAIRD, ROBERT W., &	USD/DTC	.05
	NIF4					95.00	0.00	52,243.54



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
053893103	AVOCENT CORP			14MAR03	19MAR03		BEAR STEARNS SECURIT	USD/DTC	.05
1,200.000	NIF4		26.414200		0.00		60.00	0.00	31,757.04
1,800.000	NIF4		30.868200	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
					0.00		36.00	0.00	55,598.76
7,300.000	NIF4		29.000000	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		146.00	0.00	211,846.00
28,500.000	NIF8		29.040000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
					0.00		0.00	0.00	827,640.00
— ASSET TOTALS —					0.00		1,152.00	0.00	1,637,204.10
054536107	AXA SA			10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
500.000	NIG8		15.995000		0.00		15.00	0.00	8,012.50
054540109	AXCELIS TECHNOLOGIES INC			05MAY03	08MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
3,500.000	NIF3		5.748200		0.00		52.50	0.00	20,171.20
9,000.000	NIF3		5.708300	05MAY03	08MAY03		MONNESS, CRESPI, HARDT	USD/DTC	.04
					0.00		360.00	0.00	51,734.70
9,000.000	NIF3		5.708300	05MAY03	0.00		MONNESS, CRESPI, HARDT	USD/DTC	.04
							360.00	0.00	51,734.70

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
054540109	AXCELIS TECHNOLOGIES INC			05MAY03	CANCEL		MONNESS, CRESPI, HARDT	USD/DTC	.04
-9,000.000	NIF3		5.708300		0.00		-360.00	0.00	-51,734.70
11,200.000	NIF3		5.680600	06MAY03	09MAY03		SMITH, MOORE + CO	USD/DTC	.04
					0.00		448.00	0.00	64,070.72
2,700.000	NIF3		5.244900	08MAY03	13MAY03		WELLS FARGO SECURITI	USD/DTC	.04
					0.00		108.00	0.00	14,269.23
2,800.000	NIF3		4.949800	15MAY03	20MAY03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		84.00	0.00	13,943.44
600.000	NIF3		4.306900	19MAY03	22MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		9.00	0.00	2,593.14
1,200.000	NIF3		4.570000	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		18.00	0.00	5,502.00
— ASSET TOTALS —					0.00		1,079.50	0.00	172,284.43
055472104	BISYS GROUP INC			30JUN03	03JUL03		MERRILL LYNCH PIERCE	USD/DTC	.05
200.000	NIG2		18.350000		0.00		10.00	0.00	3,680.00
055622104	BP PLC			10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
200.000	NIG8		42.980000		0.00		6.00	0.00	8,602.00
073325102	BEA SYS INC			13MAR03	18MAR03		CANTOR FITZGERALD	USD/DTC	.04
7,300.000	NIF2		10.929900		0.00		292.00	0.00	80,080.27

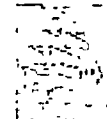
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

073325102	BEA SYS INC	COM	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
7,400.000		10.576200		0.00		148.00	0.00	78,411.88
NIF2								
-- ASSET TOTALS --								
14,700.000				0.00		440.00	0.00	158,492.15
079860102	BELLSOUTH CORP	COM	16JUN03	19JUN03		STANDARD + POORS SEC	USD/DTC	.05
8,900.000		26.960000		0.00		445.00	0.00	240,389.00
NIF2								
5,600.000		25.709700	08AUG03	13AUG03		STANDARD + POORS SEC	USD/DTC	.05
NIF2				0.00		280.00	0.00	144,254.32
-- ASSET TOTALS --								
14,500.000				0.00		725.00	0.00	384,643.32
085789105	BERRY PETE CO	CL A	11JUN03	16JUN03		FIRST ALBANY CORP.	USD/DTC	.05
1,100.000		17.211400		0.00		55.00	0.00	18,987.54
NIF3								
900.000		17.382300	12JUN03	17JUN03		FIRST ALBANY CORP.	USD/DTC	.05
NIF3				0.00		45.00	0.00	15,689.07
2,200.000		17.397700	13JUN03	18JUN03		FIRST ALBANY CORP.	USD/DTC	.05
NIF3				0.00		110.00	0.00	38,384.94
900.000		17.265800	16JUN03	19JUN03		FIRST ALBANY CORP.	USD/DTC	.05
NIF3				0.00		45.00	0.00	15,584.22



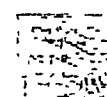
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

085789105	BERRY PETE CO	CL A	19JUN03	24JUN03		FIRST ALBANY CORP.	USD/DTC	.05
700.000		17.300000		0.00		35.00	0.00	12,145.00
NIF3								
1,300.000		17.232200	23JUN03	26JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		16.25	0.00	22,418.11
600.000		17.429200	25JUN03	30JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		7.50	0.00	10,465.02
2,000.000		17.602900	27JUN03	02JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		25.00	0.00	35,230.80
500.000		17.811500	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		6.25	0.00	8,912.00
800.000		17.763800	15JUL03	18JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		10.00	0.00	14,221.04
1,300.000		17.725000	15JUL03	18JUL03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00		26.00	0.00	23,068.50
1,000.000		17.707800	16JUL03	21JUL03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00		20.00	0.00	17,727.80
1,200.000		17.386000	25JUL03	30JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00		60.00	0.00	20,923.20



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
						BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
	14,500.000			0.00		461.00		0.00	253,757.24
097023105	BOEING CO		COM	27.330000	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	100.000					0.00	2.00	0.00	2,735.00
	NIF2								
	16,700.000			32.183700	08AUG03	13AUG03	SANFORD C BERNSTEIN	USD/DTC	.05
	NIF2					0.00	835.00	0.00	538,302.79
	1,800.000			32.489100	11AUG03	14AUG03	JANNEY MONTGOMERY, S	USD/DTC	.05
	NIF2					0.00	90.00	0.00	58,570.38
— ASSET TOTALS —									
	18,600.000			0.00		927.00		0.00	599,608.17
099849101	BORLAND SOFTWARE CORP		COM	10.172100	25JUN03	30JUN03	BEAR STEARNS SECURIT	USD/DTC	.02
	3,200.000					0.00	64.00	0.00	32,614.72
	NIF4								
	12,000.000			11.026000	10JUL03	15JUL03	SANFORD C BERNSTEIN	USD/DTC	.04
	NIF4					0.00	480.00	0.00	132,792.00
	4,600.000			10.577500	11JUL03	16JUL03	SANFORD C BERNSTEIN	USD/DTC	.04
	NIF4					0.00	184.00	0.00	48,840.50
	47,600.000			9.350000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.04
	NIF8					0.00	0.00	0.00	445,060.00



STATE STREET

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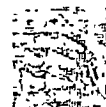
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST
						BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

099849101	BORLAND SOFTWARE CORP		COM	9.268000	27AUG03	OPEN	MERRILL LYNCH PIERCE	USD/DTC	.05
	5,700.000					0.00	285.00	0.00	53,112.60
	NIF8								
	5,800.000			9.444500	29AUG03	OPEN	UBS WARBURG LLC	USD/DTC	.05
	NIF8					0.00	290.00	0.00	55,068.10
— ASSET TOTALS —									
	78,900.000			0.00		1,303.00		0.00	767,487.92
101137107	BOSTON SCIENTIFIC CORP		COM	64.300400	08AUG03	13AUG03	BNY BROKERAGE INC	USD/DTC	.05
	5,400.000					0.00	270.00	0.00	347,492.16
	NIF2								
	1,300.000			64.508300	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2					0.00	26.00	0.00	83,886.79
— ASSET TOTALS —									
	6,700.000			0.00		296.00		0.00	431,378.95
103304101	BOYD GAMING CORP		COM	14.707900	05MAY03	08MAY03	FULCRUM GLOBAL PARTN	USD/DTC	.05
	3,600.000					0.00	180.00	0.00	53,128.44
	NIF3								
	3,400.000			14.500000	13MAY03	16MAY03	FULCRUM GLOBAL PARTN	USD/DTC	.05
	NIF3					0.00	170.00	0.00	49,470.00
	3,600.000			14.375000	14MAY03	19MAY03	FULCRUM GLOBAL PARTN	USD/DTC	.05
	NIF3					0.00	180.00	0.00	51,930.00



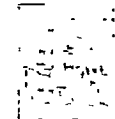
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
103304101	BOYD GAMING CORP	COM	14.000000	15MAY03 20MAY03	FULCRUM GLOBAL PARTN	USD/DTC	.05
	800.000				40.00	0.00	11,240.00
	NIF3						
	500.000		15.000000	06AUG03 11AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				6.25	0.00	7,506.25
-- ASSET TOTALS --				0.00	576.25	0.00	173,274.69
	11,900.000						
103430104	BOYKIN LODGING CO	COM	7.924900	09JUN03 12JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	2,900.000				116.00	0.00	23,098.21
	NIF3						
	7,900.000		7.985300	10JUN03 13JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				316.00	0.00	63,399.87
	6,300.000		7.998800	13JUN03 18JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				252.00	0.00	50,644.44
	1,000.000		7.981500	16JUN03 19JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				40.00	0.00	8,021.50
	2,800.000		7.992500	17JUN03 20JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				112.00	0.00	22,491.00
	3,100.000		7.994500	18JUN03 23JUN03	CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				124.00	0.00	24,906.95



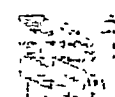
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST

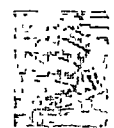
EQUITY

		**	US DOLLAR	**	(CONTINUED)		
103430104	BOYKIN LODGING CO	COM	7.978000	19JUN03 24JUN03	FAHNESTOCK & COMPANY	USD/DTC	.04
	2,800.000				112.00	0.00	22,450.40
	NIF3						
	2,400.000		7.999700	20JUN03 25JUN03	FAHNESTOCK & COMPANY	USD/DTC	.04
	NIF3				96.00	0.00	19,295.28
	800.000		7.750000	25JUN03 30JUN03	FAHNESTOCK & COMPANY	USD/DTC	.04
	NIF3				32.00	0.00	6,232.00
	800.000		7.800000	27JUN03 02JUL03	FAHNESTOCK & COMPANY	USD/DTC	.04
	NIF3				32.00	0.00	6,272.00
	400.000		7.959200	08JUL03 11JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				5.00	0.00	3,188.68
	100.000		7.950000	09JUL03 14JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				1.25	0.00	796.25
	600.000		7.950300	10JUL03 15JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				7.50	0.00	4,777.68
	400.000		7.910000	14JUL03 17JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				5.00	0.00	3,169.00
	3,100.000		7.969900	15JUL03 18JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				38.75	0.00	24,745.44



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
103430104	BOYKIN LODGING CO	COM	7.896300	31JUL03	05AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	900.000				0.00		11.25	0.00	7,117.92
	NIF3								
	500.000		7.600000	05AUG03	08AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		6.25	0.00	3,806.25
	1,300.000		7.593800	06AUG03	11AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		16.25	0.00	9,888.19
	1,600.000		7.542300	08AUG03	13AUG03		CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				0.00		64.00	0.00	12,131.68
	1,800.000		7.545800	11AUG03	14AUG03		CAPITAL INSTITUTIONA	USD/DTC	.04
	NIF3				0.00		72.00	0.00	13,654.44
	1,200.000		7.654600	12AUG03	15AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		15.00	0.00	9,200.52
	300.000		7.570000	13AUG03	18AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		3.75	0.00	2,274.75
	400.000		7.550900	14AUG03	19AUG03		FAHNESTOCK & COMPANY	USD/DTC	.05
	NIF3				0.00		20.00	0.00	3,040.36
	600.000		7.600000	15AUG03	20AUG03		FAHNESTOCK & COMPANY	USD/DTC	.04
	NIF3				0.00		24.00	0.00	4,584.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
— ASSET TOTALS —									
	44,000.000				0.00		1,522.00	0.00	349,186.81
108763103	BRIDGFORD FOODS CORP	COM	7.075000	18MAR03	21MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
	100.000				0.00		1.50	0.00	709.00
	NIF3								
	600.000		7.498300	24MAR03	27MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		9.00	0.00	4,507.98
— ASSET TOTALS —									
	700.000				0.00		10.50	0.00	5,216.98
109696104	BRINKS CO	COM	13.375000	18MAR03	21MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
	2,200.000				0.00		33.00	0.00	29,458.00
	NIF3								
	2,700.000		13.489600	25MAR03	28MAR03		DAVENPORT & CO. OF V	USD/DTC	.05
	NIF3				0.00		135.00	0.00	36,556.92
	3,300.000		13.150300	30APR03	05MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		49.50	0.00	43,445.49
	4,600.000		12.670000	01MAY03	15MAY03	9	DAVENPORT & CO. OF V	USD/DTC	.05
	NIF3				0.00		230.00	0.00	58,512.00
	300.000		12.670000	02MAY03	15MAY03	8	DAVENPORT & CO. OF V	USD/DTC	.05
	NIF3				0.00		15.00	0.00	3,816.00



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

109696104	BRINKS CO	COM	14.830000	17JUN03	20JUN03	PCS SECURITIES INC	USD/DTC	.05
	2,000.000					100.00	0.00	29,760.00
	NIF3							
— ASSET TOTALS —					0.00	562.50	0.00	201,548.41
	15,100.000							
11373M107	BROOKLINE BANCORP INC DEL	COM	12.700000	22APR03	25APR03	KEEFE BRUYETTE + WOO	USD/DTC	.05
	5,600.000					280.00	0.00	71,400.00
	NIF3							
	6,100.000		12.700000	23APR03	28APR03	KEEFE BRUYETTE + WOO	USD/DTC	.05
	NIF3					305.00	0.00	77,775.00
	5,100.000		13.608100	14MAY03	19MAY03	KEEFE BRUYETTE + WOO	USD/DTC	.05
	NIF3					255.00	0.00	69,656.31
— ASSET TOTALS —					0.00	840.00	0.00	218,831.31
	16,800.000							
115660201	BROWN TOM INC	COM NEM	28.469900	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
	1,400.000					28.00	0.00	39,885.86
	NIF4							
12512N105	CDM CORP	COM	40.113600	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	600.000					12.00	0.00	24,080.16
	NIF2							
	5,400.000		41.391800	13MAR03	18MAR03	CREDIT SUISSE FIRST	USD/DTC	.05
	NIF2					270.00	0.00	223,785.72

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

12512N105	CDM CORP	COM	42.155200	16JUN03	19JUN03	BANC/AMERICA SECUR.L	USD/DTC	.05
	11,000.000					550.00	0.00	464,257.20
	NIF2							
— ASSET TOTALS —					0.00	832.00	0.00	712,123.08
	17,000.000							
125137109	CEC ENTMT INC	COM	34.832400	18JUN03	23JUN03	CAPITAL INSTITUTIONA	USD/DTC	.05
	5,700.000					285.00	0.00	198,829.68
	NIF3							
126667104	CV THERAPEUTICS INC	COM	25.450100	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	1,100.000					22.00	0.00	28,017.11
	NIF4							
	500.000		25.604000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4					10.00	0.00	12,812.00
	1,600.000		25.515000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4					0.00	0.00	40,824.00
	3,200.000		24.420000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8					0.00	0.00	78,144.00
— ASSET TOTALS —					0.00	32.00	0.00	159,797.11
	6,400.000							
127190304	CACI INTL INC	CL A	32.394500	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
	1,400.000					28.00	0.00	45,380.30
	NIF4							

STATE STREET

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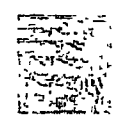
ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST	
EQUITY									
			**	US DOLLAR	**	(CONTINUED)			
127190304 12,700.000 NIF8	CACI INTL INC	CL A	42.800000	27AUG03	27AUG03	0.00	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	543,560.00
— ASSET TOTALS — 14,100.000					0.00	28.00	0.00	588,940.30	
127914109 7,000.000 NIF4	CAL DIVE INTL INC	COM	21.333400	19AUG03	22AUG03	0.00	STATE STREET BROKERA 140.00	USD/DTC 0.00	149,473.80
3,800.000 NIF4			21.538500	20AUG03	25AUG03	0.00	STATE STREET BROKERA 76.00	USD/DTC 0.00	81,922.30
700.000 NIF4			21.530000	20AUG03	25AUG03	0.00	STATE STREET BROKERA 0.00	USD/DTC 0.00	15,071.00
3,900.000 NIF4			22.103800	21AUG03	26AUG03	0.00	STATE STREET BROKERA 78.00	USD/DTC 0.00	86,282.82
3,600.000 NIF4			21.445700	22AUG03	27AUG03	0.00	STATE STREET BROKERA 72.00	USD/DTC 0.00	77,276.52
19,000.000 NIF8			21.100000	27AUG03	27AUG03	0.00	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	400,900.00
— ASSET TOTALS — 38,000.000					0.00	366.00	0.00	810,926.44	
130540109 100.000 NIG2	CALIFORNIA PIZZA KITCHEN INC	COM	19.123800	04JUN03	09JUN03	0.00	MACHOVIA SECURITIES 5.00	USD/DTC 0.00	1,917.38



STATE STREET

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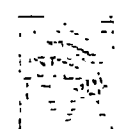
ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST	
EQUITY									
			**	US DOLLAR	**	(CONTINUED)			
130540109 800.000 NIG2	CALIFORNIA PIZZA KITCHEN INC	COM	19.198700	04JUN03	09JUN03	0.00	RAYMOND JAMES AND AS 40.00	USD/DTC 0.00	15,398.96
200.000 NIG2			21.464300	20JUN03	25JUN03	0.00	CIBC WORLD MARKETS C 10.00	USD/DTC 0.00	4,302.86
200.000 NIG2			21.360000	30JUN03	03JUL03	0.00	MERRILL LYNCH PIERCE 10.00	USD/DTC 0.00	4,282.00
100.000 NIG2			16.988200	25JUL03	30JUL03	0.00	RAYMOND JAMES AND AS 5.00	USD/DTC 0.00	1,703.82
600.000 NIF3			17.247200	31JUL03	05AUG03	0.00	ROCKHOUSE SECURITIES 30.00	USD/DTC 0.00	10,378.32
600.000 NIF3			17.463100	05AUG03	08AUG03	0.00	ROCKHOUSE SECURITIES 30.00	USD/DTC 0.00	10,507.86
1,500.000 NIF3			17.500000	06AUG03	11AUG03	0.00	ROCKHOUSE SECURITIES 75.00	USD/DTC 0.00	26,325.00
1,100.000 NIF3			17.418300	11AUG03	14AUG03	0.00	ROCKHOUSE SECURITIES 55.00	USD/DTC 0.00	19,215.13
800.000 NIF3			17.476500	12AUG03	15AUG03	0.00	ROCKHOUSE SECURITIES 40.00	USD/DTC 0.00	14,021.20



STATE STREET

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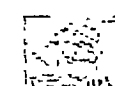
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
13054D109	CALIFORNIA PIZZA KITCHEN INC	COM	17.496400	13AUG03	18AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
	900.000				0.00		45.00	0.00	15,791.76
NIF3									
	700.000		17.344400	14AUG03	19AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3					0.00		35.00	0.00	12,176.08
	100.000		17.445100	18AUG03	21AUG03		RAYMOND JAMES AND AS	USD/DTC	.05
NIG2					0.00		5.00	0.00	1,749.51
	11,700.000		17.621100	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00		234.00	0.00	206,400.87
	2,500.000		17.562300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00		50.00	0.00	43,955.75
	4,400.000		17.570500	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00		0.00	0.00	77,310.20
	11,700.000		17.570000	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00		0.00	0.00	205,569.00
	1,400.000		17.380000	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00		28.00	0.00	24,360.00
	31,700.000		17.400000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
NIF8					0.00		0.00	0.00	551,580.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
--- ASSET TOTALS ---									
	71,100.000				0.00		697.00	0.00	1,246,945.70
14055X102	CAPITALSOURCE INC	COM	14.400000	06AUG03			LEHMAN BROTHERS INC	USD/DTC	25,920.00
	1,800.000				0.00		0.00	0.00	
NIF4									
	-1,800.000		14.400000	06AUG03	CANCEL		LEHMAN BROTHERS INC	USD/DTC	-25,920.00
NIF4					0.00		0.00	0.00	
	1,800.000		14.500000	06AUG03	12AUG03		CREDIT SUISSE FIRST	USD/DTC	26,100.00
NIF4					0.00		0.00	0.00	
	1,800.000		14.400000	06AUG03			CREDIT SUISSE FIRST	USD/DTC	25,920.00
NIF4					0.00		0.00	0.00	
	-1,800.000		14.400000	06AUG03	CANCEL		CREDIT SUISSE FIRST	USD/DTC	-25,920.00
NIF4					0.00		0.00	0.00	
--- ASSET TOTALS ---									
	1,800.000				0.00		0.00	0.00	26,100.00
140992926	CAPITAL GUARDIAN INTL	NON US SMALL	11.412810	14FEB03	CANCEL		CONVERSION NON CASH	USD/OTH	-3,969,611.73
	-347,820.693				0.00		0.00	0.00	
NIG4									
	414,176.921		11.412810	14FEB03			CONVERSION NON CASH	USD/OTH	4,726,922.80
NIG4					0.00		0.00	0.00	



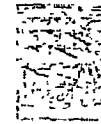
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

140992926	CAPITAL GUARDIAN INTL	14FEB03	CANCEL	0.00	CONVERSION	NON CASH	USD/OTH	-4,726,922.80
-414,176.921	NIG4	11.412810	0.00	0.00	0.00	0.00	0.00	
347,820.693	NIG4	11.412810	0.00	0.00	0.00	0.00	0.00	3,969,611.73
— ASSET TOTALS —								0.00
14149Y108	CARDINAL HEALTH INC	16JUN03	19JUN03	80.00	INVESTMENT	TECHNOLOG	USD/DTC	257,579.60
4,000.000	NIF2	64.374900	0.00	0.00	0.00	0.00	0.00	
14199X919	CAPITAL GUARDIAN	14FEB03	CANCEL	0.00	CONVERSION	NON CASH	USD/OTH	-12,384,273.59
-2,224,378.118	NIG4	5.567521	0.00	0.00	0.00	0.00	0.00	
2,224,378.118	NIG4	5.567521	0.00	0.00	0.00	0.00	0.00	12,384,273.59
2,273,215.327	NIG4	5.567521	0.00	0.00	0.00	0.00	0.00	12,656,175.81
-2,273,215.327	NIG4	5.567521	0.00	0.00	0.00	0.00	0.00	-12,656,175.81
142,276.423	NIG4	3.689999	0.00	0.00	STATE STREET BANK +	USD/BOS	0.00	525,000.00



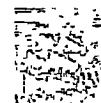
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —								142,276.423
143658300	CARNIVAL CORP	21APR03	21APR03	0.00	MANDATORY EXCHANGE N	USD/DTC	1,627,434.00	
60,000.000	NIF1	27.123900	0.00	0.00	0.00	0.00		
144418100	CARRAMERICA RLTY CORP	24APR03	29APR03	225.00	LEGG MASON WOOD WALK	USD/DTC	119,695.50	
4,500.000	NIF3	26.549000	0.00	0.00	0.00	0.00		
4,500.000	NIF3	26.533400	0.00	0.00	0.00	0.00	119,625.30	
2,400.000	NIF3	26.250000	0.00	0.00	0.00	0.00	63,120.00	
4,700.000	NIF3	27.750000	0.00	0.00	0.00	0.00	130,660.00	
2,400.000	NIF3	26.764800	0.00	0.00	0.00	0.00	64,271.52	
4,400.000	NIF3	27.400000	0.00	0.00	0.00	0.00	120,780.00	
2,800.000	NIF3	27.495400	0.00	0.00	0.00	0.00	77,127.12	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

144418100	CARRAMERICA RLTY CORP	COM	26AUG03	29AUG03		ABEL NOSER CORPORATI	USD/DTC	.05
1,900.000		27.499400		0.00		95.00	0.00	52,343.86
NIF3								
— ASSET TOTALS —				0.00		1,296.00	0.00	747,623.30
27,600.000								
150921104	CELL GENESYS INC	COM	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
4,700.000		10.818000		0.00		94.00	0.00	50,938.60
NIF4								
2,800.000		10.665700	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00		56.00	0.00	29,919.96
5,200.000		10.725000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00		0.00	0.00	55,770.00
12,700.000		11.310000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.04
NIF8				0.00		0.00	0.00	143,637.00
— ASSET TOTALS —				0.00		150.00	0.00	280,265.56
25,400.000								
150926103	CELERITEK INC	COM	21MAY03	27MAY03		SPEAR, LEEDS & KELLO	USD/DTC	.04
4,900.000		7.450000		0.00		196.00	0.00	36,701.00
NIF3								
5,100.000		7.600000	22MAY03	28MAY03		SPEAR, LEEDS & KELLO	USD/DTC	.04
NIF3				0.00		204.00	0.00	38,964.00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

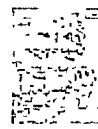
** US DOLLAR ** (CONTINUED)

150926103	CELERITEK INC	COM	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
2,600.000		7.853900		0.00		32.50	0.00	20,452.64
NIF3								
3,000.000		7.889800	11JUN03	16JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		37.50	0.00	23,706.90
1,900.000		7.700600	13JUN03	18JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.04
NIF3				0.00		76.00	0.00	14,707.14
9,100.000		7.938800	16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		113.75	0.00	72,356.83
— ASSET TOTALS —				0.00		659.75	0.00	206,888.51
26,600.000								
151290889	CEMEX S A	SPONSORED ADR NE	07MAY03			STOCK/CASH DIVIDEND	USD/DTC	.81
886.825		396.024931		0.00		0.00	0.00	351,204.81
NIG6								
-886.825		396.024931	07MAY03	CANCEL		STOCK/CASH DIVIDEND	USD/DTC	.81
NIG6				0.00		0.00	0.00	-351,204.81
886.825		17.274794	07MAY03	12JUN03	36	STOCK/CASH DIVIDEND	USD/DTC	.72
NIG6				0.00		0.00	0.00	15,319.72
— ASSET TOTALS —				0.00		0.00	0.00	15,319.72
886.825								
151358101	CENTENE CORP DEL	COM	07AUG03	13AUG03		SG COMEN SECURITIES	USD/DTC	.00
300.000		25.000000		0.00		0.00	0.00	7,500.00
NIG2								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			** US DOLLAR **			(CONTINUED)		
156708109	CEPHALON INC	45.329000	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
2,300.000	NIF4			0.00		46.00	0.00	104,302.70
1,248.000	NIF4	44.721100	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00		24.96	0.00	55,836.89
2,752.000	NIF4	44.814201	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00		0.00	0.00	123,328.68
6,300.000	NIF8	43.430000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
				0.00		0.00	0.00	273,609.00
-- ASSET TOTALS --				0.00		70.96	0.00	557,077.27
12,600.000								
163072101	CHEESECAKE FACTORY	28.295500	12MAR03	17MAR03		INSTINET	USD/DTC	.03
1,400.000	NIF4			0.00		38.50	0.00	39,652.20
1,100.000	NIF4	28.389300	12MAR03	28MAR03	11	U S BANCORP PIPER JA	USD/DTC	.05
				0.00		55.00	0.00	31,283.23
500.000	NIF4	29.536700	13MAR03	18MAR03		U S BANCORP PIPER JA	USD/DTC	.05
				0.00		25.00	0.00	14,793.35
4,700.000	NIF4	32.289900	17MAR03	20MAR03		RBC DAIN RAUSCHER IN	USD/DTC	.05
				0.00		235.00	0.00	151,997.53



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			** US DOLLAR **			(CONTINUED)		
163072101	CHEESECAKE FACTORY	33.530000	26MAR03	31MAR03		U S BANCORP PIPER JA	USD/DTC	.05
3,000.000	NIF4			0.00		150.00	0.00	100,740.00
1,200.000	NIF4	31.217200	22APR03	25APR03		BNY BROKERAGE INC	USD/DTC	.02
				0.00		24.00	0.00	37,484.64
2,000.000	NIF4	30.809600	22APR03	25APR03		JEFFERIES COMPANY IN	USD/DTC	.02
				0.00		40.00	0.00	61,659.20
1,300.000	NIF4	35.049400	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
				0.00		26.00	0.00	45,590.22
600.000	NIF4	34.300000	09JUL03	14JUL03		U S BANCORP PIPER JA	USD/DTC	.05
				0.00		30.00	0.00	20,610.00
300.000	NIF4	34.270000	09JUL03	14JUL03		NACHOVIA SECURITIES,	USD/DTC	.05
				0.00		15.00	0.00	10,296.00
400.000	NIF4	34.261000	10JUL03	15JUL03		U S BANCORP PIPER JA	USD/DTC	.05
				0.00		20.00	0.00	13,724.40
-- ASSET TOTALS --				0.00		658.50	0.00	527,830.77
16,500.000								
166764100	CHEVRONTXACO CORP	63.757700	15APR03	21APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
800.000	NIF6			0.00		20.00	0.00	51,026.16



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

166764100	CHEVRONTXACO CORP	COM	16APR03	22APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	800.000	63.718100		0.00		20.00	0.00	50,994.48
NIF6								
	800.000	63.877000	17APR03	23APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		20.00	0.00	51,121.60
	800.000	64.228000	21APR03	24APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		20.00	0.00	51,402.40
	800.000	64.818600	22APR03	25APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		20.00	0.00	51,874.88
	800.000	64.329000	23APR03	28APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		20.00	0.00	51,483.20
	700.000	64.384000	24APR03	29APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		17.50	0.00	45,086.30
	500.000	74.028100	14AUG03	19AUG03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		12.50	0.00	37,026.55
	800.000	72.964300	15AUG03	20AUG03		CITIGROUP GLOBAL MAR	USD/DTC	.03
NIF6				0.00		20.00	0.00	58,391.44
	300.000	72.836000	18AUG03	21AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
NIF6				0.00		5.40	0.00	21,856.20



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

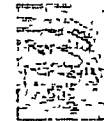
EQUITY

** US DOLLAR ** (CONTINUED)

166764100	CHEVRONTXACO CORP	COM	19AUG03	22AUG03		LIQUIDNET INC	USD/DTC	.02
	700.000	72.377500		0.00		14.00	0.00	50,678.25
NIF6								
	300.000	73.013200	21AUG03	26AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
NIF6				0.00		5.40	0.00	21,909.36
	300.000	72.881400	29AUG03	OPEN		B-TRADE SERVICES LLC	USD/DTC	.02
NIF6				0.00		5.40	0.00	21,869.82
-- ASSET TOTALS --				0.00		200.20	0.00	564,720.64
	8,400.000							
168905107	CHILDRENS PL RETAIL STORES INCCOM		17JUL03	22JUL03		WELLS FARGO SECURITI	USD/DTC	.05
	4,600.000	20.923100		0.00		230.00	0.00	96,476.26
NIF3								
	1,000.000	20.200000	18JUL03	23JUL03		WELLS FARGO SECURITI	USD/DTC	.05
NIF3				0.00		50.00	0.00	20,250.00
	700.000	19.999400	21JUL03	24JUL03		WELLS FARGO SECURITI	USD/DTC	.05
NIF3				0.00		35.00	0.00	14,034.58
-- ASSET TOTALS --				0.00		315.00	0.00	130,760.84
	6,300.000							
16941M109	CHINA MOBILE HONG KONG LTD	SPONSORED ADR	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
	1,300.000	11.710000		0.00		39.00	0.00	15,262.00
NIG8								
17275R102	CISCO SYS INC	COM	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
	4,100.000	17.630000		0.00		82.00	0.00	72,365.00
NIF2								



ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
172755100	CIRRUS LOGIC INC	COM	2.460200	21APR03 24APR03		ROCKHOUSE SECURITIES	USD/DTC	.03
11,100.000	NIF3			0.00	333.00		0.00	27,641.22
1,700.000	NIF3		2.453300	22APR03 25APR03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	25.50		0.00	4,196.11
700.000	NIF3		2.534800	23APR03 28APR03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	10.50		0.00	1,784.86
9,600.000	NIF3		2.594500	28APR03 01MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	144.00		0.00	25,051.20
1,800.000	NIF3		2.130000	01MAY03 06MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	27.00		0.00	3,861.00
8,900.000	NIF3		2.197100	01MAY03 06MAY03		WELLS FARGO SECURITI	USD/DTC	.03
				0.00	267.00		0.00	19,821.19
23,300.000	NIF3		2.170500	01MAY03 06MAY03		SMITH, MOORE + CO	USD/DTC	.03
				0.00	699.00		0.00	51,271.65
6,600.000	NIF3		2.196100	02MAY03 07MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	99.00		0.00	14,593.26
2,800.000	NIF3		2.200400	07MAY03 12MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	42.00		0.00	6,203.12



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —								
	66,500.000			0.00	1,647.00		0.00	154,423.61
17285T106	CITADEL BROADCASTING CORP	COM	19.000000	31JUL03 06AUG03		GOLDMAN SACHS + CO	USD/DTC	13,300.00
700.000	NIG2			0.00	0.00		0.00	
172967101	CITIGROUP INC	COM	44.761200	18AUG03 21AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
400.000	NIF6			0.00	7.20		0.00	17,911.68
100.000	NIF6		44.489500	19AUG03 22AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
				0.00	1.80		0.00	4,450.75
200.000	NIF6		43.675500	21AUG03 26AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
				0.00	3.60		0.00	8,738.70
200.000	NIF6		44.500000	21AUG03 26AUG03		LIQUIDNET INC	USD/DTC	.02
				0.00	4.00		0.00	8,904.00
— ASSET TOTALS —								
	900.000			0.00	16.60		0.00	40,005.13
178566105	CITY NATL CORP	COM	50.050000	19AUG03 22AUG03		INTERNAL SWAP DVP	USD/DTC	155,155.00
3,100.000	NIF4			0.00	0.00		0.00	
2,900.000	NIF4		49.892800	19AUG03 22AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00	58.00		0.00	144,747.12



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

178566105	CITY NATL CORP	700.000	50.264300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		14.00	0.00	35,199.01
	300.000		50.090000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		0.00	0.00	15,027.00
	2,200.000		51.776400	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		44.00	0.00	113,952.08
	1,900.000		51.328400	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		38.00	0.00	97,561.96
	11,100.000		50.980000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8				0.00		0.00	0.00	565,878.00
— ASSET TOTALS —		22,200.000			0.00		154.00	0.00	1,127,520.17
184502102	CLEAR CHANNEL COMMUNICATIONS	100.000	42.000000	02JUN03	05JUN03		MERRILL LYNCH PIERCE	USD/DTC	.05
	NIG2				0.00		5.00	0.00	4,205.00
	1,600.000		38.400000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		32.00	0.00	61,472.00
— ASSET TOTALS —		1,700.000			0.00		37.00	0.00	65,677.00
189054109	CLOROX CO	3,000.000	45.396700	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		60.00	0.00	136,250.10

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

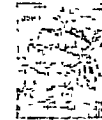
EQUITY

** US DOLLAR ** (CONTINUED)

189054109	CLOROX CO	4,300.000	45.682300	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		86.00	0.00	196,519.89
	3,900.000		43.105000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		78.00	0.00	168,187.50
— ASSET TOTALS —		11,200.000			0.00		224.00	0.00	500,957.49
191241108	COCA COLA FEMSA S A CV	400.000	22.495000	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
	NIG8				0.00		12.00	0.00	9,010.00
	5,000.000		21.668400	01AUG03	06AUG03		CREDIT SUISSE FIRST	USD/DTC	.05
	NIG8				0.00		250.00	0.00	108,592.00
— ASSET TOTALS —		5,400.000			0.00		262.00	0.00	117,602.00
19259P300	COINSTAR INC	2,900.000	13.526000	10JUL03	15JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		36.25	0.00	39,261.65
	9,200.000		13.654100	10JUL03	15JUL03		WELLS FARGO SECURITI	USD/DTC	.05
	NIF3				0.00		460.00	0.00	126,077.72
	4,500.000		11.918200	11JUL03	16JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		56.25	0.00	53,688.15

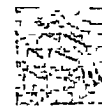
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	PRICE	BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
19259P300	COINSTAR INC	12.485900	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
1,700.000				0.00		21.25	0.00	21,247.28
NIF3								
-- ASSET TOTALS --								
18,300.000				0.00		573.75	0.00	240,274.80
195493309	COLONIAL BANCGRP INC	10.902400	11MAR03	14MAR03		BNY BROKERAGE INC	USD/DTC	.05
3,500.000				0.00		175.00	0.00	38,333.40
NIF3								
1,600.000		11.500000	26MAR03	31MAR03		SCOTT & STRINGELLO	USD/DTC	.05
NIF3				0.00		80.00	0.00	18,480.00
-- ASSET TOTALS --								
5,100.000				0.00		255.00	0.00	56,813.40
20030N101	COMCAST CORP NEM	30.690000	29MAY03	03JUN03		CREDIT SUISSE FIRST	USD/DTC	.05
6,600.000				0.00		330.00	0.00	202,884.00
NIF2								
20162L105	COMMERCIAL CAP BANCORP INC	17.890200	08JUL03	11JUL03		ROTH CAPITAL PARTNER	USD/DTC	.05
3,600.000				0.00		180.00	0.00	64,584.72
NIF3								
3,800.000		19.275300	09JUL03	14JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		47.50	0.00	73,293.64
900.000		19.197000	10JUL03	15JUL03		ROTH CAPITAL PARTNER	USD/DTC	.05
NIF3				0.00		45.00	0.00	17,322.30



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	PRICE	BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
20162L105	COMMERCIAL CAP BANCORP INC	19.241000	11JUL03	16JUL03		ROTH CAPITAL PARTNER	USD/DTC	.05
2,300.000				0.00		115.00	0.00	44,369.30
NIF3								
400.000		19.250000	14JUL03	17JUL03		ROTH CAPITAL PARTNER	USD/DTC	.05
NIF3				0.00		20.00	0.00	7,720.00
900.000		19.793500	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		11.25	0.00	17,825.40
2,300.000		18.259200	28JUL03	31JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		28.75	0.00	42,024.91
2,400.000		18.274000	28JUL03	31JUL03		ROTH CAPITAL PARTNER	USD/DTC	.05
NIF3				0.00		120.00	0.00	43,977.60
2,800.000		18.746800	31JUL03	05AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		35.00	0.00	52,526.04
-- ASSET TOTALS --								
19,400.000				0.00		602.50	0.00	363,643.91
203668108	COMMUNITY HEALTH SYS INC NEM	19.600000	28JUL03	31JUL03		LIQUIDNET INC	USD/DTC	.02
200.000				0.00		4.00	0.00	3,924.00
NIG2								
400.000		19.624300	28JUL03	31JUL03		CREDIT LYONNAIS SECU	USD/DTC	.05
NIG2				0.00		20.00	0.00	7,869.72



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

203668108	COMMUNITY HEALTH SYS INC NEM	COM	21.319000	29JUL03	01AUG03		CREDIT LYONNAIS SECU	USD/DTC	.05
	900.000				0.00		45.00	0.00	19,232.10
	NIG2								
	5,100.000		22.599400	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		102.00	0.00	115,358.94
	1,400.000		22.352100	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		28.00	0.00	31,320.94
	7,700.000		22.405600	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		0.00	0.00	172,523.12
	14,200.000		22.730000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.05
	NIF8				0.00		0.00	0.00	322,766.00
	200.000		22.623900	27AUG03	OPEN		RAYMOND JAMES AND AS	USD/DTC	.05
	NIG2				0.00		10.00	0.00	4,534.78
— ASSET TOTALS —					0.00		209.00	0.00	677,529.60
	30,100.000								
203902101	COMMUNITY FIRST BANKSHARES INCCOM		26.319500	23MAY03	29MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	900.000				0.00		13.50	0.00	23,701.05
	NIF3								
	1,100.000		26.742700	22JUL03	25JUL03		SMITH, MOORE + CO	USD/DTC	.05
	NIF3				0.00		55.00	0.00	29,471.97



ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

203902101	COMMUNITY FIRST BANKSHARES INCCOM		26.526100	22JUL03	25JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	1,900.000				0.00		23.75	0.00	50,423.34
	NIF3								
	1,700.000		26.622500	23JUL03	28JUL03		SMITH, MOORE + CO	USD/DTC	.05
	NIF3				0.00		85.00	0.00	45,343.25
— ASSET TOTALS —					0.00		177.25	0.00	148,939.61
	5,600.000								
205477102	COMPUTER TASK GROUP INC	COM	2.250000	23APR03	28APR03		JEFFERIES COMPANY IN	USD/DTC	.03
	2,400.000				0.00		72.00	0.00	5,472.00
	NIF3								
	3,300.000		2.347100	24APR03	29APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		49.50	0.00	7,794.93
	1,000.000		2.300000	25APR03	30APR03		JEFFERIES COMPANY IN	USD/DTC	.03
	NIF3				0.00		30.00	0.00	2,330.00
	2,200.000		2.800000	24JUL03	29JUL03		WHITAKER SECURITIES	USD/DTC	.03
	NIF3				0.00		66.00	0.00	6,226.00
	500.000		2.900000	28JUL03	31JUL03		WHITAKER SECURITIES	USD/DTC	.03
	NIF3				0.00		15.00	0.00	1,465.00
	1,000.000		3.000000	30JUL03	04AUG03		WHITAKER SECURITIES	USD/DTC	.03
	NIF3				0.00		30.00	0.00	3,030.00

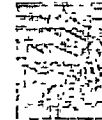


ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

205477102	COMPUTER TASK GROUP INC	19AUG03	25AUG03	3	WHITAKER SECURITIES	USD/DTC	.03
4,700.000		2.800000	0.00	141.00		0.00	13,301.00
NIF3							
4,900.000		2.799900	0.00	147.00	WHITAKER SECURITIES	USD/DTC	.03
NIF3						0.00	13,866.51
4,600.000		2.900000	0.00	138.00	WHITAKER SECURITIES	USD/DTC	.03
NIF3						0.00	13,478.00
— ASSET TOTALS —			0.00	688.50		0.00	66,963.44
24,600.000							
205638109	COMPUMARE CORP	14APR03	17APR03		SMITH, MOORE + CO	USD/DTC	.03
9,200.000		3.643200	0.00	276.00		0.00	33,793.44
NIF3							
11,300.000		3.698200	0.00	339.00	SMITH, MOORE + CO	USD/DTC	.03
NIF3						0.00	42,128.66
16,700.000		3.682400	0.00	501.00	NATIONAL FINANCIAL S	USD/DTC	.03
NIF3						0.00	61,997.08
13,900.000		3.948700	0.00	417.00	ROCKHOUSE SECURITIES	USD/DTC	.03
NIF3						0.00	55,303.93
5,500.000		4.082000	0.00	165.00	ROCKHOUSE SECURITIES	USD/DTC	.03
NIF3						0.00	22,616.00



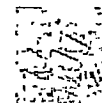
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

205638109	COMPUMARE CORP	23APR03	28APR03		WELLS FARGO SECURITI	USD/DTC	.03
1,800.000		4.032800	0.00	54.00		0.00	7,313.04
NIF3							
4,600.000		3.888500	0.00	69.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3						0.00	17,956.10
4,600.000		4.011100	0.00	138.00	SMITH, MOORE + CO	USD/DTC	.03
NIF3						0.00	18,589.06
6,000.000		4.235300	0.00	90.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3						0.00	25,501.80
4,500.000		4.350000	0.00	135.00	BEAR STEARNS SECURIT	USD/DTC	.03
NIF3						0.00	19,710.00
3,400.000		4.296700	0.00	102.00	BEAR STEARNS SECURIT	USD/DTC	.03
NIF3						0.00	14,710.78
3,900.000		5.078200	0.00	156.00	SMITH, MOORE + CO	USD/DTC	.04
NIF3						0.00	19,960.98
1,400.000		5.569000	0.00	56.00	CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2						0.00	7,852.60
700.000		5.670000	0.00	14.00	LIQUIDNET INC	USD/DTC	.02
NIG2						0.00	3,983.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

205638109	COMPUMARE CORP	COM	6.040000	02JUN03	05JUN03		LIQUIDNET INC	USD/DTC	.02
	700.000				0.00		14.00	0.00	4,242.00
NIG2									
	300.000		5.993300	02JUN03	05JUN03		GOLDMAN SACHS + CO	USD/DTC	.04
NIG2					0.00		12.00	0.00	1,809.99
	600.000		5.895300	03JUN03	11JUN03	5	CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		24.00	0.00	3,561.18
	100.000		5.850000	04JUN03	09JUN03		CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		4.00	0.00	589.00
	700.000		6.212900	05JUN03			CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		28.00	0.00	4,377.03
	-700.000		6.212900	05JUN03	CANCEL		CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		-28.00	0.00	-4,377.03
	700.000		6.212900	05JUN03	10JUN03		UBS HARBURG LLC	USD/DTC	.04
NIG2					0.00		28.00	0.00	4,377.03
	700.000		5.610500	24JUN03	27JUN03		CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		28.00	0.00	3,955.35
	100.000		5.590000	27JUN03	02JUL03		CITIGROUP GLOBAL MAR	USD/DTC	.04
NIG2					0.00		4.00	0.00	563.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

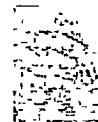
EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --									
	90,700.000				0.00		2,626.00	0.00	370,514.02
205908106	COMPUTER HORIZONS CORP	COM	4.208500	10JUL03	15JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	4,700.000				0.00		58.75	0.00	19,838.70
NIF3									
	4,600.000		4.112000	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00		57.50	0.00	18,972.70
	1,100.000		4.100000	17JUL03	22JUL03		SANDERS MORRIS MUNDY	USD/DTC	.03
NIF3					0.00		33.00	0.00	4,543.00
	8,200.000		4.100000	18JUL03	23JUL03		SANDERS MORRIS MUNDY	USD/DTC	.03
NIF3					0.00		246.00	0.00	33,866.00
	4,700.000		3.900000	24JUL03	29JUL03		SANDERS MORRIS MUNDY	USD/DTC	.03
NIF3					0.00		141.00	0.00	18,471.00
	7,000.000		3.897800	24JUL03	29JUL03		SCOTT & STRINGFELLO	USD/DTC	.03
NIF3					0.00		210.00	0.00	27,494.60
	2,300.000		3.668400	01AUG03	06AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00		28.75	0.00	8,466.07
	3,800.000		3.711000	01AUG03	06AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3					0.00		114.00	0.00	14,215.80

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST
	EXCH RATE	PRICE		BASE	COMMISSNS	TAX/FEE/OTH	
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
205908106	COMPUTER HORIZONS CORP	01AUG03	06AUG03		BAIRD, ROBERT W., &	USD/DTC	.03
2,400.000		3.750000	0.00		72.00	0.00	9,072.00
NIF3							
1,400.000		3.680100	0.00		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					17.50	0.00	5,169.64
---	ASSET TOTALS ---		0.00		978.50	0.00	160,109.51
40,200.000							
206197105	CONCORD EFS INC	06MAR03	11MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
1,700.000		10.237100	0.00		34.00	0.00	17,437.07
NIF1							
43,600.000		10.366300	0.00		SPEAR, LEEDS & KELLO	USD/DTC	.02
NIF1					872.00	0.00	452,842.68
---	ASSET TOTALS ---		0.00		906.00	0.00	470,279.75
45,300.000							
216648402	COOPER COS INC	31JUL03	05AUG03		BAIRD, ROBERT W., &	USD/DTC	.05
2,400.000		34.995200	0.00		120.00	0.00	84,108.48
NIF4							
2,600.000		35.055300	0.00		BAIRD, ROBERT W., &	USD/DTC	.05
NIF4					130.00	0.00	91,273.78
3,000.000		34.343800	0.00		BAIRD, ROBERT W., &	USD/DTC	.05
NIF4					150.00	0.00	103,181.40



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST
	EXCH RATE	PRICE		BASE	COMMISSNS	TAX/FEE/OTH	
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
216648402	COOPER COS INC	08AUG03	13AUG03		GOLDMAN SACHS + CO	USD/DTC	.05
2,900.000		33.690400	0.00		145.00	0.00	97,847.16
NIF4							
3,500.000		34.408100	0.00		GOLDMAN SACHS + CO	USD/DTC	.05
NIF4					175.00	0.00	120,603.35
2,200.000		35.053600	0.00		GOLDMAN SACHS + CO	USD/DTC	.05
NIF4					110.00	0.00	77,227.92
12,700.000		36.630000	0.00		ASSET TRANSFER AT MA	USD/DTC	.05
NIF8					0.00	0.00	465,201.00
---	ASSET TOTALS ---		0.00		830.00	0.00	1,039,443.09
29,300.000							
21868Q109	COREL CORP	23MAY03	29MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
31,300.000		0.984200	0.00		469.50	0.00	31,274.96
NIF3							
4,300.000		0.959300	0.00		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					64.50	0.00	4,189.49
7,900.000		0.930000	0.00		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					118.50	0.00	7,465.50
3,200.000		0.920000	0.00		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					48.00	0.00	2,992.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --									
	46,700.000				0.00		700.50	0.00	45,921.95
22160M109	COSTAR GROUP INC		COM	29.757400	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
	1,000.000						20.00	0.00	29,777.40
	NIF4								
22281W103	COVANSYS CORP		COM	2.950000	09JUN03	12JUN03	BAIRD, ROBERT W., &	USD/DTC	.03
	4,600.000						138.00	0.00	13,708.00
	NIF3								
	1,200.000			2.950000	10JUN03	16JUN03	3 BAIRD, ROBERT W., &	USD/DTC	.03
	NIF3						36.00	0.00	3,576.00
	7,000.000			3.000000	11JUN03	16JUN03	BAIRD, ROBERT W., &	USD/DTC	.03
	NIF3						210.00	0.00	21,210.00
	23,300.000			2.921000	12JUN03	17JUN03	LEGG MASON HOOD MALK	USD/DTC	.03
	NIF3						699.00	0.00	68,758.30
	11,700.000			2.800000	13JUN03	18JUN03	BAIRD, ROBERT W., &	USD/DTC	.03
	NIF3						351.00	0.00	33,111.00
-- ASSET TOTALS --									
	47,800.000				0.00		1,434.00	0.00	140,363.30
222816100	COVANCE INC		COM	20.863300	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	7,000.000						140.00	0.00	146,183.10
	NIF4								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

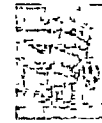
** US DOLLAR ** (CONTINUED)

222816100	COVANCE INC		COM	20.623800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	2,100.000						42.00	0.00	43,351.98
	NIF4								
	1,200.000			20.540000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4						0.00	0.00	24,648.00
	5,700.000			20.999000	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4						114.00	0.00	119,808.30
	3,000.000			20.588300	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4						60.00	0.00	61,824.90
	19,000.000			20.060000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.01
	NIF8						0.00	0.00	381,140.00
-- ASSET TOTALS --									
	38,000.000				0.00		356.00	0.00	776,956.28
225447101	CREE INC		COM	18.739600	17JUN03	20JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	7,000.000						350.00	0.00	131,527.20
	NIF3								
	2,500.000			17.585800	20JUN03	25JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						31.25	0.00	43,995.75
	2,000.000			16.232200	23JUN03	26JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						25.00	0.00	32,489.40

STATE STREET

** NO NAME ON RECORD **
 COMPOSITE
 PORTFOLIO PURCHASE REPORT
 MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
225447101	CREE INC	24JUN03	27JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
3,700.000	NIF3	15.924000	0.00		46.25	0.00	58,965.05
6,200.000	NIF3	16.019400	0.00		77.50	0.00	99,397.78
900.000	NIF3	15.950000	0.00		11.25	0.00	14,366.25
4,700.000	NIF3	16.417300	0.00		235.00	0.00	77,396.31
3,800.000	NIF3	15.794200	0.00	4	SMITH, MOORE + CO	USD/DTC	.05
6,500.000	NIF3	13.560400	0.00	1	SMITH, MOORE + CO	USD/DTC	.05
-- ASSET TOTALS --			0.00		1,291.25	0.00	606,813.30
228769105	CRUCCELL NV	25MAR03	28MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,500.000	NIF3	1.739600	0.00		22.50	0.00	2,631.90
900.000	NIF3	1.625000	0.00	3	CORRESPONDENT SERVIC	USD/DTC	.02
					13.50	0.00	1,476.00



STATE STREET

** NO NAME ON RECORD **
 COMPOSITE
 PORTFOLIO PURCHASE REPORT
 MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
228769105	CRUCCELL NV	27MAR03	03APR03	2	CORRESPONDENT SERVIC	USD/DTC	.02
900.000	NIF3	1.623300	0.00		13.50	0.00	1,474.47
2,000.000	NIF3	1.600000	0.00		30.00	0.00	3,230.00
4,800.000	NIF3	1.700000	0.00		GOLDMAN SACHS + CO	USD/DTC	.03
7,800.000	NIF3	1.716000	0.00		144.00	0.00	8,304.00
7,800.000	NIF3	1.716000	0.00		117.00	0.00	13,501.80
8,100.000	NIF3	1.670000	0.00		GOLDMAN SACHS + CO	USD/DTC	.03
500.000	NIF3	1.570400	0.00		243.00	0.00	13,770.00
900.000	NIF3	1.600000	0.00		CORRESPONDENT SERVIC	USD/DTC	.02
4,700.000	NIF3	1.600000	0.00	11	CORRESPONDENT SERVIC	USD/DTC	.03
400.000	NIF3	2.228200	0.00		7.50	0.00	792.70
					13.50	0.00	1,453.50
					141.00	0.00	7,661.00
					6.00	0.00	897.28



STATE STREET

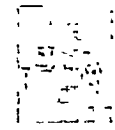
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

228769105	CRUCCELL NV		13MAY03	16MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
1,500.000	NIF3	2.097600		0.00	22.50		0.00	3,168.90
3,200.000	NIF3	3.310200	13JUN03	18JUN03	40.00	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	10,632.64
2,000.000	NIF3	2.850000	25JUN03	30JUN03	25.00	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	5,725.00
1,900.000	NIF3	2.969900	26JUN03	01JUL03	23.75	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	5,666.56
3,000.000	NIF3	2.980500	27JUN03	02JUL03	37.50	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	8,979.00
5,000.000	NIF3	3.020300	30JUN03	03JUL03	62.50	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	15,164.00
500.000	NIF3	2.850000	14JUL03	17JUL03	6.25	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	1,431.25
-- ASSET TOTALS --				0.00		969.00	0.00	105,960.00
49,600.000								
22943D105	CTI MOLECULAR IMAGING INC		28AUG03	OPEN		UBS FINANCIAL SERVIC	USD/DTC	.05
8,200.000	NIF8	14.739700		0.00	410.00		0.00	121,275.54



STATE STREET

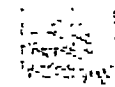
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

22943D105	CTI MOLECULAR IMAGING INC		28AUG03	OPEN		UBS HARBURG LLC	USD/DTC	.05
9,400.000	NIF8	14.661900		0.00	470.00		0.00	138,291.86
-- ASSET TOTALS --				0.00		880.00	0.00	259,567.40
17,600.000								
229678107	CUBIST PHARMACEUTICALS INC		18JUL03	23JUL03		MERRILL LYNCH PIERCE	USD/DTC	.04
600.000	NIF4	11.243700		0.00	24.00		0.00	6,770.22
229899109	CULLEN FROST BANKERS INC		19AUG03	22AUG03		INTERNAL SHAP DVP	USD/DTC	
1,600.000	NIF4	37.210000		0.00	0.00		0.00	59,536.00
5,100.000	NIF4	37.067300	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00	102.00		0.00	189,145.23
1,200.000	NIF4	37.197500	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00	24.00		0.00	44,661.00
1,900.000	NIF4	37.179500	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	
				0.00	0.00		0.00	70,641.05
2,700.000	NIF4	37.723300	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00	54.00		0.00	101,906.91
3,300.000	NIF4	37.132700	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00	66.00		0.00	122,603.91



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

229899109	CULLEN FROST BANKERS INC	36.820000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	581,756.00
15,800.000	NIF8			0.00		0.00	0.00	
— ASSET TOTALS —				0.00		246.00	0.00	1,170,250.10
31,600.000								
232572107	CYMER INC	30.767800	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	36,945.36
1,200.000	NIF4			0.00		24.00	0.00	
232806109	CYPRESS SEMICONDUCTOR CORP	9.123800	21MAY03	28MAY03	1	UBS WARBURG LLC	USD/DTC	916.38
100.000	NIG2			0.00		4.00	0.00	
24702R101	DELL INC	31.020700	08AUG03	13AUG03		FACTSET DATA SYSTEMS	USD/DTC	403,919.10
13,000.000	NIF2			0.00		650.00	0.00	
25388K104	DIGITAS INC	5.250000	04AUG03	08AUG03		MORGAN STANLEY CO IN	USD/DTC	14,700.00
2,800.000	NIG2			0.00		0.00	0.00	
253922108	DIME CMNTY BANCORP INC	24.932700	22JUL03	25JUL03		CORRESPONDENT SERVIC	USD/DTC	4,989.04
200.000	NIF3			0.00		2.50	0.00	
4,000.000	NIF3	25.539300	22JUL03	25JUL03		BEAR STEARNS + CO IN	USD/DTC	102,357.20
				0.00		200.00	0.00	
1,500.000	NIF3	24.877300	25JUL03	30JUL03		BEAR STEARNS + CO IN	USD/DTC	37,390.95
				0.00		75.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

253922108	DIME CMNTY BANCORP INC	24.841700	28JUL03	31JUL03		BEAR STEARNS + CO IN	USD/DTC	34,848.38
1,400.000	NIF3			0.00		70.00	0.00	
800.000	NIF3	24.750000	29JUL03	01AUG03		BEAR STEARNS + CO IN	USD/DTC	19,840.00
				0.00		40.00	0.00	
400.000	NIF3	24.800000	30JUL03	04AUG03		BEAR STEARNS + CO IN	USD/DTC	9,940.00
				0.00		20.00	0.00	
1,500.000	NIF3	24.800000	01AUG03	06AUG03		BEAR STEARNS + CO IN	USD/DTC	37,275.00
				0.00		75.00	0.00	
4,200.000	NIF3	23.900000	22AUG03	27AUG03		SANDLER ONEILL + PAR	USD/DTC	100,590.00
				0.00		210.00	0.00	
— ASSET TOTALS —				0.00		692.50	0.00	347,230.57
14,000.000								
254067101	DILLARDS INC	13.547700	11JUN03			FAHNESTOCK & COMPANY	USD/DTC	63,909.19
4,700.000	NIF3			0.00		235.00	0.00	
-4,700.000	NIF3	13.547700	11JUN03	CANCEL		FAHNESTOCK & COMPANY	USD/DTC	-63,909.19
				0.00		-235.00	0.00	
4,700.000	NIF3	13.547700	11JUN03	25JUL03	39	FAHNESTOCK & COMPANY	USD/DTC	63,909.19
				0.00		235.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

254067101	DILLARDS INC	CL A	13.417100	12JUN03	17JUN03	FAMNESTOCK & COMPANY	USD/DTC	.05
4,700.000	NIF3					235.00	0.00	63,295.37
2,100.000	NIF3		13.131900	13JUN03	18JUN03	BNY BROKERAGE INC	USD/DTC	.05
						105.00	0.00	27,681.99
-- ASSET TOTALS --					0.00	575.00	0.00	154,886.55
11,500.000								
25456M204	DIRECT GEN CORP	COM	21.000000	11AUG03	21AUG03	6 PERSHING LLC	USD/DTC	0.00
2,000.000	NIF4					0.00	0.00	42,000.00
2,700.000	NIF4		25.190500	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
						54.00	0.00	68,068.35
1,400.000	NIF4		25.079300	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
						28.00	0.00	35,139.02
3,400.000	NIF4		25.104700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	0.00
						0.00	0.00	85,355.98
9,500.000	NIF8		25.650000	27AUG03		0.00	0.00	243,675.00
						0.00	0.00	
-9,500.000	NIF8		25.650000	27AUG03	CANCEL	0.00	0.00	-243,675.00
						0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

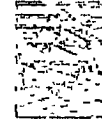
EQUITY

** US DOLLAR ** (CONTINUED)

25456M204	DIRECT GEN CORP	COM	25.648400	27AUG03	OPEN	PERSHING LLC	USD/DTC	.05
1,900.000	NIF8					95.00	0.00	48,826.96
7,500.000	NIF8		25.650000	27AUG03		0.00	0.00	192,375.00
						0.00	0.00	
-7,500.000	NIF8		25.650000	27AUG03	CANCEL	0.00	0.00	-192,375.00
						0.00	0.00	
9,500.000	NIF8		25.650000	27AUG03	27AUG03	0.00	0.00	243,675.00
						0.00	0.00	
1,500.000	NIF8		25.650000	29AUG03	OPEN	PERSHING LLC	USD/DTC	.05
						75.00	0.00	38,550.00
-- ASSET TOTALS --					0.00	252.00	0.00	561,615.31
22,400.000								
254687106	DISNEY MALT CO	DISNEY COM	15.740000	13MAR03	18MAR03	BNY BROKERAGE INC	USD/DTC	.05
5,000.000	NIF2					250.00	0.00	78,950.00
256159104	DOCUMENTUM INC	COM	19.943500	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
4,000.000	NIF4					80.00	0.00	79,854.00
44,200.000	NIF8		19.100000	27AUG03	27AUG03	0.00	0.00	844,220.00
						0.00	0.00	

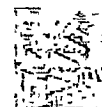
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
256159104	DOCUMENTUM INC	COM	19.449700	27AUG03	OPEN 0.00		PERSHING LLC 145.00	USD/DTC 0.00	.05 56,549.13
	2,900.000 NIF8								
— ASSET TOTALS —									
	51,100.000				0.00		225.00	0.00	980,623.13
256747106	DOLLAR TREE STORES INC	COM	25.400100	30APR03	06MAY03 0.00	1	GOLDMAN SACHS + CO 35.00	USD/DTC 0.00	.05 17,815.07
	700.000 NIG2								
	200.000 NIG2		27.073400	12MAY03	15MAY03 0.00		CARLIN EQUITIES 4.00	USD/DTC 0.00	.02 5,418.68
— ASSET TOTALS —									
	900.000				0.00		39.00	0.00	23,233.75
268057106	DYNAMICS RESH CORP	COM	10.017500	03MAR03	06MAR03 0.00		CORRESPONDENT SERVIC 4.50	USD/DTC 0.00	.02 3,009.75
	300.000 NIF3								
	900.000 NIF3		9.970500	04MAR03	07MAR03 0.00		CORRESPONDENT SERVIC 13.50	USD/DTC 0.00	.02 8,986.95
	4,300.000 NIF3		9.995300	05MAR03	10MAR03 0.00		LEGG MASON WOOD WALK 215.00	USD/DTC 0.00	.05 43,194.79
	800.000 NIF3		9.864200	06MAR03	11MAR03 0.00		SCOTT & STRINGFELLO 32.00	USD/DTC 0.00	.04 7,923.36



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
268057106	DYNAMICS RESH CORP	COM	9.849800	07MAR03	12MAR03 0.00		SCOTT & STRINGFELLO 80.00	USD/DTC 0.00	.04 19,779.60
	2,000.000 NIF3								
	1,200.000 NIF3		9.893300	10MAR03	13MAR03 0.00		SCOTT & STRINGFELLO 48.00	USD/DTC 0.00	.04 11,919.96
	600.000 NIF3		9.893300	11MAR03	14MAR03 0.00		SCOTT & STRINGFELLO 24.00	USD/DTC 0.00	.04 5,959.98
	1,500.000 NIF3		9.900000	12MAR03	17MAR03 0.00		SCOTT & STRINGFELLO 60.00	USD/DTC 0.00	.04 14,910.00
	300.000 NIF3		10.840900	14MAR03	19MAR03 0.00		CORRESPONDENT SERVIC 4.50	USD/DTC 0.00	.02 3,256.77
	2,200.000 NIF3		11.796600	24MAR03	27MAR03 0.00		CORRESPONDENT SERVIC 33.00	USD/DTC 0.00	.02 25,985.52
	900.000 NIF3		12.554300	28MAR03	02APR03 0.00		CORRESPONDENT SERVIC 13.50	USD/DTC 0.00	.02 11,312.37
	300.000 NIF3		12.400000	02APR03	07APR03 0.00		CORRESPONDENT SERVIC 4.50	USD/DTC 0.00	.02 3,724.50
	300.000 NIF3		12.000000	08APR03	11APR03 0.00		CORRESPONDENT SERVIC 4.50	USD/DTC 0.00	.02 3,604.50



STATE STREET

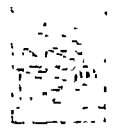
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

268057106	DYNAMICS RESH CORP	23APR03	28APR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,000.000	COM	10.008400	0.00	15.00	0.00		10,023.40
NIF3							
800.000		9.554500	02MAY03	07MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				12.00	0.00		7,655.60
100.000		9.550100	05MAY03	08MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				1.50	0.00		956.51
3,500.000		10.000000	06MAY03	09MAY03	STATE STREET BROKERA	USD/DTC	.02
NIF3				70.00	0.00		35,070.00
4,500.000		10.000000	06MAY03	09MAY03	KNIGHT SECURITIES	USD/DTC	.05
NIF3				225.00	0.00		45,225.00
4,500.000		10.254400	06MAY03	09MAY03	SCOTT & STRINGFELLO	USD/DTC	.05
NIF3				225.00	0.00		46,369.80
1,100.000		10.738000	19MAY03	22MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				16.50	0.00		11,828.30
200.000		10.385000	20MAY03	23MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				3.00	0.00		2,080.00
22,200.000		13.083800	30MAY03	04JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				333.00	0.00		290,793.36



STATE STREET

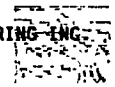
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

268057106	DYNAMICS RESH CORP	30JUL03	04AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
1,500.000	COM	15.008000	0.00	18.75	0.00		22,530.75
NIF3							
8,200.000		15.205100	30JUL03	04AUG03	SCOTT & STRINGFELLO	USD/DTC	.05
NIF3				410.00	0.00		125,091.82
— ASSET TOTALS —							
63,200.000				0.00	1,866.75	0.00	761,192.59
268648102	EMC CORP	25MAR03			JEFFERIES COMPANY IN	USD/DTC	.03
54,200.000	COM	7.137400	0.00	1,626.00	0.00		388,473.08
NIF1							
-54,200.000		7.137400	25MAR03	CANCEL	JEFFERIES COMPANY IN	USD/DTC	.03
NIF1				0.00	-1,626.00	0.00	-388,473.08
54,200.000		7.137400	25MAR03	07APR03	JEFFERIES COMPANY IN	USD/DTC	.03
NIF1				0.00	1,626.00	0.00	388,473.08
9,000.000		7.150000	28MAR03	02APR03	MERRILL LYNCH PIERCE	USD/DTC	.05
NIF2				0.00	450.00	0.00	64,800.00
27,200.000		10.425000	29MAY03	03JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF2				0.00	1,360.00	0.00	284,920.00
— ASSET TOTALS —							
90,400.000				0.00	3,436.00	0.00	738,193.08
269246104	E TRADE GROUP INC	18MAR03	21MAR03		NBCN CLEARING INC	USD/DTC	.04
1,600.000	COM	4.114600	0.00	64.00	0.00		6,647.36
NIG2							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
269246104	E TRADE GROUP INC	COM	19MAR03	24MAR03		NBCN CLEARING INC.	USD/DTC	.04
300.000		4.200000		0.00		12.00	0.00	1,272.00
NIG2								
600.000		4.186100	19MAR03	25MAR03	1	RAYMOND JAMES AND AS	USD/DTC	.04
NIG2				0.00		24.00	0.00	2,535.66
1,000.000		4.240000	25MAR03	28MAR03		INVESTMENT TECHNOLOG	USD/DTC	.03
NIG2				0.00		30.00	0.00	4,270.00
400.000		6.284700	20MAY03	29MAY03	6	MERRILL LYNCH PROFES	USD/DTC	.04
NIG2				0.00		16.00	0.00	2,529.88
-- ASSET TOTALS --				0.00		146.00	0.00	17,254.90
3,900.000								
277461109	EASTMAN KODAK CO	COM	17APR03	23APR03		B-TRADE SERVICES LLC	USD/DTC	.02
1,100.000		30.899000		0.00		19.80	0.00	34,008.70
NIF6								
500.000		31.498000	21APR03	24APR03		B-TRADE SERVICES LLC	USD/DTC	.02
NIF6				0.00		9.00	0.00	15,758.00
-- ASSET TOTALS --				0.00		28.80	0.00	49,766.70
1,600.000								
281347104	EDO CORP	COM	10JUL03	15JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
1,300.000		18.164700		0.00		52.00	0.00	23,666.11
NIF4								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
281347104	EDO CORP	COM	11JUL03	16JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
500.000		18.256500		0.00		20.00	0.00	9,148.25
NIF4								
4,200.000		18.754000	14JUL03	17JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		168.00	0.00	78,934.80
4,300.000		18.755000	15JUL03	18JUL03		JEFFERIES COMPANY IN	USD/DTC	.02
NIF4				0.00		86.00	0.00	80,732.50
600.000		18.729200	15JUL03	18JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		24.00	0.00	11,261.52
500.000		18.799700	16JUL03	21JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		20.00	0.00	9,419.85
400.000		18.718100	17JUL03			MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		16.00	0.00	7,503.24
-400.000		18.718100	17JUL03	CANCEL		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		-16.00	0.00	-7,503.24
1,500.000		18.724800	17JUL03	22JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		60.00	0.00	28,147.20
100.000		18.747100	18JUL03	23JUL03		MACHOVIA SECURITIES,	USD/DTC	.04
NIF4				0.00		4.00	0.00	1,878.71



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

281347104	EDO CORP 900.000 NIF4	COM	18.946900	21JUL03	24JUL03	MACHOVIA SECURITIES, 36.00	USD/DTC 0.00	17,088.21	.04
	1,800.000 NIF4		19.358000	22JUL03	25JUL03	MACHOVIA SECURITIES, 72.00	USD/DTC 0.00	34,916.40	.04
	12,600.000 NIF8		20.340000	27AUG03	27AUG03	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	256,284.00	
— ASSET TOTALS — 28,300.000					0.00	542.00	0.00	551,477.55	
281667105	EDWARDS J D + CO 17,800.000 NIF3	COM	13.388600	06JUN03	11JUN03	CORRESPONDENT SERVIC 222.50	USD/DTC 0.00	238,539.58	.01
28176E108	EDWARDS LIFESCIENCES CORP 2,200.000 NIF4	COM	31.073800	25JUN03	30JUN03	GOLDMAN SACHS + CO 44.00	USD/DTC 0.00	68,406.36	.02
285661104	ELECTRONIC DATA SYS CORP NEW 6,200.000 NIF6	COM	17.518500	15APR03	21APR03	CITIGROUP GLOBAL MAR 155.00	USD/DTC 0.00	108,769.70	.03
	6,200.000 NIF6		17.779300	16APR03	22APR03	CITIGROUP GLOBAL MAR 155.00	USD/DTC 0.00	110,386.66	.03
	3,100.000 NIF6		17.849100	17APR03	23APR03	CITIGROUP GLOBAL MAR 77.50	USD/DTC 0.00	55,409.71	.03



STATE STREET

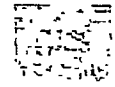
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

285661104	ELECTRONIC DATA SYS CORP NEW 3,100.000 NIF6	COM	17.625400	22APR03	25APR03	CITIGROUP GLOBAL MAR 77.50	USD/DTC 0.00	54,716.24	.03
	4,100.000 NIF6		17.074300	25APR03	30APR03	LIQUIDNET INC 82.00	USD/DTC 0.00	70,086.63	.02
	1,900.000 NIF6		17.000000	28APR03	01MAY03	LIQUIDNET INC 38.00	USD/DTC 0.00	32,338.00	.02
	1,900.000 NIF6		17.341800	08MAY03	13MAY03	CITIGROUP GLOBAL MAR 47.50	USD/DTC 0.00	32,996.92	.03
— ASSET TOTALS — 26,500.000					0.00	632.50	0.00	464,703.86	
287456107	ELKCORP 3,000.000 NIF3	COM	19.035000	20MAY03	23MAY03	SCOTT & STRINGFELLO 150.00	USD/DTC 0.00	57,255.00	.05
	1,000.000 NIF3		19.049700	22MAY03	28MAY03	CORRESPONDENT SERVIC 15.00	USD/DTC 0.00	19,064.70	.02
	4,400.000 NIF3		19.591800	27MAY03	30MAY03	CORRESPONDENT SERVIC 66.00	USD/DTC 0.00	86,269.92	.02
	3,900.000 NIF3		20.075400	29MAY03	03JUN03	CORRESPONDENT SERVIC 58.50	USD/DTC 0.00	78,352.56	.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
287456107	ELKCORP	COM	20.620000	02JUN03	05JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
	99.000				0.00		1.49	0.00	2,042.87
	NIF3								
	3,100.000		20.678000	02JUN03	05JUN03		SOUTHWEST SECURITIES	USD/DTC	.05
	NIF3				0.00		155.00	0.00	64,256.80
	300.000		19.850000	04JUN03	09JUN03		SOUTHWEST SECURITIES	USD/DTC	.05
	NIF3				0.00		15.00	0.00	5,970.00
-- ASSET TOTALS --					0.00		460.99	0.00	313,211.85
	15,799.000								
29362U104	ENTEGRIS INC	COM	14.390200	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	11,700.000				0.00		234.00	0.00	168,599.34
	NIF4								
	3,600.000		14.431400	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		72.00	0.00	52,025.04
	8,600.000		14.656200	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		172.00	0.00	126,215.32
	7,700.000		14.585700	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		154.00	0.00	112,463.89
	31,600.000		14.250000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
	NIF8				0.00		0.00	0.00	450,300.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
29362U104	ENTEGRIS INC	COM	14.320000	27AUG03	OPEN		PERSHING LLC	USD/DTC	.05
	6,000.000				0.00		300.00	0.00	86,220.00
	NIF8								
-- ASSET TOTALS --					0.00		932.00	0.00	995,823.59
	69,200.000								
293637104	ENTERASYS NETWORKS INC	COM	3.624100	07JUL03	10JUL03		SANFORD C BERNSTEIN	USD/DTC	.02
	21,000.000				0.00		420.00	0.00	76,526.10
	NIF4								
	36,000.000		3.862200	08JUL03	11JUL03		SANFORD C BERNSTEIN	USD/DTC	.02
	NIF4				0.00		720.00	0.00	139,759.20
	20,900.000		3.913200	09JUL03	14JUL03		SANFORD C BERNSTEIN	USD/DTC	.02
	NIF4				0.00		418.00	0.00	82,203.88
	500.000		3.681100	22JUL03	25JUL03		LEHMAN BROTHERS INC	USD/DTC	.02
	NIF4				0.00		10.00	0.00	1,850.55
	45,100.000		3.820600	23JUL03	28JUL03		LEHMAN BROTHERS INC	USD/DTC	.02
	NIF4				0.00		902.00	0.00	173,211.06
	32,200.000		3.918500	24JUL03	29JUL03		LEHMAN BROTHERS INC	USD/DTC	.02
	NIF4				0.00		644.00	0.00	126,819.70
-- ASSET TOTALS --					0.00		3,114.00	0.00	600,370.49
	155,700.000								
293848107	ENTRUST INC	COM	2.552200	23APR03	28APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	3,600.000				0.00		54.00	0.00	9,241.92
	NIF3								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL BASE	PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

293848107	ENTRUST INC	COM	2.603400	23APR03	28APR03	NATIONAL FINANCIAL S	USD/DTC	25,017.30	.03
9,500.000	NIF3				0.00	285.00	0.00		
4,100.000	NIF3		2.522400	30APR03	05MAY03	SMITH, MOORE + CO	USD/DTC	10,464.84	.03
					0.00	123.00	0.00		
9,100.000	NIF3		2.449400	30APR03	05MAY03	NATIONAL FINANCIAL S	USD/DTC	22,562.54	.03
					0.00	273.00	0.00		
— ASSET TOTALS —					0.00	735.00	0.00	67,286.60	
296315104	ESCO TECHNOLOGIES INC	COM	33.242000	03MAR03	06MAR03	FIRST CLEARING, LLC	USD/DTC	23,304.40	.05
700.000	NIF3				0.00	35.00	0.00		
2,200.000	NIF3		33.206600	04MAR03	07MAR03	BNY BROKERAGE INC	USD/DTC	73,164.52	.05
					0.00	110.00	0.00		
1,100.000	NIF3		31.677300	05MAR03	10MAR03	FIRST CLEARING, LLC	USD/DTC	34,900.03	.05
					0.00	55.00	0.00		
1,100.000	NIF3		32.853400	25MAR03	28MAR03	CORRESPONDENT SERVIC	USD/DTC	36,155.24	.02
					0.00	16.50	0.00		
600.000	NIF3		32.499100	26MAR03	31MAR03	CORRESPONDENT SERVIC	USD/DTC	19,508.46	.02
					0.00	9.00	0.00		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL BASE	PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

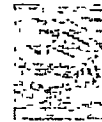
** US DOLLAR ** (CONTINUED)

296315104	ESCO TECHNOLOGIES INC	COM	32.699600	27MAR03	01APR03	CORRESPONDENT SERVIC	USD/DTC	16,357.30	.02
500.000	NIF3				0.00	7.50	0.00		
200.000	NIF3		32.637500	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC	6,530.50	.02
					0.00	3.00	0.00		
600.000	NIF3		33.197100	02APR03	07APR03	CORRESPONDENT SERVIC	USD/DTC	19,927.26	.02
					0.00	9.00	0.00		
4,500.000	NIF3		33.277500	03APR03	08APR03	STATE STREET BROKERA	USD/DTC	149,838.75	.02
					0.00	90.00	0.00		
700.000	NIF3		39.124400	30APR03	05MAY03	ROCKHOUSE SECURITIES	USD/DTC	27,422.08	.05
					0.00	35.00	0.00		
3,400.000	NIF3		38.926700	01MAY03	06MAY03	ROCKHOUSE SECURITIES	USD/DTC	132,520.78	.05
					0.00	170.00	0.00		
2,300.000	NIF3		38.967600	02MAY03	07MAY03	ROCKHOUSE SECURITIES	USD/DTC	89,740.48	.05
					0.00	115.00	0.00		
2,000.000	NIF3		37.993400	15MAY03	20MAY03	ROCKHOUSE SECURITIES	USD/DTC	76,086.80	.05
					0.00	100.00	0.00		
— ASSET TOTALS —					0.00	755.00	0.00	705,456.60	
30249U101	FMC TECHNOLOGIES INC	COM	21.190300	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	44,541.63	.02
2,100.000	NIF4				0.00	42.00	0.00		

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

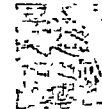
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
302491303	FMC CORP	COM NEM	11MAR03	14MAR03		DEUTSCHE BANK SECURI	USD/DTC	.05
2,300.000	NIF3		14.492900	0.00	115.00	115.00	0.00	33,448.67
1,900.000	NIF3		15.196000	0.00	17MAR03	20MAR03	0.00	.02
500.000	NIF3		17.966800	0.00	01MAY03	06MAY03	0.00	28,900.90
4,700.000	NIF3		19.816100	0.00	29MAY03	03JUN03	0.00	.05
2,800.000	NIF3		20.489800	0.00	13JUN03	18JUN03	0.00	9,008.40
— ASSET TOTALS —				0.00	543.50	0.00		222,240.08
12,200.000								
303726103	FAIRCHILD SEMICONDUCTOR INTL	CL A	01APR03	04APR03		FIRST UNION CAPITAL	USD/DTC	.05
4,000.000	NIF3		10.745400	0.00	200.00	200.00	0.00	43,181.60
2,800.000	NIF3		11.250000	0.00	03APR03	08APR03	0.00	.05
4,700.000	NIF3		12.652300	0.00	13JUN03	18JUN03	0.00	31,640.00
— ASSET TOTALS —				0.00	235.00	0.00		59,700.81



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
303726103	FAIRCHILD SEMICONDUCTOR INTL	CL A	25JUN03	30JUN03		BEAR STEARNS SECURIT	USD/DTC	.02
5,100.000	NIF4		12.976600	0.00	102.00	102.00	0.00	66,282.66
— ASSET TOTALS —				0.00	677.00	0.00		200,805.07
16,600.000								
313586109	FEDERAL NATL MTG ASSN	COM	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
4,600.000	NIF2		61.200000	0.00	92.00	92.00	0.00	281,612.00
1,200.000	NIF2		71.060000	0.00	16JUN03	19JUN03	0.00	.02
— ASSET TOTALS —				0.00	116.00	0.00		85,296.00
5,800.000								
31410H101	FEDERATED DEPT STORES INC DEL	COM	18AUG03	21AUG03		FIRST UNION CAPITAL	USD/DTC	.04
3,800.000	NIF6		42.423800	0.00	152.00	152.00	0.00	161,362.44
1,500.000	NIF6		43.535000	0.00	29AUG03	OPEN	0.00	.02
— ASSET TOTALS —				0.00	182.00	0.00		65,332.50
5,300.000								
31428X106	FEDEX CORP	COM	16JUN03	19JUN03		STANDARD + POORS SEC	USD/DTC	.05
3,800.000	NIF2		64.570000	0.00	190.00	190.00	0.00	245,556.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE PRICE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

31604Q107	FIDELITY BANKSHARES INC NEM	COM								
	500.000		20.882000	23JUN03	26JUN03		FRIEDMAN BILLINGS +	USD/DTC		.05
	NIF3				0.00		25.00	0.00	10,466.00	
	300.000		20.950000	24JUN03	27JUN03		FRIEDMAN BILLINGS +	USD/DTC		.05
	NIF3				0.00		15.00	0.00	6,300.00	
	1,000.000		20.750000	25JUN03	30JUN03		FRIEDMAN BILLINGS +	USD/DTC		.05
	NIF3				0.00		50.00	0.00	20,800.00	
— ASSET TOTALS —	1,800.000				0.00		90.00	0.00	37,566.00	
319829107	FIRST COMMLTH FINL CORP PA	COM								
	3,100.000		11.740800	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC		.02
	NIF3				0.00		46.50	0.00	36,442.98	
	350.000		12.650000	27JUN03	03JUL03	1	BNY BROKERAGE INC	USD/DTC		.05
	NIF3				0.00		17.50	0.00	4,445.00	
	3,700.000		12.800000	02JUL03	08JUL03		BNY BROKERAGE INC	USD/DTC		.05
	NIF3				0.00		185.00	0.00	47,545.00	
— ASSET TOTALS —	7,150.000				0.00		249.00	0.00	88,432.98	
31983B101	FIRST CMNTY BANCORP CALIF	COM								
	7,800.000		33.819600	28AUG03	OPEN		PERSHING LLC	USD/DTC		.05
	NIF8				0.00		390.00	0.00	264,182.88	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE PRICE	BASE INTEREST	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

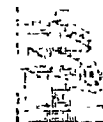
EQUITY

** US DOLLAR ** (CONTINUED)

31983B101	FIRST CMNTY BANCORP CALIF	COM								
	800.000		34.050000	29AUG03	OPEN		PERSHING LLC	USD/DTC		.05
	NIF8				0.00		40.00	0.00	27,280.00	
— ASSET TOTALS —	8,600.000				0.00		430.00	0.00	291,462.88	
338032204	FISHER SCIENTIFIC INTL INC	COM MEH								
	100.000		29.405000	21MAY03	27MAY03		LIQUIDNET INC	USD/DTC		.02
	NIG2				0.00		2.00	0.00	2,942.50	
339030108	FLEETBOSTON FINL CORP	COM								
	7,900.000		30.728200	16JUN03	19JUN03		FOX PITT KELTON INC	USD/DTC		.05
	NIF2				0.00		395.00	0.00	243,147.78	
343873105	FLUSHING FINL CORP	COM								
	900.000		20.000000	24JUN03	27JUN03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3				0.00		11.25	0.00	18,011.25	
	1,400.000		20.243500	25JUN03	30JUN03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3				0.00		17.50	0.00	28,358.40	
	1,600.000		20.985200	25JUL03	30JUL03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3				0.00		20.00	0.00	33,596.32	
— ASSET TOTALS —	3,900.000				0.00		48.75	0.00	79,965.97	
344123104	FOAMEX INTL INC	COM								
	2,400.000		1.130000	25MAR03	28MAR03		JEFFERIES COMPANY IN	USD/DTC		.03
	NIF3				0.00		72.00	0.00	2,784.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	EXCH RATE	BASE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
SSELL/BTC					BASE	BASE		
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
344123104	FOAMEX INTL INC	COM	25MAR03	28MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
2,400.000		1.147700		0.00	36.00		0.00	2,790.48
NIF3								
7,200.000		0.970000	30APR03	05MAY03	108.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	7,092.00
15,500.000		1.011600	05MAY03	08MAY03	232.50	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	15,912.30
9,600.000		1.215800	06MAY03	09MAY03	144.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	11,815.68
15,500.000		1.386600	12MAY03	15MAY03	232.50	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	21,724.80
14,800.000		1.364100	13MAY03	16MAY03	222.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	20,410.68
3,469.000		1.400400	20MAY03	23MAY03	52.04	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	4,910.03
24,530.000		1.393600	22MAY03	28MAY03	367.95	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	34,552.96
9,300.000		1.415200	27MAY03	30MAY03	139.50	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			0.00	13,300.86



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	EXCH RATE	BASE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
SSELL/BTC					BASE	BASE		
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
344123104	FOAMEX INTL INC	COM	30MAY03	04JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
2,401.000		1.340000		0.00	36.02		0.00	3,253.36
NIF3								
40,100.000		1.764500	11JUN03	16JUN03	501.25	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	71,257.70
8,900.000		2.234100	13JUN03	18JUN03	111.25	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	19,994.74
14,700.000		2.254300	16JUN03	19JUN03	183.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	33,321.96
4,900.000		2.280400	17JUN03	20JUN03	61.25	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	11,235.21
10,100.000		2.294100	19JUN03	24JUN03	303.00	MONNESS, CRESPI, HARDT	USD/DTC	.03
NIF3				0.00			0.00	23,473.41
4,400.000		2.309600	19JUN03	25JUN03	55.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	1		0.00	10,217.24
10,400.000		3.157000	24JUN03	27JUN03	130.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	32,962.80
4,800.000		2.920000	25JUN03	30JUN03	60.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.00	14,076.00



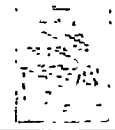
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

344123104	FOAMEX INTL INC	COM	25JUN03	30JUN03	MERRILL LYNCH PROFES	USD/DTC	.03
19,600.000		2.920000		0.00	588.00	0.00	57,820.00
NIF3							
10,300.000		2.798100	26JUN03	01JUL03	MONNESS, CRESPI, HARDT	USD/DTC	.03
NIF3				0.00	309.00	0.00	29,129.43
3,000.000		2.899500	27JUN03	03JUL03	1 CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	37.50	0.00	8,736.00
8,600.000		2.951300	30JUN03	03JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	107.50	0.00	25,488.68
20,500.000		3.060000	30JUN03	03JUL03	GOLDMAN SACHS + CO	USD/DTC	.03
NIF3				0.00	615.00	0.00	63,345.00
10,500.000		3.050000	01JUL03	07JUL03	MERRILL LYNCH PROFES	USD/DTC	.03
NIF3				0.00	315.00	0.00	32,340.00
7,900.000		3.435500	03JUL03	09JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	98.75	0.00	27,239.20
6,400.000		3.625000	08JUL03	11JUL03	MERRILL LYNCH PROFES	USD/DTC	.03
NIF3				0.00	192.00	0.00	23,392.00
900.000		3.657500	10JUL03	15JUL03	MONNESS, CRESPI, HARDT	USD/DTC	.03
NIF3				0.00	27.00	0.00	3,318.75



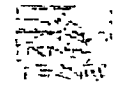
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

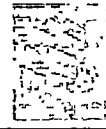
** US DOLLAR ** (CONTINUED)

344123104	FOAMEX INTL INC	COM	10JUL03	15JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
3,100.000		3.646500		0.00	38.75	0.00	11,342.90
NIF3							
10,600.000		3.696900	10JUL03	15JUL03	JEFFERIES COMPANY IN	USD/DTC	.03
NIF3				0.00	318.00	0.00	39,505.14
3,500.000		3.672200	11JUL03	16JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	43.75	0.00	12,896.45
2,100.000		3.320000	15JUL03	18JUL03	MONNESS, CRESPI, HARDT	USD/DTC	.03
NIF3				0.00	63.00	0.00	7,035.00
7,000.000		3.292600	16JUL03	21JUL03	MONNESS, CRESPI, HARDT	USD/DTC	.03
NIF3				0.00	210.00	0.00	23,258.20
3,100.000		3.200000	17JUL03	22JUL03	WELLS FARGO SECURITI	USD/DTC	.03
NIF3				0.00	93.00	0.00	10,013.00
25,600.000		3.715700	23JUL03	28JUL03	MERRILL LYNCH PROFES	USD/DTC	.03
NIF3				0.00	768.00	0.00	95,889.92
9,300.000		4.324600	31JUL03	05AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	116.25	0.00	40,335.03
3,400.000		4.463000	06AUG03	11AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	42.50	0.00	15,216.70



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
344123104	FOAMEX INTL INC	COM	4.571500	07AUG03	12AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
6,700.000	NIF3				0.00	83.75		0.00	30,712.80
23,600.000	NIF3		4.587600	07AUG03	12AUG03		MERRILL LYNCH PROFES	USD/DTC	.03
					0.00	708.00		0.00	108,975.36
1,100.000	NIF3		4.500000	08AUG03	13AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	13.75		0.00	4,963.75
3,300.000	NIF3		4.711500	12AUG03	15AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	41.25		0.00	15,589.20
900.000	NIF3		4.594500	13AUG03	18AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	11.25		0.00	4,146.30
3,600.000	NIF3		4.800000	14AUG03	19AUG03		MERRILL LYNCH PROFES	USD/DTC	.03
					0.00	108.00		0.00	17,388.00
-- ASSET TOTALS --					0.00	7,997.01		0.00	1,063,163.02
400,000.000									
345370860	FORD MTR CO DEL	COM PAR	7.480000	28MAR03	02APR03		FACTSET DATA SYSTEMS	USD/DTC	.05
19,800.000	NIF2	USD0.01			0.00	990.00		0.00	149,094.00
33,000.000	NIF2		10.218800	30APR03	05MAY03		BNY BROKERAGE INC	USD/DTC	.05
					0.00	1,650.00		0.00	338,870.40



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
345370860	FORD MTR CO DEL	COM PAR	10.190000	29MAY03	03JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,800.000	NIF2	USD0.01			0.00	36.00		0.00	18,378.00
1,300.000	NIF2		11.167500	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00	26.00		0.00	14,543.75
-- ASSET TOTALS --					0.00	2,702.00		0.00	520,886.15
55,900.000									
346375108	FORMFACTOR INC	COM	14.000000	11JUN03	17JUN03		MORGAN STANLEY CO IN	USD/DTC	
100.000	NIG2				0.00	0.00		0.00	1,400.00
358434108	FRIEDMAN BILLINGS RAMSEY GROUPCL A		8.762550	31MAR03	31MAR03		MERGER NON CASH	USD/DTC	
45,000.000	NIF3				0.00	0.00		0.00	394,314.75
360921100	FURNITURE BRANDS INTL INC	COM	26.247100	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
2,200.000	NIF4				0.00	44.00		0.00	57,787.62
363576109	GALLAGHER ARTHUR J + CO	COM	27.208900	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
8,100.000	NIF4				0.00	162.00		0.00	220,554.09
3,300.000	NIF4		27.203600	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00	66.00		0.00	89,837.88
2,500.000	NIF4		27.150000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	
					0.00	0.00		0.00	67,875.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

363576109	GALLAGHER ARTHUR J + CO	COM	26.951300	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
5,300.000	NIF4				0.00	106.00		0.00	142,947.89
3,000.000	NIF4		26.609700	22AUG03	27AUG03	60.00	STATE STREET BROKERA	USD/DTC	.02
					0.00			0.00	79,889.10
22,200.000	NIF8		26.800000	27AUG03	27AUG03	0.00	ASSET TRANSFER AT MA	USD/DTC	.02
					0.00	0.00		0.00	594,960.00
— ASSET TOTALS —					0.00	394.00		0.00	1,196,063.96
368682100	GENCORP INC	COM	6.436700	18MAR03	21MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,000.000	NIF3				0.00	15.00		0.00	6,451.70
2,200.000	NIF3		6.524000	28MAR03	02APR03	33.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	14,385.80
8,200.000	NIF3		6.805000	04APR03	09APR03	328.00	SPEAR, LEEDS & KELLO	USD/DTC	.04
					0.00			0.00	56,129.00
7,100.000	NIF3		7.827700	23MAY03	29MAY03	106.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	55,683.17
13,600.000	NIF3		7.999800	16JUN03	19JUN03	544.00	NATIONAL FINANCIAL S	USD/DTC	.04
					0.00			0.00	109,341.28



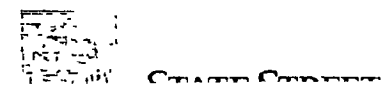
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —					0.00	1,026.50		0.00	241,990.95
368710406	GENENTECH INC	COM	73.898500	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
2,000.000	NIF2				0.00	40.00		0.00	147,837.00
500.000	NIF2		74.000000	30JUN03	03JUL03	10.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.00	37,010.00
— ASSET TOTALS —					0.00	50.00		0.00	184,847.00
369604103	GENERAL ELEC CO	COM	30.067100	21AUG03	26AUG03		CREDIT SUISSE FIRST	USD/DTC	.05
8,400.000	NIF2				0.00	420.00		0.00	252,983.64
6,800.000	NIF2		30.053700	22AUG03	27AUG03	340.00	CREDIT SUISSE FIRST	USD/DTC	.05
					0.00			0.00	204,705.16
— ASSET TOTALS —					0.00	760.00		0.00	457,688.80
370334104	GENERAL MLS INC	COM	43.250000	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
2,500.000	NIF2				0.00	50.00		0.00	108,175.00



ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE				
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST				
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE		BASE NET COST				
EQUITY											
				**	US DOLLAR	**	(CONTINUED)				
370334104	GENERAL MLS INC 200.000 NIF2	COM	46.090000	29MAY03	03JUN03	0.00	INVESTMENT TECHNOLOG 4.00	USD/DTC 0.00	.02 9,222.00		
— ASSET TOTALS —								0.00	54.00	0.00	117,397.00
370442717	GENERAL MTRS CORP 18,650.000 NIG7	SR DEB CONV SER	25.000000	27JUN03	16JUL03	0.00	14 MORGAN STANLEY CO IN 0.00	USD/DTC 0.00	466,250.00		
375916103	GILDAN ACTIVENEAR INC 2,400.000 NIF4	SUB VTG SHS CL A	27.840000	01MAY03	06MAY03	0.00	PERSHING LLC 120.00	USD/DTC 0.00	.05 66,936.00		
	700.000 NIF4		26.179500	25JUN03	30JUN03	0.00	GOLDMAN SACHS + CO 14.00	USD/DTC 0.00	.02 18,339.65		
	100.000 NIF4		26.019300	26JUN03	01JUL03	0.00	BNY BROKERAGE INC 2.00	USD/DTC 0.00	.02 2,603.93		
	400.000 NIF4		26.050000	26JUN03	01JUL03	0.00	GOLDMAN SACHS + CO 8.00	USD/DTC 0.00	.02 10,428.00		
	300.000 NIF4		26.879200	02JUL03	08JUL03	0.00	PERSHING LLC 15.00	USD/DTC 0.00	.05 8,078.76		
	100.000 NIF4		27.150000	07JUL03	10JUL03	0.00	PERSHING LLC 5.00	USD/DTC 0.00	.05 2,720.00		



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE				
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST				
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE		BASE NET COST				
EQUITY											
				**	US DOLLAR	**	(CONTINUED)				
375916103	GILDAN ACTIVENEAR INC 100.000 NIF4	SUB VTG SHS CL A	27.823000	09JUL03	14JUL03	0.00	PERSHING LLC 5.00	USD/DTC 0.00	.05 2,787.30		
— ASSET TOTALS —								0.00	169.00	0.00	111,893.64
37733N105	GLAXOSMITHKLINE PLC 200.000 NIG8	SPONSORED ADR	41.610000	10JUN03	16JUN03	0.00	3 E TRADE SECURITIES, 6.00	USD/DTC 0.00	.03 8,328.00		
37934A100	GLOBAL IMAGING SYS INC 4,500.000 NIF3	COM	18.212400	12MAY03	15MAY03	0.00	NATIONAL FINANCIAL S 225.00	USD/DTC 0.00	.05 82,180.80		
398433102	GRIFFON CORP 10,000.000 NIF3	COM	16.831000	15JUL03	18JUL03	0.00	BRIDGE TRADING 500.00	USD/DTC 0.00	.05 168,810.00		
401698105	GUIDANT CORP 900.000 NIF2	COM	47.704200	08AUG03	13AUG03	0.00	INVESTMENT TECHNOLOG 18.00	USD/DTC 0.00	.02 42,951.78		
	5,700.000 NIF2		47.806800	08AUG03	13AUG03	0.00	AVALON RESEARCH GROU 285.00	USD/DTC 0.00	.05 272,783.76		
	2,200.000 NIF2		47.870000	11AUG03	14AUG03	0.00	INVESTMENT TECHNOLOG 44.00	USD/DTC 0.00	.02 105,358.00		
— ASSET TOTALS —								0.00	347.00	0.00	421,093.54
403777105	GYMBOREE CORP 28,500.000 NIF4	COM	14.170000	19AUG03	22AUG03	0.00	INTERNAL SMAR-DVE 0.00	USD/DTC 0.00	403,845.00		

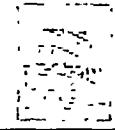


STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)									
403777105	GYMBOREE CORP		15.460000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	440,610.00
	28,500.000				0.00		0.00	0.00	
	NIF8								
-- ASSET TOTALS --									
	57,000.000				0.00		0.00	0.00	844,455.00
404280406	HSBC HLDGS PLC		68.484431	31MAR03	31MAR03		MERGER NOW CASH	USD/DTC	677,824.66
	9,897.500				0.00		0.00	0.00	
	NIF6								
406216101	HALLIBURTON CO		21.190000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	91,203.00
	4,300.000				0.00		86.00	0.00	.02
	NIF2								
412693103	HARLAND JOHN H CO		24.449100	02JUN03	05JUN03		DAVIDSON D.A. + COMP	USD/DTC	78,397.12
	3,200.000				0.00		160.00	0.00	.05
	NIF3								
	600.000		24.646600	04JUN03	09JUN03		DAVIDSON D.A. + COMP	USD/DTC	14,817.96
	NIF3				0.00		30.00	0.00	.05
	1,400.000		24.646600	05JUN03	10JUN03		DAVIDSON D.A. + COMP	USD/DTC	34,575.24
	NIF3				0.00		70.00	0.00	.05
	500.000		24.703200	11JUN03	16JUN03		CORRESPONDENT SERVIC	USD/DTC	12,357.85
	NIF3				0.00		6.25	0.00	.01
	1,200.000		25.525200	20JUN03	25JUN03		DAVIDSON D.A. + COMP	USD/DTC	30,690.24
	NIF3				0.00		60.00	0.00	.05

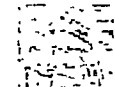


STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)									
-- ASSET TOTALS --									
	6,900.000				0.00		326.25	0.00	170,838.41
412822108	HARLEY DAVIDSON INC		44.482900	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	249,216.24
	5,600.000				0.00		112.00	0.00	.02
	NIF2								
414549105	HARRIS INTERACTIVE INC		7.106900	08JUL03	11JUL03		U S BANCORP PIPER JA	USD/DTC	39,966.64
	5,600.000				0.00		168.00	0.00	.03
	NIF4								
	1,500.000		6.850000	08JUL03	11JUL03		CITIGROUP GLOBAL MAR	USD/DTC	10,320.00
	NIF4				0.00		45.00	0.00	.03
	5,100.000		7.304700	09JUL03	14JUL03		U S BANCORP PIPER JA	USD/DTC	37,406.97
	NIF4				0.00		153.00	0.00	.03
	3,000.000		7.400000	09JUL03	14JUL03		BEAR STEARNS SECURIT	USD/DTC	22,260.00
	NIF4				0.00		60.00	0.00	.02
	2,500.000		6.969700	10JUL03	15JUL03		U S BANCORP PIPER JA	USD/DTC	17,499.25
	NIF4				0.00		75.00	0.00	.03
	2,800.000		6.895700	11JUL03	16JUL03		U S BANCORP PIPER JA	USD/DTC	19,391.96
	NIF4				0.00		84.00	0.00	.03
	3,000.000		7.039000	14JUL03			BNY BROKERAGE INC	USD/DTC	21,177.00
	NIF4				0.00		60.00	0.00	.02



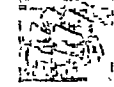
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
414549105	HARRIS INTERACTIVE INC	COM	7.039000	14JUL03	CANCEL	BNY BROKERAGE INC	USD/DTC	.02
-3,000.000	NIF4				0.00	-60.00	0.00	-21,177.00
3,000.000	NIF4		7.023900	14JUL03	17JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	60.00	0.00	21,131.70
1,300.000	NIF4		6.998300	15JUL03	18JUL03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	39.00	0.00	9,136.79
1,100.000	NIF4		7.059000	15JUL03	18JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	22.00	0.00	7,786.90
500.000	NIF4		7.151400	16JUL03	21JUL03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	15.00	0.00	3,590.70
1,200.000	NIF4		7.105700	17JUL03	22JUL03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	36.00	0.00	8,562.84
1,300.000	NIF4		7.208000	18JUL03	23JUL03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	39.00	0.00	9,409.40
200.000	NIF4		6.964100	21JUL03	24JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	4.00	0.00	1,396.82
1,800.000	NIF4		7.003400	22JUL03	25JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	36.00	0.00	12,642.12



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
414549105	HARRIS INTERACTIVE INC	COM	7.007500	23JUL03	28JUL03	BNY BROKERAGE INC	USD/DTC	.02
1,200.000	NIF4				0.00	24.00	0.00	8,433.00
200.000	NIF4		6.985200	24JUL03	29JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	4.00	0.00	1,401.04
200.000	NIF4		7.531300	28JUL03	31JUL03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	4.00	0.00	1,510.26
700.000	NIF4		7.997700	29JUL03	01AUG03	BNY BROKERAGE INC	USD/DTC	.02
					0.00	14.00	0.00	5,612.39
2,600.000	NIF4		7.140500	31JUL03	05AUG03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	78.00	0.00	18,643.30
500.000	NIF4		6.985000	01AUG03	06AUG03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	15.00	0.00	3,507.50
1,400.000	NIF4		6.535200	04AUG03	07AUG03	U S BANCORP PIPER JA	USD/DTC	.03
					0.00	42.00	0.00	9,191.28
4,500.000	NIF4		6.360000	06AUG03	12AUG03	LEHMAN BROTHERS INC	USD/DTC	.05
					0.00	0.00	0.00	28,620.00
--- ASSET TOTALS ---					0.00	1,017.00	0.00	297,420.86
416515104	HARTFORD FINANCIAL SVCS GRP	COM	33.790100	13MAR03	18MAR03	CREDIT SUISSE FIRST	USD/DTC	.05
7,000.000	NIF2				0.00	350.00	0.00	236,880.70



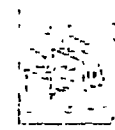
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL BASE	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
							BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

422347104	HEARTLAND EXPRESS INC		18.288500	14MAR03	19MAR03		STEPHENS, INC.	USD/DTC	.05
	4,100.000				0.00		205.00	0.00	75,187.85
	NIF4								
	700.000		21.604700	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
	NIF4				0.00		14.00	0.00	15,137.29
	200.000		21.585000	25JUN03	30JUN03		BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4				0.00		4.00	0.00	4,321.00
	1,400.000		21.685000	25JUN03	30JUN03		BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4				0.00		28.00	0.00	30,387.00
— ASSET TOTALS —	6,400.000				0.00		251.00	0.00	125,033.14
428236103	HEWLETT PACKARD CO	COM	15.505200	15APR03	21APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	2,500.000				0.00		62.50	0.00	38,825.50
	NIF6								
	2,500.000		15.780400	16APR03	22APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		62.50	0.00	39,513.50
	1,000.000		15.298800	17APR03	23APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		25.00	0.00	15,323.80
	1,200.000		15.322400	17APR03	23APR03		LIQUIDNET INC	USD/DTC	.02
	NIF6				0.00		24.00	0.00	18,410.88



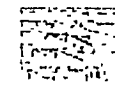
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL BASE	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
							BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

428236103	HEWLETT PACKARD CO	COM	15.810200	22APR03	25APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	3,300.000				0.00		82.50	0.00	52,256.16
	NIF6								
	1,700.000		16.044100	28APR03	01MAY03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		42.50	0.00	27,317.47
	300.000		16.207500	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		6.00	0.00	4,868.25
— ASSET TOTALS —	12,500.000				0.00		305.00	0.00	196,515.56
437076102	HOME DEPOT INC	COM	22.415700	07MAR03	12MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
	15,300.000				0.00		306.00	0.00	343,266.21
	NIF1								
	300.000		27.835000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		6.00	0.00	8,356.50
	4,900.000		28.050000	30APR03	05MAY03		EDWARDS A G SONS INC	USD/DTC	.05
	NIF2				0.00		245.00	0.00	137,690.00
— ASSET TOTALS —	20,500.000				0.00		557.00	0.00	489,312.71
440327104	HORACE MANN EDUCATORS CORP	NEWMEN COM	13.396100	28MAR03	02APR03		CAPITAL INSTITUTIONA	USD/DTC	.05
	1,700.000				0.00		85.00	0.00	22,858.37
	NIF3								



STATE STREET

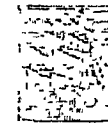
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

440327104	HORACE MANN EDUCATORS CORP NENNEH COM	29APR03	02MAY03	MONNESS, CRESPI, HARDT	USD/DTC		.05
4,000.000		14.646100	0.00	200.00	0.00	58,784.40	
NIF3							
2,100.000		14.510700	0.00	CAPITAL INSTITUTIONA	USD/DTC		.05
NIF3				105.00	0.00	30,577.47	
3,200.000		16.400000	0.00	PCS SECURITIES INC	USD/DTC		.05
NIF3				160.00	0.00	52,640.00	
800.000		15.696100	0.00	CORRESPONDENT SERVIC	USD/DTC		.01
NIF3				10.00	0.00	12,566.88	
3,100.000		15.024200	0.00	MAXCOR FINANCIAL INC	USD/DTC		.05
NIF3				155.00	0.00	46,730.02	
2,500.000		14.458200	0.00	RBC DAIN RAUSCHER IN	USD/DTC		.05
NIF3				125.00	0.00	36,270.50	
300.000		14.500000	0.00	RBC DAIN RAUSCHER IN	USD/DTC		.05
NIF3				15.00	0.00	4,365.00	
400.000		14.500000	0.00	RBC DAIN RAUSCHER IN	USD/DTC		.05
NIF3				20.00	0.00	5,820.00	
700.000		14.660000	0.00	CORRESPONDENT SERVIC	USD/DTC		.01
NIF3				8.75	0.00	10,270.75	



STATE STREET

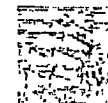
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---			0.00	883.75	0.00	280,883.39	
18,800.000							
44599R915	INTERSOUTH PARTNERS VI	29MAY03	29MAY03	CAPITAL CALL	USD/BOS		
37,500.000	LIMITED PARTNERS	1.000000	0.00	0.00	0.00	37,500.00	
NIG1							
62,500.000		1.000000	0.00	CAPITAL CALL	USD/BOS		
NIG1				0.00	0.00	62,500.00	
125,000.000		1.000000	0.00	CAPITAL CALL	USD/BOS		
NIG1				0.00	0.00	125,000.00	
--- ASSET TOTALS ---			0.00	0.00	0.00	225,000.00	
225,000.000							
445992910	INTERSOUTH PARTNERS V LP	13MAY03	13MAY03	CAPITAL CALL	USD/BOS		
175,000.000		1.000000	0.00	0.00	0.00	175,000.00	
NIG1							
75,000.000		1.000000	0.00	CAPITAL CALL	USD/BOS		
NIG1				0.00	0.00	75,000.00	
75,000.000		1.000000	0.00	CAPITAL CALL	USD/BOS		
NIG1				0.00	0.00	75,000.00	
--- ASSET TOTALS ---			0.00	0.00	0.00	325,000.00	
325,000.000							



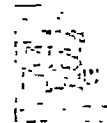
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

448924100	ICN PHARMACEUTICALS INC	COM	9.923400	02APR03	07APR03		BRIDGE TRADING	USD/DTC	.05
	10,900.000				0.00		545.00	0.00	108,710.06
	NIF3								
	2,100.000		9.012000	03APR03	08APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		31.50	0.00	18,956.70
	800.000		9.250000	08MAY03	13MAY03		BRIDGE TRADING	USD/DTC	.04
	NIF3				0.00		32.00	0.00	7,432.00
— ASSET TOTALS —	13,800.000				0.00		608.50	0.00	135,098.76
448947101	IDT CORP	COM	14.116400	17MAR03	20MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
	2,400.000				0.00		36.00	0.00	33,915.36
	NIF3								
	1,800.000		13.900000	22APR03	25APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		27.00	0.00	25,047.00
	200.000		14.000000	23APR03	28APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		3.00	0.00	2,803.00
	3,600.000		14.101200	24APR03	29APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		54.00	0.00	50,818.32
	2,500.000		16.007400	10JUN03	13JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		31.25	0.00	40,049.75



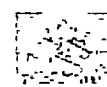
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

448947101	IDT CORP	COM	17.374500	19JUN03	24JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	13,600.000				0.00		170.00	0.00	236,463.20
	NIF3								
	38,200.000		17.250200	19JUN03	24JUN03		FAGENSON + CO INC	USD/DTC	.04
	NIF3				0.00		1,528.00	0.00	660,485.64
	1,300.000		17.652900	27JUN03	02JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		16.25	0.00	22,965.02
	800.000		17.579400	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		10.00	0.00	14,073.52
	1,200.000		18.000000	14JUL03	17JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		15.00	0.00	21,615.00
	600.000		17.896200	28JUL03	31JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		7.50	0.00	10,745.22
	1,100.000		17.881300	07AUG03	12AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		13.75	0.00	19,683.18
	800.000		17.500000	11AUG03	14AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		10.00	0.00	14,010.00
	1,000.000		17.664500	19AUG03	22AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		12.50	0.00	17,677.00



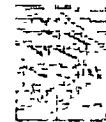
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —							
69,100.000			0.00	1,934.25	0.00	1,170,351.21	
448947309	IDT CORP 600.000 NIF3	CL B	14.325000	17MAR03 20MAR03 0.00	CORRESPONDENT SERVIC 9.00	USD/DTC 0.00	8,604.00 .02
	1,150.000 NIF3		14.700000	21MAR03 26MAR03 0.00	CORRESPONDENT SERVIC 17.25	USD/DTC 0.00	16,922.25 .02
	3,800.000 NIF3		14.616200	28MAR03 02APR03 0.00	CORRESPONDENT SERVIC 57.00	USD/DTC 0.00	55,598.56 .02
	800.000 NIF3		14.777900	01APR03 04APR03 0.00	CORRESPONDENT SERVIC 12.00	USD/DTC 0.00	11,834.32 .02
	1,600.000 NIF3		14.390000	04APR03 09APR03 0.00	CORRESPONDENT SERVIC 24.00	USD/DTC 0.00	23,048.00 .02
	2,700.000 NIF3		14.038800	22APR03 25APR03 0.00	CANTOR FITZGERALD + 135.00	USD/DTC 0.00	38,039.76 .05
	4,500.000 NIF3		17.781300	19JUN03 24JUN03 0.00	BEAR STEARNS + CO IN 225.00	USD/DTC 0.00	80,240.85 .05
	57,500.000 NIF3		17.350000	19JUN03 24JUN03 0.00	FAGENSON + CO INC 2,300.00	USD/DTC 0.00	999,925.00 .04



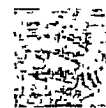
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

448947309	IDT CORP 3,100.000 NIF3	CL B	17.848800	20JUN03 25JUN03 0.00	CORRESPONDENT SERVIC 38.75	USD/DTC 0.00	55,370.03 .01
	1,300.000 NIF3		17.598200	30JUN03 03JUL03 0.00	CORRESPONDENT SERVIC 16.25	USD/DTC 0.00	22,893.91 .01
	2,100.000 NIF3		18.000000	14JUL03 17JUL03 0.00	CORRESPONDENT SERVIC 26.25	USD/DTC 0.00	37,826.25 .01
	1,300.000 NIF3		18.099700	31JUL03 05AUG03 0.00	CORRESPONDENT SERVIC 16.25	USD/DTC 0.00	23,545.86 .01
	4,400.000 NIF3		17.634400	11AUG03 14AUG03 0.00	CORRESPONDENT SERVIC 55.00	USD/DTC 0.00	77,646.36 .01
	2,900.000 NIF3		17.483100	12AUG03 15AUG03 0.00	CORRESPONDENT SERVIC 36.25	USD/DTC 0.00	50,737.24 .01
	600.000 NIF3		17.614500	19AUG03 22AUG03 0.00	CORRESPONDENT SERVIC 7.50	USD/DTC 0.00	10,576.20 .01
— ASSET TOTALS —				0.00	2,975.50	0.00	1,512,808.59
88,350.000							
44914M104	HYPERION SOLUTIONS CORP 2,800.000 NIF3	COM	23.124900	11MAR03 14MAR03 0.00	MCDONALD AND COMPAN 140.00	USD/DTC 0.00	64,889.72 .05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

44914M104	HYPERION SOLUTIONS CORP	COM	22.350000	20MAR03	25MAR03		MCDONALD AND COMPAN	USD/DTC	.05
NIF3	900.000				0.00		45.00	0.00	20,160.00
NIF3	900.000		22.455000	25MAR03	28MAR03		MCDONALD AND COMPAN	USD/DTC	.05
NIF3	600.000		22.250000	26MAR03	31MAR03		MCDONALD AND COMPAN	USD/DTC	.05
NIF3	1,000.000		31.667700	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3	2,700.000		31.479400	16JUL03	21JUL03		CARLIN EQUITIES	USD/DTC	.05
NIF3	2,800.000		31.855900	16JUL03	21JUL03		MCDONALD AND COMPAN	USD/DTC	.05
NIF3	2,700.000		28.620700	17JUL03	22JUL03		MCDONALD AND COMPAN	USD/DTC	.05
NIF3	3,500.000		28.426200	21JUL03	24JUL03		CARLIN EQUITIES	USD/DTC	.05
NIF3	1,900.000		28.049600	22JUL03	25JUL03		MCDONALD AND COMPAN	USD/DTC	.05

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

44914M104	HYPERION SOLUTIONS CORP	COM	28.732000	23JUL03	28JUL03		CARLIN EQUITIES	USD/DTC	.05
NIF3	1,800.000				0.00		90.00	0.00	51,807.60
NIF3	7,400.000		27.013900	24JUL03	29JUL03		CARLIN EQUITIES	USD/DTC	.05
NIF3	1,900.000		26.104700	28JUL03	31JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3	100.000		30.290000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	3,029.00
NIF4	11,600.000		30.245800	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4	3,300.000		29.997300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4	7,400.000		29.982800	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	221,872.72
NIF4	2,700.000		30.986700	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
NIF4	6,500.000		32.060600	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

44914M104	HYPERION SOLUTIONS CORP	COM	31.270000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	988,132.00
	31,600.000					0.00	0.00	
	NIF8							
— ASSET TOTALS —								
	94,100.000			0.00		1,918.25	0.00	2,812,416.37
449370105	IDEC PHARMACEUTICALS CORP	COM	41.049800	12JUN03	17JUN03	UBS HARBURG LLC	USD/DTC	12,329.94
	300.000					15.00	0.00	
	NIG2							
	100.000		41.032600	13JUN03	18JUN03	UBS HARBURG LLC	USD/DTC	4,108.26
	NIG2					5.00	0.00	
	100.000		40.099100	13JUN03	18JUN03	CITIGROUP GLOBAL MAR	USD/DTC	4,014.91
	NIG2					5.00	0.00	
	300.000		38.915000	19JUN03	24JUN03	INVESTMENT TECHNOLOG	USD/DTC	11,680.50
	NIG2					6.00	0.00	
	100.000		38.763700	19JUN03	24JUN03	B-TRADE SERVICES LLC	USD/DTC	3,878.37
	NIG2					2.00	0.00	
	100.000		36.781900	17JUL03	22JUL03	UBS HARBURG LLC	USD/DTC	3,683.19
	NIG2					5.00	0.00	
— ASSET TOTALS —								
	1,000.000			0.00		38.00	0.00	39,695.17
44973Q103	I MANY INC	COM	1.074900	30JUL03	04AUG03	CORRESPONDENT SERVIC	USD/DTC	30,338.46
	27,900.000					348.75	0.00	
	NIF3							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

44973Q103	I MANY INC	COM	1.000000	30JUL03	04AUG03	SPEAR, LEEDS & KELLO	USD/DTC	47,430.00
	46,500.000					930.00	0.00	
	NIF3							
	10,900.000		1.095900	31JUL03	05AUG03	CORRESPONDENT SERVIC	USD/DTC	12,081.56
	NIF3					136.25	0.00	
	3,100.000		0.950000	11AUG03	14AUG03	CORRESPONDENT SERVIC	USD/DTC	2,983.75
	NIF3					38.75	0.00	
	23,400.000		0.994200	14AUG03	19AUG03	NATIONAL FINANCIAL S	USD/DTC	23,966.28
	NIF3					702.00	0.00	
— ASSET TOTALS —								
	111,800.000			0.00		2,155.75	0.00	116,800.05
45068B109	ITT EDL SVCS INC	COM	26.788300	18MAR03	21MAR03	CIBC WORLD MARKETS C	USD/DTC	152,978.31
	5,700.000					285.00	0.00	
	NIF4							
	2,700.000		26.903400	19MAR03	24MAR03	CIBC WORLD MARKETS C	USD/DTC	72,774.18
	NIF4					135.00	0.00	
	400.000		26.969900	20MAR03	25MAR03	CIBC WORLD MARKETS C	USD/DTC	10,807.96
	NIF4					20.00	0.00	
	900.000		27.643700	20MAR03	25MAR03	DEUTSCHE BANK SECURI	USD/DTC	24,924.33
	NIF4					45.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

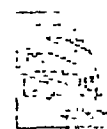
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

45068B109	ITT EDL SVCS INC		COM	29.030000	21MAR03	26MAR03	DEUTSCHE BANK SECURI	USD/DTC	.05
2,600.000	NIF4						130.00	0.00	75,608.00
700.000	NIF4			28.615900	24MAR03	27MAR03	DEUTSCHE BANK SECURI	USD/DTC	.05
							35.00	0.00	20,066.13
6,100.000	NIF4			29.073100	25JUN03	30JUN03	BEAR STEARNS SECURIT	USD/DTC	.02
							122.00	0.00	177,467.91
-- ASSET TOTALS --							772.00	0.00	534,626.82
19,100.000									

45168D104	IDEXX LABS INC		COM	33.826600	17APR03	23APR03	BEAR STEARNS SECURIT	USD/DTC	.05
3,000.000	NIF4						150.00	0.00	101,629.80
3,000.000	NIF4			33.832000	21APR03	24APR03	BEAR STEARNS SECURIT	USD/DTC	.05
							150.00	0.00	101,646.00
600.000	NIF4			36.156100	22APR03	25APR03	BEAR STEARNS SECURIT	USD/DTC	.05
							30.00	0.00	21,723.66
500.000	NIF4			36.498300	23APR03	28APR03	BEAR STEARNS SECURIT	USD/DTC	.05
							25.00	0.00	18,274.15
1,100.000	NIF4			35.470000	19JUN03	24JUN03	BEAR STEARNS SECURIT	USD/DTC	.02
							22.00	0.00	39,039.00



STATE STREET

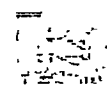
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

45168D104	IDEXX LABS INC		COM	35.099500	19JUN03	24JUN03	BNY BROKERAGE INC	USD/DTC	.02
1,300.000	NIF4						26.00	0.00	45,655.35
1,200.000	NIF4			35.432400	20JUN03	25JUN03	BNY BROKERAGE INC	USD/DTC	.02
							24.00	0.00	42,542.88
1,500.000	NIF4			35.100000	23JUN03	26JUN03	BEAR STEARNS SECURIT	USD/DTC	.02
							30.00	0.00	52,680.00
1,200.000	NIF4			35.100000	23JUN03	26JUN03	BEAR STEARNS SECURIT	USD/DTC	.02
							24.00	0.00	42,144.00
1,000.000	NIF4			34.846800	23JUN03	26JUN03	BNY BROKERAGE INC	USD/DTC	.02
							20.00	0.00	34,866.80
1,100.000	NIF4			34.846800	23JUN03	26JUN03	BNY BROKERAGE INC	USD/DTC	.02
							22.00	0.00	38,353.48
1,600.000	NIF4			34.837600	24JUN03	27JUN03	BNY BROKERAGE INC	USD/DTC	.02
							32.00	0.00	55,772.16
2,000.000	NIF4			34.837600	24JUN03	27JUN03	BNY BROKERAGE INC	USD/DTC	.02
							40.00	0.00	69,715.20
1,800.000	NIF4			34.745400	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
							36.00	0.00	62,577.72



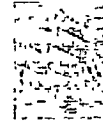
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE NET COST
			PRICE	PRICE	COMMISSNS		
			BASE	INTEREST	BASE		

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---							
	20,900.000			0.00	631.00	0.00	726,620.20
451906101	IDENTIX INC		6.648600	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC
	2,300.000				0.00	46.00	15,337.78
	NIF4						
456788108	INFOSYS TECHNOLOGIES LTD	SPONSORED ADR RE	41.930900	29APR03	16MAY03	14 DEUTSCHE BANK SECURI	USD/DTC
	2,300.000				0.00	115.00	96,556.07
	NIG8						
	100.000		49.199000	10JUN03	19JUN03	6 TIR SECURITIES INC	USD/DTC
	NIG8				0.00	3.00	4,922.90
	900.000		49.958300	11JUN03	19JUN03	3 MORGAN STANLEY CO IN	USD/DTC
	NIG8				0.00	45.00	45,007.47
	400.000		50.150100	12JUN03	25JUN03	8 MORGAN STANLEY CO IN	USD/DTC
	NIG8				0.00	20.00	20,080.04
--- ASSET TOTALS ---							
	3,700.000			0.00	183.00	0.00	166,566.48
457153104	INGRAM MICRO INC	CL A	14.076600	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC
	16,400.000				0.00	328.00	231,184.24
	NIF4						
	6,900.000		13.780400	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC
	NIF4				0.00	0.00	95,084.76



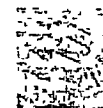
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE NET COST
			PRICE	PRICE	COMMISSNS		
			BASE	INTEREST	BASE		

EQUITY

** US DOLLAR ** (CONTINUED)

457153104	INGRAM MICRO INC	CL A	13.856800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC
	1,900.000				0.00	38.00	26,365.92
	NIF4						
	8,900.000		14.002600	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC
	NIF4				0.00	178.00	124,801.14
	10,200.000		14.167000	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC
	NIF4				0.00	204.00	144,707.40
	44,300.000		13.700000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC
	NIF8				0.00	0.00	606,910.00
	2,800.000		13.798600	27AUG03	OPEN	PERSHING LLC	USD/DTC
	NIF8				0.00	140.00	38,776.08
--- ASSET TOTALS ---							
	91,400.000			0.00	888.00	0.00	1,267,829.54
4576J0104	INNKEEPERS USA TR	COM	6.820300	25JUN03	30JUN03	CREDIT LYONNAIS SECU	USD/DTC
	3,000.000				0.00	120.00	20,580.90
	NIF3						
45765U103	INSIGHT ENTERPRISES INC	COM	16.405400	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC
	7,000.000				0.00	140.00	114,977.80
	NIF4						
	5,400.000		16.433700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC
	NIF4				0.00	108.00	88,849.98



STATE STREET

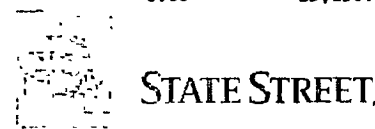
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

45765U103	INSIGHT ENTERPRISES INC	COM	16.836900	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
2,600.000	NIF4				0.00		52.00	0.00	43,827.94
4,000.000	NIF4		17.225400	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		80.00	0.00	68,981.60
19,000.000	NIF8		16.620000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
					0.00		0.00	0.00	315,780.00
-- ASSET TOTALS --					0.00		380.00	0.00	632,417.32
38,000.000									
457667103	INSITUFORM TECHNOLOGIES INC	CL A	13.170000	18MAR03	21MAR03		ADAMS HARKNESS + HIL	USD/DTC	.05
9,000.000	NIF4				0.00		450.00	0.00	118,980.00
6,000.000	NIF4		15.319400	05MAY03	09MAY03	1	STIFEL NICOLAUS & CO	USD/DTC	.03
					0.00		180.00	0.00	92,096.40
2,600.000	NIF4		17.332100	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
					0.00		52.00	0.00	45,115.46
-- ASSET TOTALS --					0.00		682.00	0.00	256,191.86
17,600.000									
457985208	INTEGRA LIFESCIENCES CORP	COM NEM	25.100800	18JUL03	23JUL03		U S BANCORP PIPER JA	USD/DTC	.05
1,000.000	NIF4				0.00		50.00	0.00	25,150.80



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

457985208	INTEGRA LIFESCIENCES CORP	COM NEM	25.419300	21JUL03	24JUL03		U S BANCORP PIPER JA	USD/DTC	.05
2,700.000	NIF4				0.00		135.00	0.00	68,767.11
3,200.000	NIF4		25.631700	22JUL03	25JUL03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		160.00	0.00	82,181.44
4,200.000	NIF4		26.835800	23JUL03	28JUL03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		210.00	0.00	112,920.36
2,000.000	NIF4		27.628600	24JUL03	29JUL03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		100.00	0.00	55,357.20
1,300.000	NIF4		27.556600	25JUL03	30JUL03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		65.00	0.00	35,888.58
2,400.000	NIF4		27.706400	28JUL03	31JUL03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		120.00	0.00	66,615.36
800.000	NIF4		28.041000	29JUL03	01AUG03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		40.00	0.00	22,472.80
2,300.000	NIF4		28.761100	30JUL03	04AUG03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		115.00	0.00	66,265.53
1,800.000	NIF4		25.789600	31JUL03	05AUG03		U S BANCORP PIPER JA	USD/DTC	.05
					0.00		90.00	0.00	46,511.28



ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

457985208	INTEGRA LIFESCIENCES CORP	COM NEW	31JUL03	05AUG03	BEAR STEARNS SECURIT	USD/DTC	.02
300.000		26.690000		0.00	6.00	0.00	8,013.00
NIF4							
-- ASSET TOTALS --							
22,000.000			0.00		1,091.00	0.00	590,143.46
45811K208	INTEGRATED CIRCUIT SYS INC	CON NEW	13MAR03	18MAR03	BEAR STEARNS SECURIT	USD/DTC	.05
1,200.000		22.799200		0.00	60.00	0.00	27,419.04
NIF4							
2,300.000		30.037300	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
NIF4				0.00	46.00	0.00	69,131.79
-- ASSET TOTALS --							
3,500.000			0.00		106.00	0.00	96,550.83
458118106	INTEGRATED DEVICE TECHNOLOGY	COM	13JUN03	18JUN03	CIBC WORLD MARKETS C	USD/DTC	.05
21,100.000		10.486900		0.00	1,055.00	0.00	222,328.59
NIF3							
9,300.000		12.020000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	.02
NIF4				0.00	0.00	0.00	111,786.00
8,100.000		12.058500	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	162.00	0.00	97,835.85
4,600.000		11.910900	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	92.00	0.00	54,882.14



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

458118106	INTEGRATED DEVICE TECHNOLOGY	COM	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
1,300.000		12.100000		0.00	0.00	0.00	15,730.00
NIF4							
3,500.000		12.330300	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	70.00	0.00	43,226.05
4,800.000		13.034600	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	96.00	0.00	62,662.08
31,600.000		12.790000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
NIF8				0.00	0.00	0.00	404,164.00
-- ASSET TOTALS --							
84,300.000			0.00		1,475.00	0.00	1,012,614.71
45814P105	INTEGRA BK CORP	COM	06MAR03	11MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
400.000		15.994100		0.00	6.00	0.00	6,403.64
NIF3							
400.000		16.110300	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	6.00	0.00	6,450.12
3,000.000		17.250000	24APR03	29APR03	SMITH, MOORE + CO	USD/DTC	.05
NIF3				0.00	150.00	0.00	51,900.00
200.000		16.605000	29APR03	02MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	3.00	0.00	3,324.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

45814P105	INTEGRA BK CORP	COM	17.159700	23MAY03	29MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
1,600.000	NIF3				0.00	24.00		0.00	27,479.52
500.000	NIF3		16.890000	16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	6.25		0.00	8,451.25
250.000	NIF3		16.950000	17JUN03	20JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	3.13		0.00	4,240.63
800.000	NIF3		17.000000	18JUN03	23JUN03		SANDLER ONEILL + PAR	USD/DTC	.05
					0.00	40.00		0.00	13,640.00
300.000	NIF3		17.049500	19JUN03	24JUN03		SANDLER ONEILL + PAR	USD/DTC	.05
					0.00	15.00		0.00	5,129.85
600.000	NIF3		17.063400	20JUN03	25JUN03		SANDLER ONEILL + PAR	USD/DTC	.05
					0.00	30.00		0.00	10,268.04
600.000	NIF3		16.795800	25JUN03	30JUN03		SANDLER ONEILL + PAR	USD/DTC	.05
					0.00	30.00		0.00	10,107.48
1,200.000	NIF3		16.816200	27JUN03	02JUL03		SANDLER ONEILL + PAR	USD/DTC	.05
					0.00	60.00		0.00	20,239.44
4,500.000	NIF3		18.128300	22JUL03	25JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	56.25		0.00	81,633.60



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

45814P105	INTEGRA BK CORP	COM	17.978000	23JUL03	29JUL03	1	STIFEL NICOLAUS & CO	USD/DTC	.05
1,500.000	NIF3				0.00	75.00		0.00	27,042.00
500.000	NIF3		18.250000	01AUG03	06AUG03		STIFEL NICOLAUS & CO	USD/DTC	.05
					0.00	25.00		0.00	9,150.00
400.000	NIF3		18.000000	04AUG03	07AUG03		STIFEL NICOLAUS & CO	USD/DTC	.05
					0.00	20.00		0.00	7,220.00
200.000	NIF3		18.000000	06AUG03	11AUG03		STIFEL NICOLAUS & CO	USD/DTC	.05
					0.00	10.00		0.00	3,610.00
100.000	NIF3		18.000000	08AUG03	13AUG03		STIFEL NICOLAUS & CO	USD/DTC	.05
					0.00	5.00		0.00	1,805.00
— ASSET TOTALS —					0.00		564.63	0.00	298,094.57
458140100	INTEL CORP	COM	16.709600	06MAR03	11MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
8,900.000	NIF1				0.00	178.00		0.00	148,893.44
45884X103	INTERMUNE INC	COM	18.923700	14MAR03	19MAR03		BEAR STEARNS SECURIT	USD/DTC	.05
13,100.000	NIF4				0.00	655.00		0.00	248,555.47
460146103	INTERNATIONAL PAPER CO	COM	35.500000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,900.000	NIF2				0.00	38.00		0.00	67,488.00
460915200	INTRAMEST CORP	COM NEH	13.025800	19AUG03	22AUG03		STATE STREET BROKER	USD/DTC	.02
3,100.000	NIF4				0.00	62.00		0.00	40,441.98

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
460915200	INTRAMEST CORP		COM NEW	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	
20,400.000	NIF4	13.024700			0.00	0.00	0.00	265,703.88
600.000	NIF4	13.065000		20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	12.00	0.00	7,851.00
15,600.000	NIF4	13.110000		21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	
					0.00	0.00	0.00	204,516.00
39,700.000	NIF8	13.040000		27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
					0.00	0.00	0.00	517,688.00
-- ASSET TOTALS --					0.00	74.00	0.00	1,036,200.86
79,400.000								
461238107	INVERESK RESH GROUP INC		COM	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	
12,800.000	NIF4	17.050000			0.00	0.00	0.00	218,240.00
12,800.000	NIF8	17.390000		27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
					0.00	0.00	0.00	222,592.00
2,900.000	NIF8	17.248100		27AUG03	OPEN	PERSHING LLC	USD/DTC	.05
					0.00	145.00	0.00	50,164.49
-- ASSET TOTALS --					0.00	145.00	0.00	490,996.49
28,500.000								
46145F105	INVESTMENT TECHNOLOGY GROUP		COM	25JUN03	30JUN03	GOLDMAN SACHS & CO	USD/DTC	.02
1,700.000	NIF4	18.860600			0.00	34.00	0.00	32,097.02



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
46147M108	INVESTORS CAP HLDGS LTD		COM	31MAR03	03APR03	CORRESPONDENT SERVIC	USD/DTC	.02
5,000.000	NIF3	1.820000			0.00	75.00	0.00	9,175.00
15,200.000	NIF3	2.000000		28APR03	01MAY03	BNY BROKERAGE INC	USD/DTC	.03
					0.00	456.00	0.00	30,856.00
5,200.000	NIF3	2.072300		13MAY03	16MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00	78.00	0.00	10,853.96
3,200.000	NIF3	3.301900		14AUG03	19AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	96.00	0.00	10,662.08
3,500.000	NIF3	3.500000		15AUG03	20AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	105.00	0.00	12,355.00
1,500.000	NIF3	3.500000		18AUG03	21AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	45.00	0.00	5,295.00
1,500.000	NIF3	3.500000		20AUG03	25AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	45.00	0.00	5,295.00
2,000.000	NIF3	3.500000		21AUG03	26AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	60.00	0.00	7,060.00
5,800.000	NIF3	3.481000		25AUG03	28AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
					0.00	174.00	0.00	20,363.80



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

46147M108	INVESTORS CAP HLDGS LTD	COM	26AUG03	29AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
	300.000		3.500000	0.00	9.00	0.00	1,059.00
	NIF3						
	1,700.000		3.500000	28AUG03	ABEL NOSER CORPORATI	USD/DTC	.03
	NIF3			0.00	51.00	0.00	6,001.00
-- ASSET TOTALS --				0.00	1,194.00	0.00	118,975.84
	44,900.000						
46261V108	IPASS INC	COM	23JUL03	29JUL03	MORGAN STANLEY CO IN	USD/DTC	12,600.00
	900.000		14.000000	0.00	0.00	0.00	
	NIF4						
46612K108	JDA SOFTWARE GROUP INC	COM	19MAY03	22MAY03	BANC/AMERICA SECUR.L	USD/DTC	.05
	100.000		10.380700	0.00	5.00	0.00	1,043.07
	NIG2						
	100.000		10.324000	20MAY03	BANC/AMERICA SECUR.L	USD/DTC	.05
	NIG2			0.00	5.00	0.00	1,037.40
-- ASSET TOTALS --				0.00	10.00	0.00	2,080.47
	200.000						
466189107	J JILL GROUP INC	COM	03JUN03	06JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	3,500.000		15.146500	0.00	175.00	0.00	53,187.75
	NIF3						
	4,600.000		16.785800	06JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	NIF3			0.00	230.00	0.00	77,444.68

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

466189107	J JILL GROUP INC	COM	09JUN03	12JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	4,400.000		16.155900	0.00	220.00	0.00	71,305.96
	NIF3						
	2,100.000		16.890200	17JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	NIF3			0.00	105.00	0.00	35,574.42
	4,600.000		16.892700	18JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	NIF3			0.00	230.00	0.00	77,936.42
	1,000.000		15.450000	23JUN03	WELLS FARGO SECURITI	USD/DTC	.05
	NIF3			0.00	50.00	0.00	15,500.00
	400.000		15.871800	24JUN03	WHITAKER SECURITIES	USD/DTC	.05
	NIF3			0.00	20.00	0.00	6,368.72
	2,800.000		17.500000	16JUL03	WELLS FARGO SECURITI	USD/DTC	.05
	NIF3			0.00	140.00	0.00	49,140.00
-- ASSET TOTALS --				0.00	1,170.00	0.00	386,457.95
	23,400.000						
46622G105	JNI CORP	COM	15MAY03	20MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.03
	4,300.000		3.592900	0.00	129.00	0.00	15,578.47
	NIF3						
	900.000		3.600000	16MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3			0.00	27.00	0.00	3,267.00

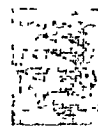
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	BASE	BASE	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --							
	5,200.000		0.00		156.00	0.00	18,845.47
46625H100	J P MORGAN CHASE + CO	COM	17APR03	23APR03	LIQUIDNET INC	USD/DTC	.02
	2,700.000			0.00	54.00	0.00	72,225.00
	NIF6						
	800.000		25APR03	30APR03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIF6			0.00	14.40	0.00	22,254.40
	2,300.000		30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2			0.00	46.00	0.00	66,953.00
	10,800.000		30APR03	05MAY03	EDWARDS A G SONS INC	USD/DTC	.05
	NIF2			0.00	540.00	0.00	316,764.00
	3,300.000		05JUN03	10JUN03	CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6			0.00	82.50	0.00	115,226.43
	300.000		08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2			0.00	6.00	0.00	9,939.00
-- ASSET TOTALS --					742.90	0.00	603,361.83
	20,200.000		0.00				
466367109	JACK IN THE BOX INC	COM	14AUG03	19AUG03	LIQUIDNET INC	USD/DTC	.02
	2,900.000			0.00	58.00	0.00	59,609.50
	NIF6						



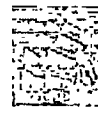
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	BASE	BASE	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --							
	8,000.000		0.00		172.60	0.00	164,505.48
477143101	JETBLUE AWYS CORP	COM	04MAR03	07MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
	2,100.000			0.00	105.00	0.00	51,881.13
	NIF4						
47758P109	JO ANN STORES INC	CL A	11MAR03	14MAR03	FISERV SECURITIES, I	USD/DTC	.05
	4,500.000			0.00	225.00	0.00	79,646.40
	NIF3						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

47758P109	JO ANN STORES INC		CL A	16.839200	12MAR03	17MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	500.000						7.50	0.00	8,427.10
NIF3									
	2,100.000			20.351500	26MAR03	31MAR03	SANFORD C BERNSTEIN	USD/DTC	.05
NIF4							105.00	0.00	42,843.15
	4,900.000			19.979500	21MAY03	27MAY03	FISERV SECURITIES, I	USD/DTC	.05
NIF3							245.00	0.00	98,144.55
	1,100.000			20.230700	23MAY03	29MAY03	FIRST CLEARING, LLC	USD/DTC	.05
NIF3							55.00	0.00	22,308.77
	1,300.000			24.476500	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
NIF4							26.00	0.00	31,845.45
— ASSET TOTALS —									
	14,400.000						663.50	0.00	283,215.42
481165108	JOY GLOBAL INC		COM	14.586800	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
	2,500.000						50.00	0.00	36,517.00
NIF4									
494274103	KIMBALL INTL INC		CL B	14.018700	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	900.000						13.50	0.00	12,630.33
NIF3									
	1,300.000			13.645700	01APR03	04APR03	FIRST CLEARING, LLC	USD/DTC	.05
NIF3							65.00	0.00	17,804.41

STATE STREET

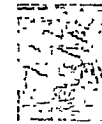
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

494274103	KIMBALL INTL INC		CL B	15.643700	29APR03	02MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
	1,600.000						80.00	0.00	25,109.92
NIF3									
	2,100.000			15.480700	08MAY03	13MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							105.00	0.00	32,614.47
	1,800.000			15.392600	16MAY03	21MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							90.00	0.00	27,796.68
	200.000			14.900000	19MAY03	22MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							10.00	0.00	2,990.00
	600.000			14.876900	20MAY03	23MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							30.00	0.00	8,956.14
	1,200.000			14.844200	22MAY03	28MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							60.00	0.00	17,873.04
	400.000			14.850000	23MAY03	29MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							20.00	0.00	5,960.00
	1,400.000			14.963500	27MAY03	30MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							70.00	0.00	21,018.90
	2,600.000			15.721100	30MAY03	04JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3							130.00	0.00	41,004.86

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST	PER SHARE NET COST
EQUITY											
** US DOLLAR ** (CONTINUED)											
494274103	KIMBALL INTL INC		CL B	15.100000	10JUN03	13JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3	600.000						30.00	0.00		9,090.00
		200.000		15.250000	11JUN03	16JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							10.00	0.00		3,060.00
		3,400.000		15.166100	16JUN03	19JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							170.00	0.00		51,734.74
		1,200.000		15.083900	17JUN03	20JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							60.00	0.00		18,160.68
		1,400.000		14.966100	18JUN03	23JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							70.00	0.00		21,022.54
		700.000		15.000000	20JUN03	25JUN03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							35.00	0.00		10,535.00
		700.000		14.747100	24JUN03	27JUN03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3							8.75	0.00		10,331.72
		700.000		15.127600	30JUN03	03JUL03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							35.00	0.00		10,624.32
		1,200.000		15.150000	09JUL03	14JUL03		MCDONALD AND COMPAN	USD/DTC		.05
	NIF3							60.00	0.00		18,240.00



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST	PER SHARE NET COST
EQUITY											
** US DOLLAR ** (CONTINUED)											
494274103	KIMBALL INTL INC		CL B	14.900000	21JUL03	24JUL03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3	600.000						30.00	0.00		8,970.00
		600.000		14.900000	23JUL03	28JUL03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							30.00	0.00		8,970.00
		1,800.000		14.839100	29JUL03	01AUG03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							90.00	0.00		26,800.38
		400.000		14.987100	31JUL03	05AUG03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3							5.00	0.00		5,999.84
		500.000		14.700000	01AUG03	06AUG03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							25.00	0.00		7,375.00
		600.000		14.459900	04AUG03	07AUG03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							30.00	0.00		8,705.94
		400.000		14.698100	05AUG03	08AUG03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							20.00	0.00		5,899.24
		2,300.000		14.889600	05AUG03	08AUG03		CORRESPONDENT SERVIC	USD/DTC		.01
	NIF3							28.75	0.00		34,274.83
		500.000		14.611200	06AUG03	11AUG03		ROCKHOUSE SECURITIES	USD/DTC		.05
	NIF3							25.00	0.00		7,330.60



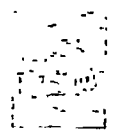
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

494274103	KIMBALL INTL INC	CL B	14.635900	07AUG03	12AUG03	ROCKHOUSE SECURITIES	USD/DTC	.05
	400.000					20.00	0.00	5,874.36
	NIF3							
	300.000		14.650000	08AUG03	13AUG03	ROCKHOUSE SECURITIES	USD/DTC	.05
	NIF3					15.00	0.00	4,410.00
— ASSET TOTALS —					0.00	1,471.00	0.00	491,167.94
	32,600.000							
499063105	KNIGHT TRADING GROUP INC	COM	6.021100	04JUN03	09JUN03	NBCN CLEARING INC.	USD/DTC	.04
	13,700.000					548.00	0.00	83,037.07
	NIF3							
	4,700.000		6.848000	06JUN03	11JUN03	NBCN CLEARING INC.	USD/DTC	.04
	NIF3					188.00	0.00	32,373.60
	9,100.000		6.800000	12JUN03	17JUN03	NBCN CLEARING INC.	USD/DTC	.04
	NIF3					364.00	0.00	62,244.00
	4,700.000		6.976700	13JUN03	18JUN03	NBCN CLEARING INC.	USD/DTC	.04
	NIF3					188.00	0.00	32,978.49
	4,700.000		6.900000	17JUN03	20JUN03	FIRST UNION CAPITAL	USD/DTC	.04
	NIF3					188.00	0.00	32,618.00
	2,300.000		7.970400	17JUL03	22JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					28.75	0.00	18,360.67



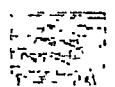
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —					0.00	1,504.75	0.00	261,611.83
	39,200.000							
500228101	KOGER EQUITY INC	COM	17.450000	11JUN03	16JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	1,200.000					15.00	0.00	20,955.00
	NIF3							
	4,000.000		17.495800	12JUN03	17JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					50.00	0.00	70,033.20
	400.000		17.345000	13JUN03	18JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.05
	NIF3					20.00	0.00	6,958.00
	1,900.000		17.480800	13JUN03	18JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					23.75	0.00	33,237.27
— ASSET TOTALS —					0.00	108.75	0.00	131,183.47
	7,500.000							
500472303	KONNKLIJKE PHILIPS ELECTRS N V		20.780000	10JUN03	16JUN03	E TRADE SECURITIES,	USD/DTC	.03
	600.000					18.00	0.00	12,486.00
	NIG8							
50049M109	KOOKMIN BK NEW	SPONSORED ADR	26.940800	29APR03	02MAY03	DEUTSCHE BANK SECURI	USD/DTC	.05
	5,500.000					275.00	0.00	148,449.40
	NIG8							
	300.000		28.920000	10JUN03	16JUN03	E TRADE SECURITIES,	USD/DTC	.03
	NIG8					9.00	0.00	8,685.00



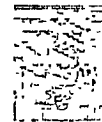
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

50049M109	KOOKMIN BK NEM NIG6	SPONSORED ADR 29.765000	11JUN03	18JUN03	2	J P MORGAN SECURITIE	USD/DTC 0.00	.05 74,537.50
	2,500.000							
	4,000.000 NIG6	35.011500	26AUG03	29AUG03		INSTINET CLEARING SE	USD/DTC 0.00	.02 140,126.00
— ASSET TOTALS — 12,300.000				0.00		489.00	0.00	371,797.90
505447102	LABRANCHE + CO INC NIF4	COM	18MAR03	21MAR03		BEAR STEARNS SECURIT	USD/DTC 0.00	.05 48,825.50
	2,500.000	19.480200		0.00		125.00		
	1,400.000 NIF4	19.480200	18MAR03	21MAR03		BEAR STEARNS SECURIT	USD/DTC 0.00	.05 27,342.28
	300.000 NIF4	20.342400	19MAR03	24MAR03		BEAR STEARNS SECURIT	USD/DTC 0.00	.05 6,117.72
	600.000 NIF4	20.342400	19MAR03	24MAR03		BEAR STEARNS SECURIT	USD/DTC 0.00	.05 12,235.44
	1,100.000 NIF4	20.544200	20MAR03	25MAR03		PERSHING LLC	USD/DTC 0.00	.05 22,653.62
	600.000 NIF4	20.858800	21MAR03	26MAR03		PERSHING LLC	USD/DTC 0.00	.05 12,545.28



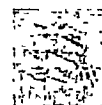
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

505447102	LABRANCHE + CO INC NIF4	COM	21MAR03	27MAR03	1	MERRILL LYNCH PIERCE	USD/DTC 0.00	.05 14,636.16
	700.000	20.858800		0.00		35.00		
	2,300.000 NIF4	21.128200	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC 0.00	.02 48,640.86
— ASSET TOTALS — 9,500.000				0.00		406.00	0.00	192,996.86
514606102	LANCE INC NIF3	COM	06MAR03	11MAR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 8,916.49
	1,100.000	8.090900		0.00		16.50		
	2,000.000 NIF3	8.494900	14MAR03	19MAR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 17,019.80
	600.000 NIF3	8.330000	18MAR03	21MAR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 5,007.00
	400.000 NIF3	8.167700	24MAR03	27MAR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 3,273.08
	5,800.000 NIF3	8.094700	25MAR03	28MAR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 47,036.26
	2,500.000 NIF3	8.145000	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 20,400.00



STATE STREET

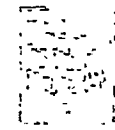
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	12,400.000			0.00		186.00	0.00	101,652.63
51508103	LANDRYS RESTAURANTS INC	COM	21.134600	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	1,300.000				0.00	26.00	0.00	27,500.98
	NIF4							
	1,900.000		21.553700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	38.00	0.00	40,990.03
	3,800.000		21.597900	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	0.00	0.00	82,072.02
	11,700.000		21.607200	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	234.00	0.00	253,038.24
	17,700.000		21.223600	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	354.00	0.00	376,011.72
	36,400.000		20.850000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8				0.00	0.00	0.00	758,940.00
-- ASSET TOTALS --				0.00		652.00	0.00	1,538,552.99
	72,800.000							
520780107	LANSON SOFTWARE INC	COM	5.300000	02JUN03	05JUN03	BEAR STEARNS SECURIT	USD/DTC	.04
	4,700.000				0.00	188.00	0.00	25,098.00
	NIF3							



STATE STREET

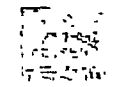
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

520780107	LANSON SOFTWARE INC	COM	5.299800	02JUN03	05JUN03	NATIONAL FINANCIAL S	USD/DTC	.04
	4,700.000				0.00	188.00	0.00	25,097.06
	NIF3							
-- ASSET TOTALS --				0.00		376.00	0.00	50,195.06
	9,400.000							
524651106	LEGATO SYSTEMS INC	COM	5.666300	21APR03	24APR03	ROCKHOUSE SECURITIES	USD/DTC	.04
	16,400.000				0.00	656.00	0.00	93,583.32
	NIF3							
	1,500.000		5.397600	22APR03	25APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	22.50	0.00	8,118.90
	2,800.000		5.527200	22APR03	25APR03	WELLS FARGO SECURITI	USD/DTC	.04
	NIF3				0.00	112.00	0.00	15,588.16
	5,500.000		5.551100	22APR03	25APR03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	220.00	0.00	30,751.05
	4,200.000		5.996300	23APR03	28APR03	ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3				0.00	168.00	0.00	25,352.46
	1,100.000		5.826700	25APR03	30APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	16.50	0.00	6,425.87
	500.000		5.820000	28APR03	01MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	7.50	0.00	2,917.50



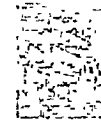
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

524651106	LEGATO SYSTEMS INC	COM	28APR03	01MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
4,500.000			5.825600	0.00	180.00	0.00	26,395.20
NIF3							
	600.000		7.111300	0.00	03JUN03	06JUN03	.01
NIF3					CORRESPONDENT SERVIC	USD/DTC	4,274.28
					7.50	0.00	
— ASSET TOTALS —				0.00	1,390.00	0.00	213,406.74
	37,100.000						
529771107	LEXMARK INTL INC	CL A	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,200.000			61.467300	0.00	44.00	0.00	135,272.06
NIF2							
53219L109	LIFEPOINT HOSPS INC	COM	28MAR03	02APR03	GOLDMAN SACHS + CO	USD/DTC	.05
14,500.000			25.012400	0.00	725.00	0.00	363,404.80
NIF4							
535679104	LINENS N THINGS INC	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
100.000			25.750000	0.00	0.00	0.00	2,575.00
NIF4							
	4,000.000		25.575500	0.00	19AUG03	22AUG03	.02
NIF4					STATE STREET BROKERA	USD/DTC	102,382.00
					80.00	0.00	
	1,700.000		26.127100	0.00	20AUG03	25AUG03	.02
NIF4					STATE STREET BROKERA	USD/DTC	44,450.07
					34.00	0.00	
	1,900.000		25.711600	0.00	20AUG03	25AUG03	.02
NIF4					STATE STREET BROKERA	USD/DTC	48,852.04
					0.00	0.00	



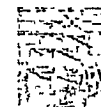
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

535679104	LINENS N THINGS INC	COM	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
3,400.000			26.432400	0.00	68.00	0.00	89,938.16
NIF4							
	11,100.000		28.300000	0.00	27AUG03	27AUG03	.02
NIF8					ASSET TRANSFER AT MA	USD/DTC	314,130.00
					0.00	0.00	
— ASSET TOTALS —				0.00	182.00	0.00	602,327.27
	22,200.000						
543442107	LOOKSMART LTD	COM	06MAY03	09MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
13,500.000			2.103300	0.00	202.50	0.00	28,597.05
NIF3							
	9,000.000		2.230000	0.00	07MAY03	12MAY03	.02
NIF3					BEAR STEARNS SECURIT	USD/DTC	20,070.00
					0.00	0.00	
	7,200.000		2.194900	0.00	13MAY03	16MAY03	.03
NIF3					SMITH, MOORE + CO	USD/DTC	16,019.28
					216.00	0.00	
— ASSET TOTALS —				0.00	418.50	0.00	64,686.33
	29,700.000						
546347105	LOUISIANA PAC CORP	COM	28MAY03	02JUN03	DAVIDSON D.A. + COMP	USD/DTC	.04
9,300.000			9.099100	0.00	372.00	0.00	84,993.63
NIF3							
	2,100.000		9.748800	0.00	03JUN03	06JUN03	.04
NIF3					DAVIDSON D.A. + COMP	USD/DTC	20,556.48
					84.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/DTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---									
	11,400.000				0.00		456.00	0.00	105,550.11
548661107	LOWES COS INC		USD0.50	13MAR03	18MAR03		BNY BROKERAGE INC	USD/DTC	.05
	9,700.000		38.100000		0.00		485.00	0.00	370,055.00
	NIF2								
55347M105	MRO SOFTWARE INC		COM	22APR03	25APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	4,100.000		7.402400		0.00		61.50	0.00	30,411.34
	NIF3								
	1,400.000		8.609500	05MAY03	08MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		21.00	0.00	12,074.30
	1,700.000		8.291300	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		25.50	0.00	14,120.71
--- ASSET TOTALS ---									
	7,200.000				0.00		108.00	0.00	56,606.35
56501R106	MANULIFE FINL CORP		COM	10JUN03	16JUN03	3	TIR SECURITIES INC	USD/DTC	.03
	200.000		28.200000		0.00		6.00	0.00	5,646.00
	NIG8								
	3,600.000		28.872200	11JUN03	16JUN03		CREDIT SUISSE FIRST	USD/DTC	.05
	NIG8				0.00		180.00	0.00	104,119.92
--- ASSET TOTALS ---									
	3,800.000				0.00		186.00	0.00	109,765.92

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/DTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

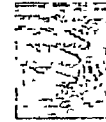
EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---									
	177,200.000				0.00		1,636.00	0.00	1,984,321.04
57383M108	MARVEL ENTERPRISES INC		COM	27AUG03	OPEN		RAYMOND JAMES AND AS	USD/DTC	.05
	19,800.000		21.253900		0.00		990.00	0.00	421,817.22
	NIF8								
57772K101	MAXIM INTEGRATED PRODS INC		COM	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	4,500.000		35.110000		0.00		90.00	0.00	158,085.00
	NIF2								
580031201	MCDATA CORPORATION		CL A	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	32,800.000		11.927300		0.00		656.00	0.00	391,871.44
	NIF4								
	26,300.000		12.056200	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		526.00	0.00	317,604.06
	6,800.000		11.932900	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		0.00	0.00	81,143.72
	7,400.000		12.453500	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		148.00	0.00	92,303.90
	15,300.000		12.726400	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		306.00	0.00	195,019.92
	88,600.000		10.230000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8				0.00		0.00	0.00	906,378.00
--- ASSET TOTALS ---									
580135101	MCDONALDS CORP		COM	07MAR03	12MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
	17,300.000		12.782200		0.00		346.00	0.00	221,478.06
	NIF1								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	TAX/FEE/OTH	BASE NET COST
EQUITY										
** US DOLLAR ** (CONTINUED)										
58551A108	MELLON FINL CORP	27.496600	02JUN03	05JUN03		5.00	FRIEDMAN BILLINGS +	USD/DTC	0.00	.05
	NIG2									2,754.66
589331107	MERCK + CO INC	57.734200	30APR03	05MAY03		52.00	INVESTMENT TECHNOLOG	USD/DTC	0.00	.02
	NIF2									150,160.92
589405109	MERCURY INTERACTIVE CORP	32.380000	13MAR03	18MAR03		170.00	J P MORGAN SECURITIE	USD/DTC	0.00	.05
	NIF2									110,262.00
		34.199900	30APR03	05MAY03		22.00	INVESTMENT TECHNOLOG	USD/DTC	0.00	.02
	NIF2									37,641.89
--- ASSET TOTALS ---										
		4,500.000				192.00		0.00		147,903.89
590188108	MERRILL LYNCH + CO INC	40.430000	30APR03	05MAY03		64.00	INVESTMENT TECHNOLOG	USD/DTC	0.00	.02
	NIF2									129,440.00
		51.805836	08AUG03			1.00	NEUBERGER AND BERMAN	USD/DTC	0.00	632,032.20
	NIF2									
		51.805836	08AUG03	CANCEL		-1.00	NEUBERGER AND BERMAN	USD/DTC	0.00	-632,032.20
	NIF2									
		51.805836	08AUG03			1.00	PORTALES PARTNERS LL	USD/DTC	0.00	632,032.20
	NIF2									



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	TAX/FEE/OTH	BASE NET COST
EQUITY										
** US DOLLAR ** (CONTINUED)										
590188108	MERRILL LYNCH + CO INC	51.805836	08AUG03	CANCEL		-1.00	PORTALES PARTNERS LL	USD/DTC	0.00	-632,032.20
	NIF2									
		51.806000	08AUG03	13AUG03		610.00	PORTALES PARTNERS LL	USD/DTC	0.00	.05
	NIF2									632,643.20
--- ASSET TOTALS ---										
						674.00		0.00		762,083.20
594850109	MICRO LINEAR CORP	3.208500	28APR03	01MAY03		126.00	STATE STREET BROKERA	USD/DTC	0.00	.02
	NIF3									20,339.55
		3.125400	30APR03	05MAY03		40.50	CORRESPONDENT SERVIC	USD/DTC	0.00	.02
	NIF3									8,479.08
		3.170000	02MAY03	07MAY03		18.00	CORRESPONDENT SERVIC	USD/DTC	0.00	.02
	NIF3									3,822.00
		2.998400	14MAY03	19MAY03		39.00	CORRESPONDENT SERVIC	USD/DTC	0.00	.02
	NIF3									7,834.84
		2.829200	15MAY03	20MAY03		12.00	CORRESPONDENT SERVIC	USD/DTC	0.00	.02
	NIF3									2,275.36
		2.926700	19MAY03	22MAY03		21.00	CORRESPONDENT SERVIC	USD/DTC	0.00	.02
	NIF3									4,118.38



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

594850109	MICRO LINEAR CORP		COM	2.730700	20MAY03	23MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	2,700.000							40.50	0.00	7,413.39
	NIF3									
	1,100.000			2.725100	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							16.50	0.00	3,014.11
	700.000			2.618200	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							10.50	0.00	1,843.24
	3,800.000			2.666400	28MAY03	04JUN03	2	UBS FINANCIAL SERVIC	USD/DTC	.02
	NIF3							57.00	0.00	10,189.32
	9,100.000			2.500000	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							136.50	0.00	22,886.50
	3,200.000			2.676900	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3							40.00	0.00	8,606.08
	100.000			2.790000	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3							1.25	0.00	280.25
— ASSET TOTALS —	35,700.000							0.00	0.00	101,102.10
								558.75		
595112103	MICRON TECHNOLOGY INC		COM	7.675400	07MAR03	12MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
	50,800.000							1,016.00	0.00	390,926.32
	NIF1									

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

595112103	MICRON TECHNOLOGY INC		COM	7.668400	10MAR03	13MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
	21,600.000							432.00	0.00	166,069.44
	NIF1									
— ASSET TOTALS —	72,400.000							0.00	0.00	556,995.76
								1,448.00		
60599X918	MISSION VENTURES II LP			1.000000	16MAY03	16MAY03		CAPITAL CALL	USD/BOS	
	500,000.000							0.00	0.00	500,000.00
	NIG1									
606925105	MOBIUS MGMT SYS INC		COM	2.981400	27MAR03	01APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	400.000							6.00	0.00	1,198.56
	NIF3									
	3,900.000			3.076900	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							58.50	0.00	12,058.41
	4,800.000			4.046400	25APR03	30APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							72.00	0.00	19,494.72
	12,300.000			4.659000	28APR03	01MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							184.50	0.00	57,490.20
	7,600.000			4.797200	29APR03	02MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							114.00	0.00	36,572.72
	3,600.000			4.678700	30APR03	05MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3							54.00	0.00	16,897.32

STATE STREET.

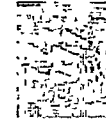
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST
	EXCH RATE	PRICE	BASE	BASE	COMMISSNS	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

606925105	MOBIUS MGMT SYS INC	12MAY03	15MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
3,200.000	NIF3	5.206100	0.00	48.00	0.00		16,707.52
3,500.000	NIF3	8.221300	0.00	03JUN03	06JUN03	CORRESPONDENT SERVIC	.01
6,000.000	NIF3	7.910400	0.00	04JUN03	09JUN03	KNIGHT SECURITIES	.04
2,100.000	NIF3	8.000000	0.00	04JUN03	09JUN03	CORRESPONDENT SERVIC	.01
7,200.000	NIF3	7.625000	0.00	05JUN03	10JUN03	CORRESPONDENT SERVIC	.01
2,500.000	NIF3	7.045000	0.00	05JUN03	11JUN03	FIRST ALBANY CORP.	.04
2,500.000	NIF3	7.045000	0.00	05JUN03		FIRST ALBANY CORP.	.04
-2,500.000	NIF3	7.045000	0.00	05JUN03	CANCEL	FIRST ALBANY CORP.	.04
862.000	NIF3	7.871700	0.00	18JUL03	23JUL03	CORRESPONDENT SERVIC	.01



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	BASE	BASE	BASE NET COST
	EXCH RATE	PRICE	BASE	BASE	COMMISSNS	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

606925105	MOBIUS MGMT SYS INC	24JUL03	29JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
5,200.000	NIF3	6.852000	0.00	65.00	0.00		35,695.40
3,800.000	NIF3	6.655200	0.00	25JUL03	30JUL03	CORRESPONDENT SERVIC	.01
12,800.000	NIF3	6.661700	0.00	25JUL03	30JUL03	FIRST ALBANY CORP.	.04
4,892.000	NIF3	6.638400	0.00	28JUL03	31JUL03	CORRESPONDENT SERVIC	.01
8,500.000	NIF3	6.802900	0.00	29JUL03	01AUG03	CARLIN EQUITIES	.04
1,000.000	NIF3	6.613300	0.00	30JUL03	04AUG03	CORRESPONDENT SERVIC	.01
1,900.000	NIF3	6.720800	0.00	31JUL03	05AUG03	CORRESPONDENT SERVIC	.01
6,200.000	NIF3	6.719800	0.00	31JUL03	05AUG03	FISERV SECURITIES, I	.04
3,400.000	NIF3	6.483000	0.00	01AUG03	06AUG03	FISERV SECURITIES, I	.04



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

62936P103	NPS PHARMACEUTICALS INC	COM	26.176300	23JUL03	28JUL03	SG COMEN SECURITIES	USD/DTC	.05
1,200.000						60.00	0.00	31,471.56
NIF4								
--- ASSET TOTALS ---								
22,200.000				0.00		1,071.00	0.00	555,651.64
637071101	NATIONAL OILWELL INC	COM	19.221300	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
4,700.000						94.00	0.00	90,434.11
NIF4								
2,100.000			19.429500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						42.00	0.00	40,843.95
800.000			19.580000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						0.00	0.00	15,664.00
2,100.000			19.913800	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						42.00	0.00	41,860.98
3,000.000			19.474700	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						60.00	0.00	58,484.10
12,700.000			19.270000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
NIF8						0.00	0.00	244,729.00
--- ASSET TOTALS ---								
25,400.000				0.00		238.00	0.00	492,016.14
64111Q104	NETGEAR INC	COM	14.000000	30JUL03	05AUG03	LEHMAN BROTHERS INC	USD/DTC	9,800.00
700.000						0.00	0.00	
NIF4								



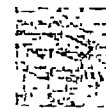
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

64111Q104	NETGEAR INC	COM	14.000000	30JUL03	05AUG03	LEHMAN BROTHERS INC	USD/DTC	1,400.00
100.000						0.00	0.00	
NIG2								
--- ASSET TOTALS ---								
800.000				0.00		0.00	0.00	11,200.00
64117V107	NETSCREEN TECHNOLOGIES INS	COM	22.659700	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
10,500.000						210.00	0.00	238,136.85
NIF4								
2,600.000			22.895000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						52.00	0.00	59,579.00
4,100.000			22.538500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						0.00	0.00	92,407.85
5,900.000			23.777500	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						118.00	0.00	140,405.25
5,400.000			23.592000	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						108.00	0.00	127,504.80
28,500.000			22.680000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.02
NIF8						0.00	0.00	646,380.00
6,000.000			22.743000	27AUG03	OPEN	PERSHING LLC	USD/DTC	.05
NIF8						300.00	0.00	136,758.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---
63,000.00 0.00 788.00 0.00 1,441,171.75

64125C109 NEUROCRINE BIOSCIENCES INC COM 45.285900 23APR03 28APR03 MERRILL LYNCH PIERCE USD/DTC 0.00 36,268.72
800.000 NIF4

1,100.000 NIF4 44.860300 24APR03 29APR03 MERRILL LYNCH PIERCE USD/DTC 0.00 49,401.33

700.000 NIF4 44.803200 25APR03 30APR03 MERRILL LYNCH PIERCE USD/DTC 0.00 31,397.24

1,000.000 NIF4 50.705200 25JUN03 30JUN03 GOLDMAN SACHS + CO USD/DTC 0.00 50,725.20

--- ASSET TOTALS ---
3,600.00 0.00 150.00 0.00 167,792.49

654106103 NIKE INC CL B 53.450000 30APR03 05MAY03 INVESTMENT TECHNOLOG USD/DTC 0.00 42,776.00
800.000 NIF2

654902204 NOKIA CORP SPONSORED ADR 14.280000 08AUG03 13AUG03 INVESTMENT TECHNOLOG USD/DTC 0.00 8,580.00
600.000 NIF2

10,800.000 NIF2 14.306100 08AUG03 13AUG03 BRIDGE TRADING USD/DTC 0.00 155,045.88



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---
11,400.00 0.00 552.00 0.00 163,625.88

667655104 NORTHWEST NAT GAS CO COM 26.205000 13MAY03 16MAY03 CAPITAL INSTITUTIONA USD/DTC 0.00 23,629.50
900.000 NIF3

2,300.000 NIF3 26.246000 16MAY03 21MAY03 CAPITAL INSTITUTIONA USD/DTC 0.00 60,480.80

4,100.000 NIF3 26.000000 22MAY03 28MAY03 CAPITAL INSTITUTIONA USD/DTC 0.00 106,805.00

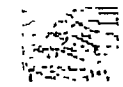
800.000 NIF3 27.315000 29JUL03 01AUG03 CORRESPONDENT SERVIC USD/DTC 0.00 21,862.00

--- ASSET TOTALS ---
8,100.00 0.00 375.00 0.00 212,777.30

669937104 NOVADIGH INC COM 2.803100 06JUN03 11JUN03 CORRESPONDENT SERVIC USD/DTC 0.00 15,767.36
5,600.000 NIF3

1,400.000 NIF3 2.990200 10JUN03 13JUN03 CORRESPONDENT SERVIC USD/DTC 0.00 4,203.78

900.000 NIF3 2.733300 12JUN03 17JUN03 CORRESPONDENT SERVIC USD/DTC 0.00 2,471.22



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
669937104	NOVADIGM INC	COM	2.723000	13JUN03	18JUN03	NATIONAL FINANCIAL S	USD/DTC	.03
6,000.000	NIF3					180.00	0.00	16,518.00
400.000	NIF3		2.750000	16JUN03	19JUN03	NATIONAL FINANCIAL S	USD/DTC	.03
						12.00	0.00	1,112.00
7,400.000	NIF3		2.749800	19JUN03	24JUN03	NATIONAL FINANCIAL S	USD/DTC	.03
						222.00	0.00	20,570.52
— ASSET TOTALS —					0.00	512.75	0.00	60,642.88
21,700.000								
670006105	NOVELL INC	COM	2.374600	05MAR03	10MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
4,000.000	NIF3					60.00	0.00	9,558.40
6,100.000	NIF3		2.387300	06MAR03	11MAR03	FIRST CLEARING, LLC	USD/DTC	.03
						183.00	0.00	14,745.53
2,600.000	NIF3		2.385600	06MAR03	11MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
						39.00	0.00	6,241.56
4,500.000	NIF3		2.276600	07MAR03	12MAR03	FIRST CLEARING, LLC	USD/DTC	.03
						135.00	0.00	10,379.70
3,500.000	NIF3		2.250000	07MAR03	12MAR03	NATIONAL FINANCIAL S	USD/DTC	.03
						105.00	0.00	7,980.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
670006105	NOVELL INC	COM	2.283500	11MAR03	14MAR03	SMITH, MOORE + CO	USD/DTC	.03
32,900.000	NIF3					987.00	0.00	76,114.15
2,300.000	NIF3		2.250000	12MAR03	17MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
						34.50	0.00	5,209.50
12,300.000	NIF3		2.205400	12MAR03	17MAR03	SMITH, MOORE + CO	USD/DTC	.03
						369.00	0.00	27,495.42
13,900.000	NIF3		2.193300	12MAR03	17MAR03	FAGENSON + CO INC	USD/DTC	.03
						417.00	0.00	30,903.87
3,100.000	NIF3		2.250000	13MAR03	18MAR03	NATIONAL FINANCIAL S	USD/DTC	.03
						93.00	0.00	7,068.00
17,000.000	NIF3		2.282300	14MAR03	19MAR03	SMITH, MOORE + CO	USD/DTC	.03
						510.00	0.00	39,309.10
1,800.000	NIF3		2.345000	17MAR03	20MAR03	NATIONAL FINANCIAL S	USD/DTC	.03
						54.00	0.00	4,275.00
9,100.000	NIF3		2.301900	20MAR03	25MAR03	FIRST CLEARING, LLC	USD/DTC	.03
						273.00	0.00	21,220.29
14,900.000	NIF3		2.344800	21MAR03	26MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
						223.50	0.00	35,161.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC	COM	24MAR03	27MAR03		FIRST CLEARING, LLC	USD/DTC	.03
8,700.000		2.251400		0.00		261.00	0.00	19,848.18
NIF3								
9,000.000		2.245000	24MAR03	27MAR03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3				0.00		270.00	0.00	20,475.00
4,500.000		2.312600	25MAR03	28MAR03		FIRST CLEARING, LLC	USD/DTC	.03
NIF3				0.00		135.00	0.00	10,541.70
6,000.000		2.322300	25MAR03	28MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		90.00	0.00	14,023.80
7,400.000		2.267000	25MAR03	28MAR03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3				0.00		222.00	0.00	16,997.80
17,300.000		2.238000	27MAR03	01APR03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3				0.00		519.00	0.00	39,236.40
19,400.000		2.250900	28MAR03	02APR03		WELLS FARGO SECURITI	USD/DTC	.03
NIF3				0.00		582.00	0.00	44,249.46
9,100.000		2.202000	01APR03	04APR03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3				0.00		273.00	0.00	20,311.20
9,400.000		2.208700	01APR03	04APR03		FAGENSON + CO INC	USD/DTC	.03
NIF3				0.00		282.00	0.00	21,043.78



STATE STREET

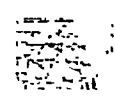
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

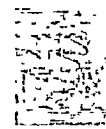
** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC	COM	02APR03	07APR03		DAVENPORT & CO. OF V	USD/DTC	.03
5,600.000		2.299000		0.00		168.00	0.00	13,042.40
NIF3								
6,500.000		2.285200	02APR03	07APR03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		97.50	0.00	14,951.30
6,600.000		2.324200	02APR03	07APR03		SMITH, MOORE + CO	USD/DTC	.03
NIF3				0.00		198.00	0.00	15,537.72
9,400.000		2.483900	10APR03	15APR03		SMITH, MOORE + CO	USD/DTC	.03
NIF3				0.00		282.00	0.00	23,630.66
17,500.000		2.449300	11APR03	16APR03		SMITH, MOORE + CO	USD/DTC	.03
NIF3				0.00		525.00	0.00	43,387.75
10,100.000		2.548800	14APR03	17APR03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		151.50	0.00	25,894.38
11,000.000		2.759800	28APR03	01MAY03		BEAR STEARNS SECURIT	USD/DTC	.03
NIF3				0.00		0.00	0.00	30,357.80
10,000.000		3.143500	28MAY03	04JUN03	2	SMITH, MOORE + CO	USD/DTC	.03
NIF3				0.00		300.00	0.00	31,735.00
9,400.000		3.152800	28MAY03	05JUN03	3	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		141.00	0.00	29,777.32



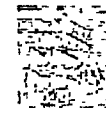
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY										
			**	US DOLLAR		**	(CONTINUED)			
670006105	NOVELL INC NIF3	11,300.000	3.190100	29MAY03	03JUN03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 36,217.63
	13,300.000 NIF3		3.189300	29MAY03	03JUN03 0.00		DAVIDSON D.A. +	COMP	USD/DTC 0.00	.03 42,816.69
	4,800.000 NIF3		3.300900	30MAY03	04JUN03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 15,916.32
	4,100.000 NIF3		3.100000	30JUN03	03JUL03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.01 12,761.25
	13,900.000 NIF3		3.186400	01JUL03	08JUL03 0.00	1	CARLIN	EQUITIES	USD/DTC 0.00	.03 44,707.96
— ASSET TOTALS — 352,300.000					0.00		9,088.75		0.00	883,123.04
670008101	NOVELLUS SYS INC NIF2	8,500.000	28.595000	30APR03	05MAY03 0.00		INVESTMENT	TECHNOLOG	USD/DTC 0.00	.02 243,227.50
	400.000 NIF2		32.470000	29MAY03	03JUN03 0.00		INVESTMENT	TECHNOLOG	USD/DTC 0.00	.02 12,996.00
	5,000.000 NIF2		33.380400	08AUG03	13AUG03 0.00		INVESTMENT	TECHNOLOG	USD/DTC 0.00	.02 167,002.00



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY										
			**	US DOLLAR		**	(CONTINUED)			
— ASSET TOTALS — 13,900.000					0.00		278.00		0.00	423,225.50
670009109	NOVEN PHARMACEUTICALS INC NIF3	2,100.000	8.358400	28APR03	01MAY03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 17,584.14
	4,600.000 NIF3		9.244300	29APR03	02MAY03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 42,592.78
	4,700.000 NIF3		9.295700	29APR03	02MAY03 0.00		SMITH, MOORE + CO		USD/DTC 0.00	.04 43,877.79
	4,000.000 NIF3		9.635600	30APR03	05MAY03 0.00		SMITH, MOORE + CO		USD/DTC 0.00	.04 38,702.40
	5,700.000 NIF3		9.910900	30APR03	05MAY03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 56,577.63
	1,800.000 NIF3		9.616700	01MAY03	06MAY03 0.00		SMITH, MOORE + CO		USD/DTC 0.00	.04 17,382.06
	4,200.000 NIF3		9.653100	01MAY03	06MAY03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 40,606.02
	19,700.000 NIF3		9.860000	02MAY03	07MAY03 0.00		CORRESPONDENT	SERVIC	USD/DTC 0.00	.02 194,537.50



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

670009109	NOVEN PHARMACEUTICALS INC			28MAY03	02JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
1,100.000	NIF3		9.598000		0.00	16.50		0.00	10,574.30
800.000	NIF3		10.287800	03JUN03	06JUN03	10.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	8,240.24
6,713.000	NIF3		10.908800	31JUL03	05AUG03	83.91	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	73,314.68
3,900.000	NIF3		11.353500	05AUG03	08AUG03	195.00	SMITH, MOORE + CO	USD/DTC	.05
					0.00			0.00	44,473.65
1,900.000	NIF3		11.296900	06AUG03	11AUG03	23.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	21,487.86
5,100.000	NIF3		11.095300	07AUG03	12AUG03	255.00	SMITH, MOORE + CO	USD/DTC	.05
					0.00			0.00	56,841.03
2,900.000	NIF3		10.999500	12AUG03	15AUG03	145.00	SMITH, MOORE + CO	USD/DTC	.05
					0.00			0.00	32,043.55
-- ASSET TOTALS --					0.00		1,693.66	0.00	698,835.63
67082B105	OAO TECHNOLOGY SOLUTIONS INC COM			12MAR03	17MAR03		NATIONAL FINANCIAL S	USD/DTC	.03
1,100.000	NIF3		1.520000		0.00	33.00		0.00	1,705.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

67082B105	OAO TECHNOLOGY SOLUTIONS INC COM			13MAR03	18MAR03		NATIONAL FINANCIAL S	USD/DTC	.03
600.000	NIF3		1.500000		0.00	18.00		0.00	918.00
1,200.000	NIF3		1.510000	21MAR03	26MAR03	18.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	1,830.00
700.000	NIF3		1.500000	25MAR03	28MAR03	21.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	1,071.00
400.000	NIF3		1.500000	26MAR03	31MAR03	12.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	612.00
1,000.000	NIF3		1.500000	31MAR03	03APR03	30.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	1,530.00
1,100.000	NIF3		1.800000	13MAY03	16MAY03	22.00	STATE STREET BROKERA	USD/DTC	.02
					0.00			0.00	2,002.00
1,400.000	NIF3		1.750600	13MAY03	16MAY03	21.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	2,471.84
2,200.000	NIF3		1.800000	13MAY03	16MAY03	66.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	4,026.00
2,100.000	NIF3		1.850000	22MAY03	28MAY03	63.00	NATIONAL FINANCIAL S	USD/DTC	.03
					0.00			0.00	3,948.00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

67082B105	0AO TECHNOLOGY SOLUTIONS INC	23MAY03	29MAY03		NATIONAL FINANCIAL S	USD/DTC	.03
NIF3	700.000	1.850000	0.00	21.00	0.00	1,316.00	
	4,500.000	2.150000	0.00	16JUN03	19JUN03	NATIONAL FINANCIAL S	USD/DTC
NIF3				135.00	0.00	9,810.00	.03
	600.000	2.150000	0.00	19JUN03	24JUN03	NATIONAL FINANCIAL S	USD/DTC
NIF3				18.00	0.00	1,308.00	.03
	800.000	2.100000	0.00	27JUN03	02JUL03	NATIONAL FINANCIAL S	USD/DTC
NIF3				24.00	0.00	1,704.00	.03
	600.000	1.950000	0.00	02JUL03	08JUL03	NATIONAL FINANCIAL S	USD/DTC
NIF3				18.00	0.00	1,188.00	.03
	2,200.000	2.000000	0.00	07JUL03	10JUL03	NATIONAL FINANCIAL S	USD/DTC
NIF3				66.00	0.00	4,466.00	.03
	3,300.000	2.260900	0.00	10JUL03	15JUL03	CORRESPONDENT SERVIC	USD/DTC
NIF3				41.25	0.00	7,502.22	.01
	4,300.000	2.881200	0.00	11JUL03	16JUL03	CORRESPONDENT SERVIC	USD/DTC
NIF3				53.75	0.00	12,442.91	.01
	1,600.000	2.741400	0.00	14JUL03	17JUL03	CORRESPONDENT SERVIC	USD/DTC
NIF3				20.00	0.00	4,406.24	.01



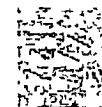
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

67082B105	0AO TECHNOLOGY SOLUTIONS INC	15JUL03	18JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3	700.000	2.531300	0.00	8.75	0.00	1,780.66	
	4,000.000	2.905200	0.00	22JUL03	25JUL03	CORRESPONDENT SERVIC	USD/DTC
NIF3				50.00	0.00	11,670.80	.01
	700.000	2.750000	0.00	23JUL03	28JUL03	CORRESPONDENT SERVIC	USD/DTC
NIF3				8.75	0.00	1,933.75	.01
	2,600.000	2.746000	0.00	29JUL03	01AUG03	NATIONAL FINANCIAL S	USD/DTC
NIF3				78.00	0.00	7,217.60	.03
	900.000	2.700000	0.00	05AUG03	08AUG03	NATIONAL FINANCIAL S	USD/DTC
NIF3				27.00	0.00	2,457.00	.03
	700.000	2.700000	0.00	06AUG03	11AUG03	NATIONAL FINANCIAL S	USD/DTC
NIF3				21.00	0.00	1,911.00	.03
	1,200.000	2.781700	0.00	08AUG03	13AUG03	CORRESPONDENT SERVIC	USD/DTC
NIF3				15.00	0.00	3,353.04	.01
	700.000	2.601800	0.00	13AUG03	18AUG03	CORRESPONDENT SERVIC	USD/DTC
NIF3				8.75	0.00	1,830.01	.01
	700.000	2.600000	0.00	14AUG03	19AUG03	CORRESPONDENT SERVIC	USD/DTC
NIF3				8.75	0.00	1,828.75	.01



STATE STREET

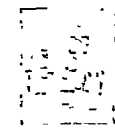
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

67082B105	0AO TECHNOLOGY SOLUTIONS INC	COM	2.561000	18AUG03	21AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
1,600.000	NIF3				0.00	20.00		0.00	4,117.60
900.000	NIF3		2.600000	25AUG03	28AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00	27.00		0.00	2,367.00
400.000	NIF3		2.600000	27AUG03	OPEN		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00	12.00		0.00	1,052.00
400.000	NIF3		2.600000	28AUG03	OPEN		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00	12.00		0.00	1,052.00
500.000	NIF3		2.600000	29AUG03	OPEN		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00	15.00		0.00	1,315.00
— ASSET TOTALS —					0.00		1,013.00	0.00	108,143.42
670823103	0 CHARLEYS INC		15.035500	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
12,200.000	NIF4				0.00	244.00		0.00	183,677.10
4,500.000	NIF4		15.384900	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00	90.00		0.00	69,322.05
1,200.000	NIF4		15.220000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00	0.00		0.00	18,264.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

EQUITY

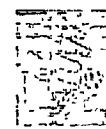
** US DOLLAR ** (CONTINUED)

670823103	0 CHARLEYS INC		16.695900	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
10,000.000	NIF4				0.00	200.00		0.00	167,159.00
5,300.000	NIF4		16.958100	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00	106.00		0.00	89,983.93
33,200.000	NIF8		16.700000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
					0.00	0.00		0.00	554,440.00
— ASSET TOTALS —					0.00		640.00	0.00	1,082,846.08
67106E101	0TP BK LTD NATL SVGS + COML BKSPONSORED GDR 14		18.900000	04AUG03			HSBC SECURITIES INC	USD/DTC	
19,500.000	NIG8				0.00	0.00		0.00	368,550.00
-19,500.000	NIG8		18.900000	04AUG03	CANCEL		HSBC SECURITIES INC	USD/DTC	
					0.00	0.00		0.00	-368,550.00
19,500.000	NIG8		18.900000	04AUG03	07AUG03		HSBC SECURITIES INC	USD/DTC	
					0.00	0.00		0.00	368,550.00
— ASSET TOTALS —					0.00		0.00	0.00	368,550.00
675744106	OCULAR SCIENCES INC	COM	17.803600	09MAY03	14MAY03		KNIGHT SECURITIES	USD/DTC	.05
3,000.000	NIF3				0.00	150.00		0.00	53,560.80
680665205	OLIN CORP	COM PAR 1	17.005100	25APRO3	30APRO3		MONNESS, CRESPI, HARDT	USD/DTC	.05
4,800.000	NIF3				0.00	240.00		0.00	81,864.48

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	TAX/FEE/OTH	BASE NET COST

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
680665205	OLIN CORP	COM PAR 1	25APR03	30APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	5,500.000	16.809800		0.00	82.50	0.00	92,536.40
	NIF3						
	1,400.000	16.621800	19MAY03	22MAY03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	70.00	0.00	23,340.52
	4,200.000	16.640300	20MAY03	23MAY03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	210.00	0.00	70,099.26
	2,200.000	16.836700	23MAY03	29MAY03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	110.00	0.00	37,150.74
	300.000	16.847800	27MAY03	30MAY03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	15.00	0.00	5,069.34
	1,900.000	17.400000	27JUN03	02JUL03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	95.00	0.00	33,155.00
	4,800.000	16.799000	01AUG03	06AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	240.00	0.00	80,875.20
	700.000	16.374900	08AUG03	13AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	35.00	0.00	11,497.43
	2,300.000	16.549200	11AUG03	14AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	NIF3			0.00	115.00	0.00	38,178.16

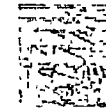


STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	TAX/FEE/OTH	BASE NET COST

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
680665205	OLIN CORP	COM PAR 1	13AUG03	18AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
	1,700.000	16.599900		0.00	85.00	0.00	28,304.83
	NIF3						
-- ASSET TOTALS --				0.00	1,297.50	0.00	502,071.36
	29,800.000						
681936100	OMEGA HEALTHCARE INVESTORS	REAL ESTATE	04AUG03	07AUG03	LEGG MASON HOOD WALK	USD/DTC	.04
	1,500.000	5.950000		0.00	60.00	0.00	8,985.00
	NIF3						
	400.000	5.950000	05AUG03	08AUG03	LEGG MASON HOOD WALK	USD/DTC	.04
	NIF3			0.00	16.00	0.00	2,396.00
	1,100.000	5.950000	11AUG03	14AUG03	LEGG MASON HOOD WALK	USD/DTC	.04
	NIF3			0.00	44.00	0.00	6,589.00
	3,000.000	5.827900	12AUG03	15AUG03	LEGG MASON HOOD WALK	USD/DTC	.04
	NIF3			0.00	120.00	0.00	17,603.70
	1,600.000	5.947400	13AUG03	18AUG03	LEGG MASON HOOD WALK	USD/DTC	.04
	NIF3			0.00	64.00	0.00	9,579.84
-- ASSET TOTALS --				0.00	304.00	0.00	45,153.54
	7,600.000						
68210P107	OMEGA PROTEIN CORP	COM	07MAR03	12MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	31,000.000	5.046900		0.00	465.00	0.00	156,918.90
	NIF3						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

68210P107	OMEGA PROTEIN CORP	COM	5.000000	10MAR03	13MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.04
4,500.000	NIF3				0.00		180.00	0.00	22,680.00
5,300.000	NIF3		4.909900	11MAR03	14MAR03		CAPITAL INSTITUTIONA	USD/DTC	.03
					0.00		159.00	0.00	26,181.47
900.000	NIF3		4.797100	12MAR03	17MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		13.50	0.00	4,330.89
2,300.000	NIF3		5.005800	17MAR03	20MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		34.50	0.00	11,547.84
2,100.000	NIF3		5.378400	18MAR03	21MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		31.50	0.00	11,326.14
15,200.000	NIF3		5.621800	20MAR03	25MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		228.00	0.00	85,679.36
2,900.000	NIF3		5.240800	03APR03	08APR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		43.50	0.00	15,241.82
3,200.000	NIF3		4.637700	22APR03	25APR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		48.00	0.00	14,888.64
2,500.000	NIF3		4.800000	01MAY03	06MAY03		SPEAR, LEEDS & KELLO	USD/DTC	.03
					0.00		75.00	0.00	12,075.00



STATE STREET

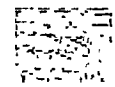
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

68210P107	OMEGA PROTEIN CORP	COM	4.510600	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
10,500.000	NIF3				0.00		157.50	0.00	47,518.80
14,900.000	NIF3		4.500000	28MAY03	02JUN03		JONES & ASSOCIATES I	USD/DTC	.03
					0.00		447.00	0.00	67,497.00
5,500.000	NIF3		4.774800	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		82.50	0.00	26,343.90
600.000	NIF3		4.914100	30MAY03	04JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		9.00	0.00	2,957.46
2,600.000	NIF3		5.010000	01JUL03	07JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		32.50	0.00	13,058.50
— ASSET TOTALS —					0.00		2,006.50	0.00	518,245.72
104,000.000									
68219P108	ON TECHNOLOGY CORP	COM	1.850000	04JUN03	09JUN03		NATIONAL FINANCIAL S	USD/DTC	.03
1,400.000	NIF3				0.00		42.00	0.00	2,632.00
2,100.000	NIF3		1.950000	06JUN03	11JUN03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		63.00	0.00	4,158.00
1,400.000	NIF3		1.900000	09JUN03	12JUN03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		42.00	0.00	2,702.00



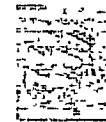
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

68219P108	ON TECHNOLOGY CORP	10JUN03	13JUN03	NATIONAL FINANCIAL S	USD/DTC		.03
2,300.000	NIF3	1.900000	0.00	69.00	0.00		4,439.00
6,500.000	NIF3	1.950000	0.00	11JUN03 16JUN03	USD/DTC		.03
1,400.000	NIF3	2.477700	0.00	17.50	0.00		3,486.28
500.000	NIF3	2.400000	0.00	08JUL03 11JUL03	USD/DTC		.03
1,000.000	NIF3	2.400000	0.00	15.00	0.00		1,215.00
800.000	NIF3	2.498000	0.00	09JUL03 14JUL03	USD/DTC		.03
1,900.000	NIF3	2.400000	0.00	30.00	0.00		2,430.00
2,000.000	NIF3	2.300000	0.00	14JUL03 17JUL03	USD/DTC		.03
4,100.000	NIF3	2.284000	0.00	24.00	0.00		2,022.40
				05AUG03 08AUG03	USD/DTC		.03
				57.00	0.00		4,617.00
				06AUG03 11AUG03	USD/DTC		.03
				60.00	0.00		4,660.00
				07AUG03 12AUG03	USD/DTC		.03
				123.00	0.00		9,487.40



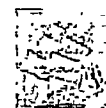
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	INTEREST	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

68219P108	ON TECHNOLOGY CORP	08AUG03	13AUG03	NATIONAL FINANCIAL S	USD/DTC		.03
700.000	NIF3	2.200000	0.00	21.00	0.00		1,561.00
500.000	NIF3	2.280000	0.00	11AUG03 14AUG03	USD/DTC		.03
2,300.000	NIF3	2.350000	0.00	15.00	0.00		1,155.00
1,500.000	NIF3	2.350000	0.00	18AUG03 21AUG03	USD/DTC		.03
2,700.000	NIF3	2.350000	0.00	69.00	0.00		5,474.00
3,300.000	NIF3	2.350000	0.00	19AUG03 22AUG03	USD/DTC		.03
				45.00	0.00		3,570.00
				20AUG03 25AUG03	USD/DTC		.03
				81.00	0.00		6,426.00
				21AUG03 26AUG03	USD/DTC		.03
				99.00	0.00		7,854.00
---	ASSET TOTALS ---		0.00	1,067.50	0.00		80,759.08
36,400.000							
682680103	ONEOK INC NEM	27JUN03	02JUL03	CANTOR FITZGERALD +	USD/DTC		.05
8,600.000	NIF3	19.670700	0.00	430.00	0.00		169,598.02
68389X105	ORACLE CORP	13MAR03	18MAR03	GOLDMAN SACHS + CO	USD/DTC		.05
10,800.000	NIF2	11.753600	0.00	540.00	0.00		127,478.88



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

68389X105	ORACLE CORP	COM	11.922600	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,300.000					0.00	46.00	0.00	27,467.98
NIF2								
--- ASSET TOTALS ---								
13,100.000				0.00		586.00	0.00	154,946.86
688239201	OSHKOSH TRUCK CORP	COM	58.240200	21APR03	24APR03	CANTOR FITZGERALD +	USD/DTC	.05
1,700.000					0.00	85.00	0.00	99,093.34
NIF3								
690310107	OVERLAND STORAGE INC	COM	14.500000	19AUG03	22AUG03	INTERNAL SNAP DVP	USD/DTC	
21,700.000					0.00	0.00	0.00	314,650.00
NIF4								
21,700.000			15.130000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
NIF8					0.00	0.00	0.00	328,321.00
3,400.000			15.302200	27AUG03	OPEN	PERSHING LLC	USD/DTC	.05
NIF8					0.00	170.00	0.00	52,197.48
3,100.000			16.066700	28AUG03	OPEN	PERSHING LLC	USD/DTC	.05
NIF8					0.00	155.00	0.00	49,961.77
--- ASSET TOTALS ---								
49,900.000				0.00		325.00	0.00	745,130.25
69366M104	PTEK HLDGS INC	COM	3.842200	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC	.02
12,300.000					0.00	184.50	0.00	47,443.56
NIF3								



STATE STREET

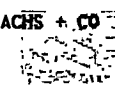
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

69366M104	PTEK HLDGS INC	COM	4.464500	06MAY03	09MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
2,300.000					0.00	34.50	0.00	10,302.85
NIF3								
14,700.000			4.771600	04JUN03	09JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	183.75	0.00	70,326.27
12,700.000			4.626100	05JUN03	10JUN03	NATIONAL FINANCIAL S	USD/DTC	.03
NIF3					0.00	381.00	0.00	59,132.47
1,600.000			4.880000	30JUN03	03JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	20.00	0.00	7,828.00
9,400.000			5.274400	07AUG03	12AUG03	HONNESS, CRESPI, HARDT	USD/DTC	.04
NIF3					0.00	376.00	0.00	49,955.36
11,700.000			5.360000	07AUG03	12AUG03	SPEAR, LEEDS & KELLO	USD/DTC	.04
NIF3					0.00	468.00	0.00	63,180.00
14,000.000			5.121300	07AUG03	12AUG03	NATIONAL FINANCIAL S	USD/DTC	.04
NIF3					0.00	560.00	0.00	72,258.20
40,800.000			5.184000	07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	510.00	0.00	212,017.20
--- ASSET TOTALS ---								
119,500.000				0.00		2,717.75	0.00	592,443.91
695156109	PACKAGING CORP AMER	COM	18.464200	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02
2,500.000					0.00	50.00	0.00	46,210.50
NIF4								



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
704227107	PAXAR CORP 900.000 NIF3	COM 9.750000	11APR03	16APR03 0.00			BRIDGE TRADING 36.00	USD/DTC 0.00	.04 8,811.00
704549104	PEABODY ENERGY CORP 700.000 NIF4	COM 33.384500	25JUN03	30JUN03 0.00			GOLDMAN SACHS + CO 14.00	USD/DTC 0.00	.02 23,383.15
705324101	PEDIATRIX MED GROUP 200.000 NIG2	COM 25.289100	16APR03	22APR03 0.00			WEEDEN + CO. 10.00	USD/DTC 0.00	.05 5,067.82
	300.000 NIG2	27.549100	22APR03	29APR03 0.00	4		U S BANCORP PIPER JA 15.00	USD/DTC 0.00	.05 8,279.73
— ASSET TOTALS —									
	500.000			0.00			25.00	0.00	13,347.55
707569109	PENN NATL GAMING INC 2,200.000 NIF3	COM 16.047500	14MAR03	19MAR03 0.00			CORRESPONDENT SERVIC 33.00	USD/DTC 0.00	.02 35,337.50
	4,200.000 NIF3	18.669800	25MAR03	28MAR03 0.00			CORRESPONDENT SERVIC 63.00	USD/DTC 0.00	.02 78,476.16
	1,700.000 NIF3	18.750000	26MAR03	31MAR03 0.00			FULCRUM GLOBAL PARTN 85.00	USD/DTC 0.00	.05 31,960.00
	1,900.000 NIF3	17.875800	28MAR03	02APR03 0.00			CORRESPONDENT SERVIC 28.50	USD/DTC 0.00	.02 33,992.52



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
707569109	PENN NATL GAMING INC 2,500.000 NIF3	COM 18.044100	28MAR03	02APR03 0.00			FULCRUM GLOBAL PARTN 125.00	USD/DTC 0.00	.05 45,235.25
	3,300.000 NIF3	17.750000	01APR03	04APR03 0.00			FULCRUM GLOBAL PARTN 165.00	USD/DTC 0.00	.05 58,740.00
	300.000 NIF3	17.950000	10APR03	15APR03 0.00			MERRILL LYNCH PIERCE 15.00	USD/DTC 0.00	.05 5,400.00
	900.000 NIF3	18.450000	25APR03	30APR03 0.00			FULCRUM GLOBAL PARTN 45.00	USD/DTC 0.00	.05 16,650.00
	11,800.000 NIF3	18.490200	29MAY03	03JUN03 0.00			CORRESPONDENT SERVIC 177.00	USD/DTC 0.00	.02 218,361.36
	7,000.000 NIF3	16.034800	30MAY03	04JUN03 0.00			CORRESPONDENT SERVIC 105.00	USD/DTC 0.00	.02 112,348.60
	4,200.000 NIF3	15.975200	02JUN03	05JUN03 0.00			CORRESPONDENT SERVIC 63.00	USD/DTC 0.00	.02 67,158.84
	6,700.000 NIF3	16.891800	02JUN03	05JUN03 0.00			CIBC WORLD MARKETS C 335.00	USD/DTC 0.00	.05 113,510.06
	3,300.000 NIF3	15.608500	03JUN03	06JUN03 0.00			CORRESPONDENT SERVIC 41.25	USD/DTC 0.00	.01 51,549.30



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---									
	50,000.000				0.00		1,280.75	0.00	868,719.59
713278109	PEP BOYS MANNY MOE + JACK	COM	8.000000	17APR03	23APR03		CANTOR FITZGERALD +	USD/DTC	.04
	6,300.000				0.00		252.00	0.00	50,652.00
	1,700.000		8.600000	30APR03	05MAY03		PCS SECURITIES INC	USD/DTC	.04
					0.00		68.00	0.00	14,688.00
	4,300.000		8.969800	16MAY03	21MAY03		CANTOR FITZGERALD +	USD/DTC	.04
					0.00		172.00	0.00	38,742.14
	1,300.000		8.817600	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		19.50	0.00	11,482.38
--- ASSET TOTALS ---									
	13,600.000				0.00		511.50	0.00	115,564.52
713448108	PEPSICO INC	COM	38.690000	13MAR03	18MAR03		BNY BROKERAGE INC	USD/DTC	.05
	4,400.000				0.00		220.00	0.00	170,456.00
713755106	PERFORMANCE FOOD GROUP CO	COM	36.751100	25JUN03	30JUN03		CREDIT SUISSE FIRST	USD/DTC	.05
	1,000.000				0.00		50.00	0.00	36,801.10
714290103	PERRIGO CO		11.408800	04MAR03	07MAR03		FIRST CLEARING, LLC	USD/DTC	.05
	4,500.000				0.00		225.00	0.00	51,564.60

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

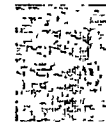
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

714290103	PERRIGO CO		11.118700	06MAR03	11MAR03		FIRST CLEARING, LLC	USD/DTC	.05
	2,700.000				0.00		135.00	0.00	30,155.49
	2,600.000		10.929400	11MAR03	14MAR03		FIRST CLEARING, LLC	USD/DTC	.05
					0.00		130.00	0.00	28,546.44
	900.000		10.808300	12MAR03	17MAR03		FIRST CLEARING, LLC	USD/DTC	.05
					0.00		45.00	0.00	9,772.47
	9,500.000		14.596900	30MAY03	04JUN03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		475.00	0.00	139,145.55
	900.000		15.747900	27JUN03	02JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		45.00	0.00	14,218.11
	2,500.000		15.139300	11AUG03	14AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		125.00	0.00	37,973.25
	1,800.000		14.665600	12AUG03	15AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		90.00	0.00	26,488.08
	400.000		14.000000	15AUG03	20AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		20.00	0.00	5,620.00
	400.000		13.750000	20AUG03	25AUG03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		20.00	0.00	5,520.00

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	BASE	BASE	BASE	BASE	NET	NET
	EXCH RATE	BASE	BASE					BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
714290103	PERRIGO CO	25AUG03	28AUG03		ROCKHOUSE	SECURITIES	USD/DTC		.05
1,700.000	NIF3	13.883600	0.00	85.00			0.00		23,687.12
--- ASSET TOTALS ---									
27,900.000			0.00	1,395.00			0.00		372,691.11
717081103	PFIZER INC	16APRO3	16APRO3		MERGER NON	CASH	USD/DTC		1,310,224.34
48,825.000	NIF1	26.835111	0.00	0.00			0.00		
16,520.000	NIF2	28.618320	0.00	0.00			0.00		472,774.66
--- ASSET TOTALS ---									
65,345.000			0.00	0.00			0.00		1,782,999.00
718009608	PHILADELPHIA SUBN CORP	25JUN03	30JUN03		GOLDMAN SACHS + CO		USD/DTC		.02
1,000.000	NIF4	24.735700	0.00	20.00			0.00		24,755.70
722005857	PIMCO FDS PAC INVT MGMT SER	14MAR03	19MAR03		DIRECT ISSUE		USD/BOS		2,000,000.00
278,551.530	NIG7	7.180000	0.00	0.00			0.00		
119,383.825	NIG7	7.790000	0.00	0.00			0.00		930,000.00
-119,383.825	NIG7	7.790000	0.00	0.00			0.00		-930,000.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	BASE	BASE	BASE	BASE	NET	NET
	EXCH RATE	BASE	BASE					BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
--- ASSET TOTALS ---									
278,551.530			0.00	0.00			0.00		2,000,000.00
723456109	PINNACLE ENTMT INC	08JUL03	11JUL03		CAPITAL INSTITUTIONA		USD/DTC		.04
6,000.000	NIF3	7.235700	0.00	240.00			0.00		43,654.20
300.000	NIF3	7.250000	0.00	12.00			0.00		2,187.00
2,400.000	NIF3	7.498000	0.00	96.00			0.00		18,091.20
600.000	NIF3	7.250000	0.00	24.00			0.00		4,374.00
1,800.000	NIF3	6.864200	0.00	72.00			0.00		12,427.56
2,500.000	NIF3	6.149700	0.00	100.00			0.00		15,474.25
1,500.000	NIF4	6.094700	0.00	30.00			0.00		9,172.05
1,300.000	NIF3	6.092700	0.00	52.00			0.00		7,972.51



STATE STREET

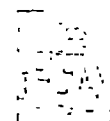
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

723456109	PINNACLE ENTMT INC		COM	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	153,750.00
	25,000.000		6.150000		0.00		0.00	0.00	
	NIF4								
	1,500.000		6.210000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	9,345.00
	NIF4				0.00		30.00	0.00	
	1,800.000		5.971400	25AUG03	28AUG03		G G E T LLC	USD/DTC	10,820.52
	NIF3				0.00		72.00	0.00	
	28,000.000		6.140000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	171,920.00
	NIF8				0.00		0.00	0.00	
— ASSET TOTALS —					0.00		728.00	0.00	459,188.29
	72,700.000								
72581M107	PIXELWORKS INC		COM	04JUN03	09JUN03		BEAR STEARNS SECURIT	USD/DTC	102,887.00
	13,700.000		7.470000		0.00		548.00	0.00	
	NIF3								
	18,300.000		7.482100	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	137,151.18
	NIF3				0.00		228.75	0.00	
	1,500.000		7.539300	05JUN03	10JUN03		CORRESPONDENT SERVIC	USD/DTC	11,328.45
	NIF3				0.00		19.50	0.00	
	4,600.000		7.478200	05JUN03	10JUN03		NATIONAL FINANCIAL S	USD/DTC	34,583.72
	NIF3				0.00		184.00	0.00	



STATE STREET

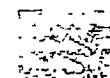
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

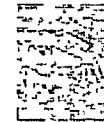
72581M107	PIXELWORKS INC		COM	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	3,723.05
	500.000		7.433600		0.00		6.25	0.00	
	NIF3								
	4,500.000		6.569800	16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	29,620.35
	NIF3				0.00		56.25	0.00	
	4,800.000		6.195000	24JUN03	03JUL03	6	CARLIN EQUITIES	USD/DTC	29,928.00
	NIF3				0.00		192.00	0.00	
— ASSET TOTALS —					0.00		1,234.75	0.00	349,221.75
	47,900.000								
726900103	PLANAR SYS INC		COM	06MAR03	11MAR03		CORRESPONDENT SERVIC	USD/DTC	1,331.50
	100.000		13.300000		0.00		1.50	0.00	
	NIF3								
72940Q104	PLUMTREE SOFTWARE INC		COM	16MAY03	21MAY03		SPEAR, LEEDS & KELLO	USD/DTC	33,530.00
	10,000.000		3.323000		0.00		300.00	0.00	
	NIF3								
	2,600.000		3.372300	19MAY03	22MAY03		SPEAR, LEEDS & KELLO	USD/DTC	8,845.98
	NIF3				0.00		78.00	0.00	
	4,700.000		3.390300	20MAY03	23MAY03		SPEAR, LEEDS & KELLO	USD/DTC	16,075.41
	NIF3				0.00		141.00	0.00	
	2,400.000		3.392100	21MAY03	27MAY03		SPEAR, LEEDS & KELLO	USD/DTC	8,213.04
	NIF3				0.00		72.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER COMMISSNS	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY										
** US DOLLAR ** (CONTINUED)										
72940Q104	PLUMTREE SOFTWARE INC	COM	3.494800	23MAY03	29MAY03			SPEAR, LEEDS & KELLO	USD/DTC	13,746.72
3,900.000	NIF3				0.00			117.00	0.00	.03
2,400.000	NIF3		3.493100	30MAY03	04JUN03			SPEAR, LEEDS & KELLO	USD/DTC	8,455.44
					0.00			72.00	0.00	.03
9,400.000	NIF3		3.620200	05JUN03	10JUN03			ROCKHOUSE SECURITIES	USD/DTC	34,311.88
					0.00			282.00	0.00	.03
900.000	NIF3		3.688700	06JUN03	11JUN03			ROCKHOUSE SECURITIES	USD/DTC	3,346.83
					0.00			27.00	0.00	.03
13,200.000	NIF3		3.848000	06JUN03	12JUN03	1		CORRESPONDENT SERVIC	USD/DTC	50,958.60
					0.00			165.00	0.00	.01
5,600.000	NIF3		3.898100	09JUN03	12JUN03			NATIONAL FINANCIAL S	USD/DTC	21,997.36
					0.00			168.00	0.00	.03
7,800.000	NIF3		4.000200	10JUN03	13JUN03			CORRESPONDENT SERVIC	USD/DTC	31,299.06
					0.00			97.50	0.00	.01
1,000.000	NIF3		4.430000	11JUN03	16JUN03			CORRESPONDENT SERVIC	USD/DTC	4,442.50
					0.00			12.50	0.00	.01
7,000.000	NIF3		4.494500	11JUN03	16JUN03			CANTOR FITZGERALD +	USD/DTC	31,671.50
					0.00			210.00	0.00	.03



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER COMMISSNS	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY										
** US DOLLAR ** (CONTINUED)										
72940Q104	PLUMTREE SOFTWARE INC	COM	4.295700	16JUN03	19JUN03			CORRESPONDENT SERVIC	USD/DTC	7,323.94
1,700.000	NIF3				0.00			21.25	0.00	.01
12,800.000	NIF3		3.932300	02JUL03	08JUL03			CORRESPONDENT SERVIC	USD/DTC	50,493.44
					0.00			160.00	0.00	.01
500.000	NIF3		3.850000	07JUL03	10JUL03			SPEAR, LEEDS & KELLO	USD/DTC	1,940.00
					0.00			15.00	0.00	.03
1,000.000	NIF3		3.719600	11JUL03	16JUL03			SPEAR, LEEDS & KELLO	USD/DTC	3,749.60
					0.00			30.00	0.00	.03
1,400.000	NIF3		3.714100	11JUL03	16JUL03			CORRESPONDENT SERVIC	USD/DTC	5,217.24
					0.00			17.50	0.00	.01
— ASSET TOTALS —					0.00			1,985.75	0.00	335,618.54
88,300.000										
74153Q102	PRIDE INTERNATIONAL INC	COM	16.670000	19AUG03	22AUG03			INTERNAL SMAP DVP	USD/DTC	123,358.00
7,400.000	NIF4				0.00			0.00	0.00	
3,000.000	NIF4		16.688000	19AUG03	22AUG03			STATE STREET BROKERA	USD/DTC	50,124.00
					0.00			60.00	0.00	.02
2,100.000	NIF4		16.753300	20AUG03	25AUG03			STATE STREET BROKERA	USD/DTC	35,223.93
					0.00			42.00	0.00	.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

74153Q102	PRIDE INTERNATIONAL INC	COM	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
1,500.000		17.138700		0.00	30.00	0.00	25,738.05
NIF4							
1,800.000		16.835000	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	36.00	0.00	30,339.00
15,800.000		16.620000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
NIF8				0.00	0.00	0.00	262,596.00
— ASSET TOTALS —				0.00	168.00	0.00	527,378.98
31,600.000							
741917108	PRIME HOSPITALITY CORP	COM	03JUL03	09JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
1,600.000		6.782300		0.00	20.00	0.00	10,871.68
NIF3							
2,300.000		6.793600	07JUL03	10JUL03	CAPITAL INSTITUTIONA	USD/DTC	.04
NIF3				0.00	92.00	0.00	15,717.28
1,300.000		7.493000	01AUG03	06AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	16.25	0.00	9,757.15
9,300.000		7.500000	01AUG03	06AUG03	RAYMOND JAMES AND AS	USD/DTC	.04
NIF3				0.00	372.00	0.00	70,122.00
— ASSET TOTALS —				0.00	500.25	0.00	106,468.11
14,500.000							
74264T102	PRIORITY HEALTHCARE CORP	CL B	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
100.000		21.280000		0.00	0.00	0.00	2,128.00
NIF4							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

74264T102	PRIORITY HEALTHCARE CORP	CL B	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
9,800.000		21.229300		0.00	196.00	0.00	208,243.14
NIF4							
4,200.000		21.304800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	
NIF4				0.00	0.00	0.00	89,480.16
1,900.000		21.406800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	38.00	0.00	40,710.92
5,600.000		21.532900	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	112.00	0.00	120,696.24
5,300.000		20.935900	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	106.00	0.00	111,066.27
26,900.000		21.260000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
NIF8				0.00	0.00	0.00	571,894.00
— ASSET TOTALS —				0.00	452.00	0.00	1,144,218.73
53,800.000							
742718109	PROCTER + GAMBLE CO	COM	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
3,400.000		88.985000		0.00	68.00	0.00	302,617.00
NIF2							
74346P102	PROQUEST COMPANY	COM	14AUG03	19AUG03	CANTOR FITZGERALD +	USD/DTC	.04
500.000		25.050000		0.00	20.00	0.00	12,545.00
NIF6							

STATE STREET

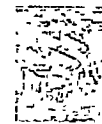
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION UNITS/ORIG FACE SSELL/BTC EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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EQUITY

** US DOLLAR ** (CONTINUED)

74346P102	PROQUEST COMPANY 200.000 NIF6	COM 25.500000	19AUG03	22AUG03 0.00		B-TRADE SERVICES LLC 3.60	USD/DTC 0.00	5,103.60 .02
	300.000 NIF6	26.675400	22AUG03	27AUG03 0.00		HEEDEN + CO. 12.00	USD/DTC 0.00	8,014.62 .04
	200.000 NIF6	26.426100	26AUG03	29AUG03 0.00		B-TRADE SERVICES LLC 3.60	USD/DTC 0.00	5,288.82 .02
	600.000 NIF6	27.100600	28AUG03	OPEN 0.00		B-TRADE SERVICES LLC 10.80	USD/DTC 0.00	16,271.16 .02
-- ASSET TOTALS -- 1,800.000				0.00		50.00	0.00	47,223.20
743674103	PROTECTIVE LIFE CORP 5,900.000 NIF4	COM 29.470000	19AUG03	22AUG03 0.00		INTERNAL SHAP DVP 0.00	USD/DTC 0.00	173,873.00
	6,500.000 NIF4	29.470000	19AUG03	22AUG03 0.00		INTERNAL SHAP DVP 0.00	USD/DTC 0.00	191,555.00
	2,400.000 NIF4	29.557100	19AUG03	22AUG03 0.00		STATE STREET BROKERA 48.00	USD/DTC 0.00	70,985.04 .02
	1,400.000 NIF4	29.579300	20AUG03	25AUG03 0.00		STATE STREET BROKERA 0.00	USD/DTC 0.00	41,411.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION UNITS/ORIG FACE SSELL/BTC EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
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EQUITY

** US DOLLAR ** (CONTINUED)

743674103	PROTECTIVE LIFE CORP 2,800.000 NIF4	COM 29.537900	20AUG03	25AUG03 0.00		STATE STREET BROKERA 56.00	USD/DTC 0.00	82,762.12 .02
	19,000.000 NIF8	28.870000	27AUG03	27AUG03 0.00		ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	548,530.00
-- ASSET TOTALS -- 38,000.000				0.00		104.00	0.00	1,109,116.18
743859100	PROVIDENT BANKSHARES CORP 1,200.000 NIF3	24.220300	23MAY03	29MAY03 0.00		CORRESPONDENT SERVIC 18.00	USD/DTC 0.00	29,082.36 .02
	900.000 NIF3	24.381000	23JUN03	26JUN03 0.00		CORRESPONDENT SERVIC 11.25	USD/DTC 0.00	21,954.15 .01
	300.000 NIF3	24.690000	24JUN03	27JUN03 0.00		CORRESPONDENT SERVIC 3.75	USD/DTC 0.00	7,410.75 .01
	1,600.000 NIF3	27.224400	24JUL03	29JUL03 0.00		CORRESPONDENT SERVIC 20.00	USD/DTC 0.00	43,579.04 .01
	700.000 NIF3	26.325200	05AUG03	08AUG03 0.00		CORRESPONDENT SERVIC 8.75	USD/DTC 0.00	18,436.39 .01
-- ASSET TOTALS -- 4,700.000				0.00		61.75	0.00	120,462.69
743977100	PROVINCE HEALTHCARE CO 7,000.000 NIF4	COM 13.201900	19AUG03	22AUG03 0.00		STATE STREET BROKERA 140.00	USD/DTC 0.00	92,553.30 .02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

743977100	PROVINCE HEALTHCARE CO	COM	13.267300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
1,500.000	NIF4				0.00		30.00	0.00	19,930.95
10,500.000	NIF4		13.271300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	139,348.65
					0.00		0.00	0.00	
19,000.000	NIF8		13.640000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	259,160.00
					0.00		0.00	0.00	
— ASSET TOTALS —	38,000.000				0.00		170.00	0.00	510,992.90
744320102	PRUDENTIAL FINL INC	COM	31.647500	30APR03	06MAY03	1	INVESTMENT TECHNOLOG	USD/DTC	.02
700.000	NIF2				0.00		14.00	0.00	22,167.25
5,100.000	NIF2		34.516900	16JUN03	19JUN03		FOX PITT KELTON INC	USD/DTC	.05
					0.00		255.00	0.00	176,291.19
— ASSET TOTALS —	5,800.000				0.00		269.00	0.00	198,458.44
747906204	QUANTUM CORP	DSSG COM	2.997000	28AUG03	OPEN		SMITH, MOORE + CO	USD/DTC	.03
14,100.000	NIF3				0.00		423.00	0.00	42,680.70
74838C106	QUIKSILVER INC		16.692700	06JUN03	11JUN03		MELLS FARGO SECURITI	USD/DTC	.05
7,000.000	NIF3				0.00		350.00	0.00	117,198.90

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	BASE TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

74838C106	QUIKSILVER INC		16.855700	06JUN03	11JUN03		CAPITAL INSTITUTIONA	USD/DTC	.05
14,200.000	NIF3				0.00		710.00	0.00	240,060.94
— ASSET TOTALS —	21,200.000				0.00		1,060.00	0.00	357,259.84
754212108	RAVEN INDS INC	COM RTS CALLABLE	16.087300	26MAR03	31MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,000.000	NIF3				0.00		15.00	0.00	16,102.30
2,600.000	NIF3		16.008300	22APR03	25APR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00		39.00	0.00	41,660.58
200.000	NIF3		16.497500	30APR03	05MAY03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		10.00	0.00	3,309.50
800.000	NIF3		16.497000	02MAY03	07MAY03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		40.00	0.00	13,237.60
4,500.000	NIF3		16.450000	05MAY03	08MAY03		STATE STREET BROKERA	USD/DTC	.02
					0.00		90.00	0.00	74,115.00
1,000.000	NIF3		16.276400	12MAY03	15MAY03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		50.00	0.00	16,326.40
400.000	NIF3		16.151400	14MAY03	19MAY03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		20.00	0.00	6,480.56

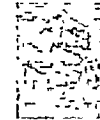
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL	LOCAL
FUND	SSELL/BTC	BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE	NET COST
	EXCH RATE	PRICE	BASE	INTEREST					NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

754212108	RAVEN INDS INC	COM RTS CALLABLE	19MAY03	22MAY03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	400.000	17.000000		0.00	20.00		0.00		6,820.00
	NIF3								
	2,300.000	17.600500	20MAY03	23MAY03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	115.00		0.00		40,596.15
	800.000	18.085100	23MAY03	29MAY03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	40.00		0.00		14,508.08
	1,200.000	18.706400	29MAY03	03JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	60.00		0.00		22,507.68
	1,800.000	19.925700	02JUN03	05JUN03	CORRESPONDENT	SERVIC	USD/DTC		.02
	NIF3			0.00	27.00		0.00		35,893.26
	700.000	19.641800	03JUN03	06JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	35.00		0.00		13,784.26
	200.000	19.750000	04JUN03	09JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	10.00		0.00		3,960.00
	500.000	20.232000	06JUN03	11JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	25.00		0.00		10,141.00
	200.000	20.176000	09JUN03	12JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	10.00		0.00		4,045.20



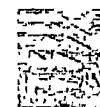
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL	CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL	LOCAL
FUND	SSELL/BTC	BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE	NET COST
	EXCH RATE	PRICE	BASE	INTEREST					NET COST

EQUITY

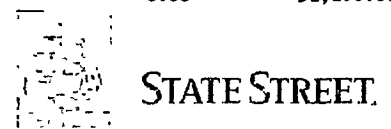
** US DOLLAR ** (CONTINUED)

754212108	RAVEN INDS INC	COM RTS CALLABLE	12JUN03	17JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	1,000.000	20.992800		0.00	50.00		0.00		21,042.80
	NIF3								
	3,600.000	21.444500	13JUN03	18JUN03	CORRESPONDENT	SERVIC	USD/DTC		.01
	NIF3			0.00	45.00		0.00		77,245.20
	2,700.000	21.000000	13JUN03	18JUN03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	135.00		0.00		56,835.00
	900.000	19.570700	27JUN03	02JUL03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	45.00		0.00		17,658.63
	3,600.000	19.815400	30JUN03	03JUL03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	180.00		0.00		71,515.44
	600.000	20.068400	08JUL03	11JUL03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	30.00		0.00		12,071.04
	500.000	20.100000	10JUL03	15JUL03	ROCKHOUSE	SECURITIES	USD/DTC		.05
	NIF3			0.00	25.00		0.00		10,075.00
	1,100.000	21.314600	24JUL03	29JUL03	CORRESPONDENT	SERVIC	USD/DTC		.01
	NIF3			0.00	13.75		0.00		23,459.81
	800.000	20.977600	29JUL03	01AUG03	CORRESPONDENT	SERVIC	USD/DTC		.01
	NIF3			0.00	10.00		0.00		16,792.08



STATE STREET

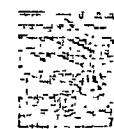
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
754212108	RAVEN INDS INC 600.000 NIF3	21.433700	30JUL03	04AUG03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.01 12,867.72
— ASSET TOTALS —				0.00		1,147.25	0.00	643,050.29
75886F107	REGENERON PHARMACEUTICALS INC COM 7,800.000 NIF3	6.764300	03APR03	08APR03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 52,878.54
	3,500.000 NIF3	6.722400	04APR03	09APR03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 23,580.90
	1,700.000 NIF3	6.252200	15APR03	21APR03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 10,654.24
— ASSET TOTALS —				0.00		195.00	0.00	87,113.68
76009U104	RENT MAY INC 3,800.000 NIF3	4.730000	23MAY03	29MAY03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 18,031.00
	15,900.000 NIF3	4.501700	27MAY03	30MAY03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 71,815.53
	11,600.000 NIF3	4.398500	28MAY03	02JUN03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 51,196.60



ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
76009U104	RENT MAY INC 15,300.000 NIF3	4.523200	29MAY03	03JUN03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 69,434.46
	5,800.000 NIF3	4.743900	30MAY03	04JUN03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.02 27,601.62
	3,700.000 NIF3	4.368000	10JUN03	13JUN03 0.00		FAGENSON + CO INC	USD/DTC 0.00	.03 16,272.60
	10,000.000 NIF3	4.500000	16JUN03	19JUN03 0.00		FAGENSON + CO INC	USD/DTC 0.00	.03 45,300.00
	700.000 NIF3	4.501200	23JUL03	28JUL03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.01 3,159.59
	2,700.000 NIF3	4.991200	28JUL03	31JUL03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.01 13,509.99
	1,100.000 NIF3	5.000000	29JUL03	01AUG03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.01 5,513.75
	5,400.000 NIF3	5.230800	29JUL03	01AUG03 0.00		FAGENSON + CO INC	USD/DTC 0.00	.04 28,462.32
	6,200.000 NIF3	5.239400	31JUL03	05AUG03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.00	.01 32,561.78

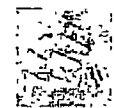


ASSET ID SHARES/PAR/CONTRACTS	SECURITY FUND SSELL/BTC	DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY										
			**	US DOLLAR	**	(CONTINUED)				
76009U104	RENT MAY INC 9,200.000 NIF3		5.250900	14AUG03	19AUG03 0.00		CORRESPONDENT 115.00	SERVIC	USD/DTC 0.00	.01 48,423.28
--- ASSET TOTALS --- 91,400.000										
760282103	REPUBLIC BANCORP INC 1,400.000 NIF3		12.609200	22MAY03	28MAY03 0.00		CORRESPONDENT 21.00	SERVIC	USD/DTC 0.00	.02 17,673.88
	2,400.000 NIF3		13.315900	01AUG03	06AUG03 0.00		CORRESPONDENT 30.00	SERVIC	USD/DTC 0.00	.01 31,988.16
--- ASSET TOTALS --- 3,800.000										
760416107	REPUBLIC FIRST BANCORP INC 500.000 NIF3		7.973800	01JUL03	07JUL03 0.00		CORRESPONDENT 6.25	SERVIC	USD/DTC 0.00	.01 3,993.15
	300.000 NIF3		8.070000	09JUL03	14JUL03 0.00		CORRESPONDENT 3.75	SERVIC	USD/DTC 0.00	.01 2,424.75
	200.000 NIF3		7.965000	11JUL03	16JUL03 0.00		CORRESPONDENT 2.50	SERVIC	USD/DTC 0.00	.01 1,595.50
	900.000 NIF3		8.217700	15JUL03	18JUL03 0.00		CORRESPONDENT 11.25	SERVIC	USD/DTC 0.00	.01 7,407.18



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY FUND SSELL/BTC	DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
EQUITY										
			**	US DOLLAR	**	(CONTINUED)				
760416107	REPUBLIC FIRST BANCORP INC 600.000 NIF3		8.262300	16JUL03	21JUL03 0.00		CORRESPONDENT 7.50	SERVIC	USD/DTC 0.00	.01 4,964.88
	200.000 NIF3		8.285700	11AUG03	14AUG03 0.00		CORRESPONDENT 2.50	SERVIC	USD/DTC 0.00	.01 1,659.64
	800.000 NIF3		8.374400	20AUG03	25AUG03 0.00		CORRESPONDENT 10.00	SERVIC	USD/DTC 0.00	.01 6,709.52
	300.000 NIF3		8.599700	25AUG03	28AUG03 0.00		CORRESPONDENT 3.75	SERVIC	USD/DTC 0.00	.01 2,583.66
--- ASSET TOTALS --- 3,800.000										
760981100	RESTORATION HARDWARE INC DEL 2,400.000 NIF3		4.155400	16JUL03	21JUL03 0.00		CORRESPONDENT 30.00	SERVIC	USD/DTC 0.00	.01 10,002.96
	18,400.000 NIF3		4.025000	16JUL03	21JUL03 0.00		JEFFERIES COMPANY IN 552.00		USD/DTC 0.00	.03 74,612.00
--- ASSET TOTALS --- 20,800.000										
773903109	ROCKWELL AUTOMATION INC 200.000 NIF2		23.353900	29MAY03	03JUN03 0.00		INVESTMENT TECHNOLOG 4.00		USD/DTC 0.00	.02 4,674.78



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

773903109	ROCKNELL AUTOMATION INC	COM	23.064500	29MAY03	03JUN03		CREDIT SUISSE FIRST	USD/DTC	.05
	7,300.000				0.00		365.00	0.00	168,735.85
	NIF2								
	5,900.000		24.814900	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		118.00	0.00	146,525.91
-- ASSET TOTALS --					0.00		487.00	0.00	319,936.54
	13,400.000								
774341101	ROCKNELL COLLINS INC	COM	20.870000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	8,000.000				0.00		160.00	0.00	167,120.00
	NIF2								
780257804	ROYAL DUTCH PETE CO	NY REGISTRY SH P	49.164500	16JUN03	19JUN03		MERRILL LYNCH PIERCE	USD/DTC	.05
	1,800.000				0.00		90.00	0.00	88,586.10
	NIG4								
781182100	RUBY TUESDAY INC	COM	21.850000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.00
	18,900.000				0.00		0.00	0.00	412,965.00
	NIF4								
	100.000		21.850000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.00
	NIF4				0.00		0.00	0.00	2,185.00
	19,000.000		22.210000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
	NIF8				0.00		0.00	0.00	421,990.00
-- ASSET TOTALS --					0.00		0.00	0.00	837,140.00
	38,000.000								
78462F103	SPDR TRUST	UNIT SER 1 S + P	100.200000	12JUN03	17JUN03		GOLDMAN SACHS + CO	USD/DTC	.03
	20,000.000				0.00		600.00	0.00	2,004,600.00
	NIF2								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

78462F103	SPDR TRUST	UNIT SER 1 S + P	99.610000	20JUN03	25JUN03		GOLDMAN SACHS + CO	USD/DTC	.03
	1,000.000				0.00		30.00	0.00	99,640.00
	NIF2								
-- ASSET TOTALS --					0.00		630.00	0.00	2,104,240.00
	21,000.000								
78464M106	SRS LABS INC	COM	2.292900	27MAR03	01APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	6,900.000				0.00		103.50	0.00	15,924.51
	NIF3								
	1,200.000		2.415700	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		18.00	0.00	2,916.84
	18,000.000		2.634900	31MAR03	03APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		270.00	0.00	47,698.20
	5,500.000		2.706200	01APR03	04APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		82.50	0.00	14,966.60
	16,500.000		2.720000	01APR03	04APR03		JEFFERIES COMPANY IN	USD/DTC	.03
	NIF3				0.00		495.00	0.00	45,375.00
	700.000		2.580000	02APR03	07APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		10.50	0.00	1,816.50
	16,300.000		2.720000	02APR03	07APR03		JEFFERIES COMPANY IN	USD/DTC	.03
	NIF3				0.00		489.00	0.00	44,825.00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

78464M106	SRS LABS INC		COM	04APR03	09APR03		CORRESPONDENT SERVIC	USD/DTC	.02
6,600.000	NIF3		2.219200		0.00	99.00		0.00	14,745.72
300.000	NIF3		2.200000	22APR03	25APR03	4.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	664.50
1,400.000	NIF3		2.130000	25APR03	30APR03	21.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	3,003.00
700.000	NIF3		2.158000	28APR03	01MAY03	10.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	1,521.10
2,100.000	NIF3		2.245700	29APR03	02MAY03	31.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	4,747.47
300.000	NIF3		2.348700	05MAY03	08MAY03	4.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	709.11
3,200.000	NIF3		2.499300	13MAY03	16MAY03	48.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	8,045.76
2,900.000	NIF3		2.822500	22MAY03	28MAY03	43.50	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	8,228.75
1,400.000	NIF3		2.848500	23MAY03	29MAY03	21.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	4,008.90



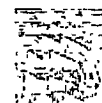
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

78464M106	SRS LABS INC		COM	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
1,500.000	NIF3		2.938500		0.00	22.50		0.00	4,430.25
1,000.000	NIF3		3.020000	29MAY03	03JUN03	15.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	3,035.00
4,000.000	NIF3		3.000000	30MAY03	04JUN03	60.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.00	12,060.00
1,500.000	NIF3		3.486600	03JUN03	06JUN03	18.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	5,248.65
4,100.000	NIF3		4.086100	27JUN03	02JUL03	51.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	16,804.26
1,475.000	NIF3		4.055300	30JUN03	03JUL03	18.44	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	6,000.01
600.000	NIF3		3.967000	07JUL03	10JUL03	7.50	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	2,387.70
1,100.000	NIF3		4.750000	14JUL03	17JUL03	13.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	5,238.75
1,300.000	NIF3		4.781000	22JUL03	25JUL03	16.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.00	6,231.55



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

78464M106	SRS LABS INC	COM	4.754800	12AUG03	15AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	900.000				0.00		11.25	0.00	4,290.57
	NIF3								
	2,500.000		4.850000	13AUG03	18AUG03		EMERGING GROWTH EQUI	USD/DTC	.03
	NIF3				0.00		75.00	0.00	12,200.00
	1,900.000		4.600000	14AUG03	19AUG03		EMERGING GROWTH EQUI	USD/DTC	.03
	NIF3				0.00		57.00	0.00	8,797.00
— ASSET TOTALS —	105,875.000				0.00		2,118.69	0.00	305,920.70
796050888	SAMSUNG ELECTRS LTD	GDR 1995 RPSTG C	125.700000	17APR03	13MAY03	20	DEUTSCHE BANK SECURI	USD/DTC	.05
	1,000.000				0.00		50.00	0.00	125,750.00
	NIG6								
	100.000		144.250000	11JUN03	20JUN03	4	MORGAN (J.P.) SECURI	USD/DTC	
	NIG8				0.00		0.00	0.00	14,425.00
	900.000		149.750000	18JUN03	23JUN03		MORGAN (J.P.) SECURI	USD/DTC	
	NIG6				0.00		0.00	0.00	134,775.00
— ASSET TOTALS —	2,000.000				0.00		50.00	0.00	274,950.00
80000Q104	SANDERS MORRIS HARIS GROUP INCCOM		9.250000	11JUL03	16JUL03		NBCN CLEARING INC.	USD/DTC	.04
	9,200.000				0.00		368.00	0.00	85,468.00
	NIF3								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

80000Q104	SANDERS MORRIS HARIS GROUP INCCOM		9.000000	16JUL03	21JUL03		NBCN CLEARING INC.	USD/DTC	.04
	9,200.000				0.00		368.00	0.00	83,168.00
	NIF3								
	800.000		9.140900	12AUG03	15AUG03		NBCN CLEARING INC.	USD/DTC	.04
	NIF3				0.00		32.00	0.00	7,344.72
	500.000		9.250000	13AUG03	18AUG03		NBCN CLEARING INC.	USD/DTC	.04
	NIF3				0.00		20.00	0.00	4,645.00
	200.000		9.250000	14AUG03	19AUG03		NBCN CLEARING INC.	USD/DTC	.04
	NIF3				0.00		8.00	0.00	1,858.00
	200.000		9.250000	15AUG03	20AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		2.50	0.00	1,852.50
	9,100.000		9.100000	19AUG03	28AUG03	6	NBCN CLEARING INC.	USD/DTC	.04
	NIF3				0.00		364.00	0.00	83,174.00
— ASSET TOTALS —	29,200.000				0.00		1,162.50	0.00	267,510.22
800907107	SANMINA SCI CORP	COM	5.175000	21MAY03	27MAY03		MERRILL LYNCH PIERCE	USD/DTC	.04
	300.000				0.00		12.00	0.00	1,564.50
	NIG2								
	2,800.000		6.340000	05JUN03	10JUN03		MERRILL LYNCH PIERCE	USD/DTC	.04
	NIG2				0.00		112.00	0.00	17,864.00

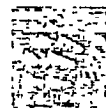
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
800907107	SANMINA SCI CORP		6.390000	27JUN03	02JUL03		MERRILL LYNCH PIERCE	USD/DTC	.04
1,300.000	NIG2				0.00	52.00		0.00	8,359.00
17,300.000	NIF2		7.551200	08AUG03	13AUG03		LEHMAN BROTHERS INC	USD/DTC	.04
					0.00	692.00		0.00	131,327.76
6,900.000	NIF2		7.636600	11AUG03	14AUG03		CANTOR FITZGERALD +	USD/DTC	.04
					0.00	276.00		0.00	52,968.54
--- ASSET TOTALS ---									
28,600.000					0.00	1,144.00		0.00	212,083.80
803054204	SAP AKTIENGESELLSCHAFT		22.018000	11APR03	16APR03		MERRILL LYNCH PIERCE	USD/DTC	.05
700.000	NIG4				0.00	35.00		0.00	15,447.60
807066105	SCHOLASTIC CORP		27.671900	16JUL03	21JUL03		MERRILL LYNCH PIERCE	USD/DTC	.05
2,500.000	NIF3				0.00	125.00		0.00	69,304.75
6,700.000	NIF3		29.589600	18JUL03	23JUL03		MERRILL LYNCH PIERCE	USD/DTC	.05
					0.00	335.00		0.00	198,585.32
800.000	NIF3		28.022300	28JUL03	31JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	10.00		0.00	22,427.84
--- ASSET TOTALS ---									
10,000.000					0.00	470.00		0.00	290,317.91
80874P109	SCIENTIFIC GAMES CORP		8.777400	29JUL03	01AUG03		MONNESS, CRESPI, HARDT	USD/DTC	.04
9,300.000	NIF3				0.00	372.00		0.00	82,001.82



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
EQUITY									
** US DOLLAR ** (CONTINUED)									
80874P109	SCIENTIFIC GAMES CORP		8.450000	31JUL03	05AUG03		MONNESS, CRESPI, HARDT	USD/DTC	.04
2,400.000	NIF3				0.00	96.00		0.00	20,376.00
--- ASSET TOTALS ---									
11,700.000					0.00	468.00		0.00	102,377.82
809340102	SCOTSMAN INDS INC		20.750000	17JUL03			BEAR STEARNS SECURIT	USD/DTC	
9,300.000	NIF4				0.00	0.00		0.00	192,975.00
-9,300.000	NIF4		20.750000	17JUL03	CANCEL		BEAR STEARNS SECURIT	USD/DTC	
					0.00	0.00		0.00	-192,975.00
--- ASSET TOTALS ---									
0.000					0.00	0.00		0.00	0.00
81726S101	SENSYTECH INC		9.850000	11MAR03	14MAR03		FRIEDMAN BILLINGS +	USD/DTC	.05
400.000	NIF3				0.00	20.00		0.00	3,960.00
1,700.000	NIF3		9.783800	12MAR03	17MAR03		SCOTT & STRINGFELLO	USD/DTC	.04
					0.00	68.00		0.00	16,700.46
2,600.000	NIF3		9.842800	18MAR03	21MAR03		SCOTT & STRINGFELLO	USD/DTC	.04
					0.00	104.00		0.00	25,695.28
1,100.000	NIF3		9.720000	25MAR03	28MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
					0.00	16.50		0.00	10,708.50



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

817265101	SENSYTECH INC		COM	10.230300	22APR03	25APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	2,600.000						39.00	0.00	26,637.78
	NIF3								
	8,200.000			9.943900	25APR03	12MAY03	SCOTT & STRINGFELLO	USD/DTC	.04
	NIF3						328.00	0.00	81,867.98
	200.000			12.560000	06JUN03	11JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						2.50	0.00	2,514.50
-- ASSET TOTALS --									
	16,800.000						578.00	0.00	168,084.50
817315104	SEPRACOR INC		COM	14.510000	25MAR03	28MAR03	MORGAN STANLEY CO IN	USD/DTC	.05
	100.000						5.00	0.00	1,456.00
	NIG2								
817492101	SERENA SOFTWARE INC		COM	18.270100	26AUG03	29AUG03	PERSHING LLC	USD/DTC	.05
	15,700.000						785.00	0.00	287,625.57
	NIF8								
82481R106	SHIRE PHARMACEUTICALS GROUP	PLSPONSORED ADR		16.603200	13MAR03	18MAR03	MERRILL LYNCH PROFES	USD/DTC	.05
	5,900.000						295.00	0.00	98,253.88
	NIF2								
825549108	SHUFFLE MASTER INC		COM	27.671500	05JUN03	10JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	3,300.000						165.00	0.00	91,480.95
	NIF4								
	3,100.000			28.219600	06JUN03	11JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4						155.00	0.00	87,635.76



STATE STREET.

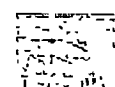
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

825549108	SHUFFLE MASTER INC		COM	28.219600	06JUN03	12JUN03	BEAR STEARNS SECURIT	USD/DTC	.05
	2,200.000						110.00	0.00	62,193.12
	NIF4								
	1,300.000			27.440600	09JUN03	12JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4						65.00	0.00	35,737.78
	2,800.000			28.617800	12JUN03	19JUN03	MACHOVIA SECURITIES,	USD/DTC	.05
	NIF4						140.00	0.00	80,269.84
	1,900.000			28.792800	13JUN03	18JUN03	MACHOVIA SECURITIES,	USD/DTC	.05
	NIF4						95.00	0.00	54,801.32
	800.000			28.037500	25JUN03	30JUN03	BNY BROKERAGE INC	USD/DTC	.02
	NIF4						16.00	0.00	22,446.00
	200.000			29.064700	26JUN03	01JUL03	BNY BROKERAGE INC	USD/DTC	.02
	NIF4						4.00	0.00	5,816.94
	900.000			27.619800	21JUL03	24JUL03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4						45.00	0.00	24,902.82
	1,000.000			28.073300	22JUL03	25JUL03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4						50.00	0.00	28,123.30
	1,900.000			29.134000	23JUL03	28JUL03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4						95.00	0.00	55,449.60



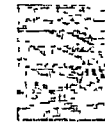
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

825549108	SHUFFLE MASTER INC	COM	29.464000	24JUL03	29JUL03	MERRILL LYNCH PIERCE	USD/DTC	.05
	900.000				0.00	45.00	0.00	26,562.60
	NIF4							
— ASSET TOTALS —								
	20,300.000				0.00	985.00	0.00	575,420.03
826170102	SIEBEL SYS INC	COM	8.792300	19MAR03	24MAR03	JEFFERIES COMPANY IN	USD/DTC	.04
	300.000				0.00	12.00	0.00	2,649.69
	NIG2							
826919102	SILICOM LABORATORIES INC	OC COM	26.864300	13MAR03	18MAR03	UBS WARBURG LLC	USD/DTC	.05
	1,700.000				0.00	85.00	0.00	45,754.31
	NIF4							
829206101	SIMULA INC	COM	2.060000	25MAR03	28MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	2,000.000				0.00	30.00	0.00	4,150.00
	NIF3							
	3,000.000		2.000000	26MAR03	31MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	45.00	0.00	6,045.00
	7,000.000		2.098900	27MAR03	01APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	105.00	0.00	14,797.30
	8,300.000		2.000000	07APR03	10APR03	STATE STREET BROKERA	USD/DTC	.02
	NIF3				0.00	166.00	0.00	16,766.00
	1,700.000		2.199500	15MAY03	20MAY03	CAPITAL INSTITUTIONA	USD/DTC	.03
	NIF3				0.00	51.00	0.00	3,790.15



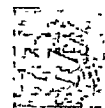
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

829206101	SIMULA INC	COM	2.974100	22MAY03	28MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	2,400.000				0.00	36.00	0.00	7,173.84
	NIF3							
	200.000		2.400000	17JUN03	20JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	2.50	0.00	482.50
	5,000.000		2.499700	18JUN03	23JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	62.50	0.00	12,561.00
	1,200.000		2.528900	23JUN03	26JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	15.00	0.00	3,049.68
	3,800.000		2.556900	24JUN03	27JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	47.50	0.00	9,763.72
	5,900.000		2.506400	25JUN03	30JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	73.75	0.00	14,861.51
	1,000.000		2.614700	26JUN03	01JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	12.50	0.00	2,627.20
	4,400.000		2.606600	27JUN03	02JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	55.00	0.00	11,524.04
	2,900.000		2.600000	30JUN03	03JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	36.25	0.00	7,576.25



STATE STREET

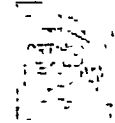
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

829206101	SIMULA INC	COM	09JUL03	14JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
1,800.000	NIF3	2.310000		0.00	22.50	0.00	4,180.50	
200.000	NIF3	2.300000	10JUL03	15JUL03	2.50	0.00	462.50	
2,000.000	NIF3	2.251600	11JUL03	16JUL03	25.00	0.00	4,528.20	
8,100.000	NIF3	2.697200	05AUG03	08AUG03	101.25	0.00	21,948.57	
5,700.000	NIF3	2.660000	06AUG03	11AUG03	71.25	0.00	15,233.25	
13,700.000	NIF3	2.697000	12AUG03	15AUG03	171.25	0.00	37,120.15	
2,300.000	NIF3	2.700000	13AUG03	18AUG03	28.75	0.00	6,238.75	
6,000.000	NIF3	2.699300	18AUG03	21AUG03	75.00	0.00	16,270.80	
12,500.000	NIF3	2.701100	20AUG03	25AUG03	156.25	0.00	33,920.00	



STATE STREET.

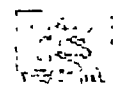
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

829206101	SIMULA INC	COM	25AUG03	28AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
2,400.000	NIF3	2.720000		0.00	30.00	0.00	6,558.00	
— ASSET TOTALS —				0.00	1,421.75	0.00	261,628.91	
103,500.000								
829909100	SIPEX CORP	COM	24MAR03	27MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,100.000	NIF3	2.851900		0.00	16.50	0.00	3,153.59	
9,100.000	NIF3	3.076700	25MAR03	28MAR03	136.50	0.00	28,134.47	
4,900.000	NIF3	3.354900	27MAR03	01APR03	73.50	0.00	16,512.51	
3,300.000	NIF3	3.579600	28MAR03	02APR03	49.50	0.00	11,862.18	
5,600.000	NIF3	3.207300	25APR03	30APR03	84.00	0.00	18,044.88	
2,800.000	NIF3	3.354000	28APR03	01MAY03	42.00	0.00	9,433.20	
900.000	NIF3	3.440000	02MAY03	07MAY03	13.50	0.00	3,109.50	



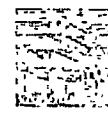
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
829909100	SIPEX CORP	COM	09MAY03	14MAY03		ADAMS HARKNESS + HIL	USD/DTC	.03
2,000.000	NIF3	3.874100		0.00	60.00		0.00	7,808.20
5,700.000	NIF3	3.863600	14MAY03	19MAY03		ADAMS HARKNESS + HIL	USD/DTC	.03
				0.00	171.00		0.00	22,193.52
2,600.000	NIF3	3.800000	15MAY03	20MAY03		ADAMS HARKNESS + HIL	USD/DTC	.03
				0.00	78.00		0.00	9,958.00
2,400.000	NIF3	3.698500	19MAY03	22MAY03		ADAMS HARKNESS + HIL	USD/DTC	.03
				0.00	72.00		0.00	8,948.40
4,000.000	NIF3	3.706000	19MAY03	22MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	60.00		0.00	14,884.00
5,900.000	NIF3	3.590900	20MAY03	23MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	88.50		0.00	21,274.81
800.000	NIF3	3.625000	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	12.00		0.00	2,912.00
1,800.000	NIF3	3.942300	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	27.00		0.00	7,123.14
2,300.000	NIF3	4.029000	28MAY03	05JUN03	3	CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	34.50		0.00	9,301.20



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST
EQUITY								
** US DOLLAR ** (CONTINUED)								
829909100	SIPEX CORP	COM	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
4,700.000	NIF3	4.710000		0.00	70.50		0.00	22,207.50
5,500.000	NIF3	5.111400	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	68.75		0.00	28,181.45
2,000.000	NIF3	4.784500	09JUN03	12JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	25.00		0.00	9,594.00
1,000.000	NIF3	4.665000	10JUN03	13JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	12.50		0.00	4,677.50
2,400.000	NIF3	4.821300	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	30.00		0.00	11,601.12
2,200.000	NIF3	5.170800	17JUL03	22JUL03		STEPHENS, INC.	USD/DTC	.04
				0.00	88.00		0.00	11,463.76
900.000	NIF3	4.850000	21JUL03	24JUL03		STEPHENS, INC.	USD/DTC	.03
				0.00	27.00		0.00	4,392.00
800.000	NIF3	4.875000	22JUL03	25JUL03		STEPHENS, INC.	USD/DTC	.03
				0.00	24.00		0.00	3,924.00
2,500.000	NIF3	5.187700	23JUL03	28JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	31.25		0.00	13,000.50



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —								
	13,000.000			0.00		650.00	0.00	346,913.01
834182107	SOLELECTRON CORP 800.000 NIG2	COM	3.630000	27JUN03	02JUL03 0.00	INVESTMENT TECHNOLOG 24.00	USD/DTC 0.00	.03 2,928.00
84476R109	SOUTHWEST BANCORPORATION TEX 5,800.000 NIF4	COM	37.655400	19AUG03	22AUG03 0.00	STATE STREET BROKERA 116.00	USD/DTC 0.00	.02 218,517.32
	1,198.000 NIF4		37.720000	20AUG03	25AUG03 0.00	STATE STREET BROKERA 23.96	USD/DTC 0.00	.02 45,212.52
	1,002.000 NIF4		37.829701	20AUG03	25AUG03 0.00	STATE STREET BROKERA 0.00	USD/DTC 0.00	.02 37,905.36
	3,300.000 NIF4		38.158500	21AUG03	26AUG03 0.00	STATE STREET BROKERA 66.00	USD/DTC 0.00	.02 125,989.05
	4,500.000 NIF4		36.970800	22AUG03	27AUG03 0.00	STATE STREET BROKERA 90.00	USD/DTC 0.00	.02 166,458.60
	15,800.000 NIF8		36.900000	27AUG03	27AUG03 0.00	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	.02 583,020.00
— ASSET TOTALS —								
	31,600.000			0.00		295.96	0.00	1,177,102.85
846425882	SPANISH BROADCASTING SYS INC 7,300.000 NIF4	CL A NEM	7.425100	19AUG03	22AUG03 0.00	STATE STREET BROKERA 146.00	USD/DTC 0.00	.02 54,349.23

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

846425882	SPANISH BROADCASTING SYS INC 25,000.000 NIF4	CL A NEM	7.450000	20AUG03	25AUG03 0.00	STATE STREET BROKERA 500.00	USD/DTC 0.00	.02 186,750.00
	28,400.000 NIF4		7.910000	21AUG03	26AUG03 0.00	STATE STREET BROKERA 568.00	USD/DTC 0.00	.02 225,212.00
	42,200.000 NIF4		7.952500	22AUG03	27AUG03 0.00	STATE STREET BROKERA 844.00	USD/DTC 0.00	.02 336,439.50
	102,900.000 NIF8		7.740000	27AUG03	27AUG03 0.00	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	.02 796,446.00
	6,900.000 NIF8		7.646700	27AUG03	OPEN 0.00	BROADCORT CAPITAL (T 345.00	USD/DTC 0.00	.05 53,107.23
— ASSET TOTALS —								
	212,700.000			0.00		2,403.00	0.00	1,652,303.96
852857101	STAMPS COM INC 900.000 NIF3	COM	3.964900	17MAR03	20MAR03 0.00	CORRESPONDENT SERVIC 13.50	USD/DTC 0.00	.02 3,581.91
	500.000 NIF3		4.127500	24MAR03	27MAR03 0.00	CORRESPONDENT SERVIC 7.50	USD/DTC 0.00	.02 2,071.25
	2,100.000 NIF3		4.130000	27MAR03	01APR03 0.00	CORRESPONDENT SERVIC 31.50	USD/DTC 0.00	.02 8,704.50

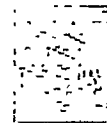
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

852857101	STAMPS COM INC	COM	4.205600	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	4,700.000				0.00		70.50	0.00	19,836.82
	NIF3								
	7,900.000		4.146500	04APR03	09APR03		NATIONAL FINANCIAL S	USD/DTC	.03
	NIF3				0.00		237.00	0.00	32,994.35
	1,500.000		4.099800	07APR03	10APR03		NATIONAL FINANCIAL S	USD/DTC	.03
	NIF3				0.00		45.00	0.00	6,194.70
	13,800.000		4.434000	24APR03	29APR03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		414.00	0.00	61,603.20
	3,800.000		4.356600	25APR03	30APR03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		114.00	0.00	16,669.08
	4,000.000		4.343800	28APR03	05MAY03	4	SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		120.00	0.00	17,495.20
	2,100.000		4.699500	19MAY03	22MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		31.50	0.00	9,900.45
	5,900.000		4.684600	20MAY03	23MAY03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		177.00	0.00	27,816.14
	8,500.000		5.050000	28MAY03	04JUN03	2	SPEAR, LEEDS & KELLO	USD/DTC	.04
	NIF3				0.00		340.00	0.00	43,265.00



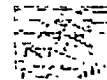
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

852857101	STAMPS COM INC	COM	5.095700	28MAY03	04JUN03	2	UBS FINANCIAL SERVIC	USD/DTC	.02
	4,400.000				0.00		66.00	0.00	22,487.08
	NIF3								
	3,500.000		4.994900	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		52.50	0.00	17,534.65
	1,400.000		4.900000	02JUN03	05JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		42.00	0.00	6,902.00
	2,600.000		4.854400	09JUN03	12JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		78.00	0.00	12,699.44
	17,000.000		5.030000	11JUN03	16JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		510.00	0.00	86,020.00
	46,200.000		5.020000	12JUN03	17JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF3				0.00		1,386.00	0.00	233,310.00
	4,000.000		4.842700	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		50.00	0.00	19,420.80
— ASSET TOTALS —	134,800.000				0.00		3,786.00	0.00	648,506.57
858907108	STERLING BANCSHARES INC	COM	11.947000	13MAY03	16MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	3,400.000				0.00		51.00	0.00	40,670.80
	NIF3								



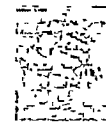
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

858907108	STERLING BANCSHARES INC	14MAY03	19MAY03		HOEFER + ARNETT	USD/DTC	.05
1,900.000	NIF3	11.949200	0.00	95.00		0.00	22,798.48
1,300.000	NIF3	11.950000	0.00	65.00	HOEFER + ARNETT	USD/DTC	.05
4,000.000	NIF3	11.950000	0.00	200.00	HOEFER + ARNETT	USD/DTC	.05
1,200.000	NIF3	11.400000	0.00	60.00	MORGAN KEEGAN & CO I	USD/DTC	.05
500.000	NIF3	11.250000	0.00	25.00	MORGAN KEEGAN & CO I	USD/DTC	.05
1,800.000	NIF3	11.276800	0.00	27.00	CORRESPONDENT SERVIC	USD/DTC	.02
— ASSET TOTALS —			0.00	523.00		0.00	166,784.52
861012102	STMICROELECTRONICS N V	10JUN03	13JUN03		E TRADE SECURITIES,	USD/DTC	.03
300.000	NIG8	23.060000	0.00	9.00		0.00	6,927.00
866810104	SUN MICROSYSTEMS INC	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
35,900.000	NIF2	5.362900	0.00	718.00		0.00	193,246.11



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

866810104	SUN MICROSYSTEMS INC	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
48,100.000	NIF2	3.598800	0.00	962.00		0.00	174,064.28
— ASSET TOTALS —			0.00	1,680.00		0.00	367,310.39
867229106	SUNCOR ENERGY INC	29APR03	02MAY03		DEUTSCHE BANK SECURI	USD/DTC	.05
3,500.000	NIG8	16.359300	0.00	175.00		0.00	57,432.55
600.000	NIG8	18.866400	0.00	3	TIR SECURITIES INC	USD/DTC	.03
— ASSET TOTALS —			0.00	193.00		0.00	68,770.39
868532102	SUPERTEX INC	10MAR03	13MAR03		NATIONAL FINANCIAL S	USD/DTC	.05
1,000.000	NIF3	13.400000	0.00	50.00		0.00	13,450.00
900.000	NIF3	13.750000	0.00	45.00	NATIONAL FINANCIAL S	USD/DTC	.05
200.000	NIF3	13.570000	0.00	10.00	NATIONAL FINANCIAL S	USD/DTC	.05
1,600.000	NIF3	13.958200	0.00	24.00	CORRESPONDENT SERVIC	USD/DTC	.02



STATE STREET

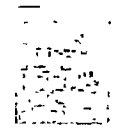
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

868532102	SUPERTEX INC	COM	13.970000	03APR03	08APR03	STATE STREET BROKERA	USD/DTC	.02
6,200.000	NIF3					124.00	0.00	86,738.00
400.000	NIF3		13.850000	09APR03	14APR03	NATIONAL FINANCIAL S	USD/DTC	.05
						20.00	0.00	5,560.00
200.000	NIF3		13.600000	14APR03	17APR03	NATIONAL FINANCIAL S	USD/DTC	.05
						10.00	0.00	2,730.00
900.000	NIF3		13.750000	16APR03	22APR03	NATIONAL FINANCIAL S	USD/DTC	.05
						45.00	0.00	12,420.00
1,000.000	NIF3		15.157100	24APR03	29APR03	CORRESPONDENT SERVIC	USD/DTC	.02
						15.00	0.00	15,172.10
300.000	NIF3		15.307100	25APR03	30APR03	CORRESPONDENT SERVIC	USD/DTC	.02
						4.50	0.00	4,596.63
200.000	NIF3		15.750000	29APR03	02MAY03	NATIONAL FINANCIAL S	USD/DTC	.05
						10.00	0.00	3,160.00
200.000	NIF3		15.500000	20MAY03	23MAY03	NATIONAL FINANCIAL S	USD/DTC	.05
						10.00	0.00	3,110.00
1,000.000	NIF3		16.800000	30MAY03	04JUN03	NATIONAL FINANCIAL S	USD/DTC	.05
						50.00	0.00	16,850.00



STATE STREET

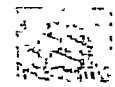
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

868532102	SUPERTEX INC	COM	16.787100	30MAY03	04JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
1,300.000	NIF3					19.50	0.00	21,842.73
417.000	NIF3		17.954600	13JUN03	18JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
						5.21	0.00	7,492.28
1,000.000	NIF3		17.750000	17JUN03	20JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
						12.50	0.00	17,762.50
1,600.000	NIF3		16.998900	20JUN03	25JUN03	NATIONAL FINANCIAL S	USD/DTC	.05
						80.00	0.00	27,278.24
300.000	NIF3		16.750000	24JUN03	27JUN03	NATIONAL FINANCIAL S	USD/DTC	.05
						15.00	0.00	5,040.00
900.000	NIF3		17.500000	21JUL03	24JUL03	NATIONAL FINANCIAL S	USD/DTC	.05
						45.00	0.00	15,795.00
800.000	NIF3		17.260000	22JUL03	25JUL03	NATIONAL FINANCIAL S	USD/DTC	.05
						40.00	0.00	13,848.00
200.000	NIF3		18.000000	24JUL03	29JUL03	NATIONAL FINANCIAL S	USD/DTC	.05
						10.00	0.00	3,610.00
1,500.000	NIF3		17.500000	04AUG03	07AUG03	NATIONAL FINANCIAL S	USD/DTC	.05
						75.00	0.00	26,325.00



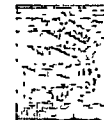
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

868532102	SUPERTEX INC	05AUG03	08AUG03	NATIONAL FINANCIAL S	USD/DTC		.05
1,600.000	NIF3	16.948000	0.00	80.00	0.00		27,196.80
700.000	NIF3	16.600000	0.00	35.00	0.00		11,655.00
400.000	NIF3	16.500000	0.00	20.00	0.00		6,620.00
100.000	NIF3	16.250000	0.00	5.00	0.00		1,630.00
600.000	NIF3	17.250000	0.00	30.00	0.00		10,380.00
— ASSET TOTALS —			0.00	889.71	0.00		397,763.40
25,517.000							
870756103	SWIFT TRANSN INC	10MAR03	13MAR03	SMITH, MOORE + CO	USD/DTC		.05
3,700.000	NIF3	15.470200	0.00	185.00	0.00		57,424.74
4,400.000	NIF3	15.168900	0.00	220.00	0.00		66,963.16
500.000	NIF3	14.892600	0.00	7.50	0.00		7,453.80



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

870756103	SWIFT TRANSN INC	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC		.02
1,900.000	NIF3	15.672200	0.00	28.50	0.00		29,805.68
7,100.000	NIF3	15.859000	0.00	355.00	0.00		112,953.90
2,000.000	NIF3	16.042600	0.00	30.00	0.00		32,115.20
2,000.000	NIF3	19.455800	0.00	100.00	0.00		39,011.60
3,800.000	NIF3	18.200000	0.00	190.00	0.00		69,350.00
2,000.000	NIF4	18.220300	0.00	40.00	0.00		36,480.60
— ASSET TOTALS —			0.00	1,156.00	0.00		451,558.68
27,400.000							
871503108	SYMANTEC CORP	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC		.02
3,500.000	NIF2	43.289400	0.00	70.00	0.00		151,582.90
872443403	T HQ INC	19MAR03	24MAR03	MORGAN STANLEY CO IN	USD/DTC		.05
200.000	NIG2	13.900400	0.00	10.00	0.00		2,790.08



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

872443403	T HQ INC	200.000	13.862900	20MAY03	23MAY03		B-TRADE SERVICES LLC	USD/DTC	.02
	NIG2				0.00		4.00	0.00	2,776.58
	4,500.000		17.035500	22JUL03	25JUL03		MERRILL LYNCH PIERCE	USD/DTC	.04
	NIF4				0.00		180.00	0.00	76,839.75
	3,000.000		17.000000	22JUL03	25JUL03		SG COHEN SECURITIES	USD/DTC	.04
	NIF4				0.00		120.00	0.00	51,120.00
	300.000		16.561000	22JUL03	25JUL03		INSTINET CLEARING SE	USD/DTC	.03
	NIF4				0.00		8.25	0.00	4,976.55
	200.000		16.687600	22JUL03	25JUL03		CITIGROUP GLOBAL MAR	USD/DTC	.05
	NIG2				0.00		10.00	0.00	3,347.52
	1,400.000		17.450000	23JUL03	28JUL03		ADAMS HARKNESS + HIL	USD/DTC	.04
	NIF4				0.00		56.00	0.00	24,486.00
	1,900.000		17.065200	23JUL03	28JUL03		INSTINET CLEARING SE	USD/DTC	.03
	NIF4				0.00		52.25	0.00	32,476.13
	5,300.000		17.949900	24JUL03	29JUL03		ADAMS HARKNESS + HIL	USD/DTC	.04
	NIF4				0.00		212.00	0.00	95,346.47
-- ASSET TOTALS --					0.00		652.50	0.00	294,159.08
	17,000.000								
874039100	TAIWAN SEMICNDR MFG CO LTD	800.000	10.280000	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
	NIG8				0.00		24.00	0.00	8,248.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

874054109	TAKE TWO INTERACTIVE SOFTWARE CDT COM	6,300.000	26.893200	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		126.00	0.00	169,553.16
	2,100.000		26.984300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		42.00	0.00	56,709.03
	2,500.000		26.792000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		0.00	0.00	66,980.00
	2,800.000		27.470400	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		56.00	0.00	76,973.12
	3,600.000		27.714200	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		72.00	0.00	99,843.12
	17,300.000		27.680000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8				0.00		0.00	0.00	478,864.00
-- ASSET TOTALS --					0.00		296.00	0.00	948,922.43
	34,600.000								
876664103	TAUBMAN CENTERS INC	1,700.000	16.550000	12MAR03	17MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.05
	NIF3				0.00		85.00	0.00	28,220.00
877990914	LIFE SCIENCES VENTURES II LP	200,000.000	1.000000	03JUN03	03JUN03		CAPITAL CALL	USD/BOS	.05
	NIG1				0.00		0.00	0.00	200,000.00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

87799Q914	LIFE SCIENCES VENTURES II LP	1.000000	27JUN03	27JUN03		CAPITAL CALL	USD/BOS	250,000.00
250,000.000	NIG1			0.00		0.00	0.00	
— ASSET TOTALS —				0.00		0.00	0.00	450,000.00
450,000.000								
878311109	TECHTEAM GLOBAL INC	6.050000	04JUN03	09JUN03		JEFFERIES COMPANY IN	USD/DTC	.04
9,300.000	NIF3			0.00		372.00	0.00	56,637.00
27,300.000	NIF3	6.397000	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00		341.25	0.00	174,979.35
10,100.000	NIF3	6.447100	05JUN03	10JUN03		JEFFERIES COMPANY IN	USD/DTC	.04
				0.00		404.00	0.00	65,519.71
1,800.000	NIF3	6.401700	14AUG03	19AUG03		SANDERS MORRIS MUNDY	USD/DTC	.04
				0.00		72.00	0.00	11,595.06
— ASSET TOTALS —				0.00		1,189.25	0.00	308,731.12
48,500.000								
882508104	TEXAS INSTRS INC	17.340000	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
800.000	NIF2			0.00		16.00	0.00	13,888.00
27,100.000	NIF2	18.877500	30APR03	05MAY03		BNY BROKERAGE INC	USD/DTC	.05
				0.00		1,355.00	0.00	512,935.25



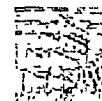
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —				0.00		1,371.00	0.00	526,823.25
27,900.000								
882673106	TEXAS REGL BANCSHARES INC	33.747600	28AUG03	OPEN		PERSHING LLC	USD/DTC	.05
7,800.000	NIF8			0.00		390.00	0.00	263,621.28
700.000	NIF8	34.000000	29AUG03	OPEN		PERSHING LLC	USD/DTC	.05
				0.00		35.00	0.00	23,835.00
— ASSET TOTALS —				0.00		425.00	0.00	287,456.28
8,500.000								
885535104	3COM CORP	4.948000	04JUN03	09JUN03		NATIONAL FINANCIAL S	USD/DTC	.03
4,400.000	NIF3			0.00		132.00	0.00	21,903.20
7,700.000	NIF3	4.950000	04JUN03	09JUN03		SMITH, MOORE + CO	USD/DTC	.03
				0.00		231.00	0.00	38,346.00
1,800.000	NIF3	4.947800	05JUN03	10JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00		22.50	0.00	8,928.54
10,600.000	NIF3	5.040300	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
				0.00		132.50	0.00	53,559.68
3,900.000	NIF3	4.920000	09JUN03	12JUN03		NATIONAL FINANCIAL S	USD/DTC	.03
				0.00		117.00	0.00	19,305.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

885535104	3COM CORP		COM	4.860000	10JUN03	13JUN03	NATIONAL FINANCIAL S	USD/DTC	.03
	500.000						15.00	0.00	2,445.00
	NIF3								
	8,200.000			4.890300	10JUN03	13JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						102.50	0.00	40,202.96
	4,400.000			4.893300	11JUN03	16JUN03	SMITH, MOORE + CO	USD/DTC	.03
	NIF3						132.00	0.00	21,662.52
	9,400.000			4.989000	12JUN03	17JUN03	SMITH, MOORE + CO	USD/DTC	.03
	NIF3						282.00	0.00	47,178.60
	14,300.000			5.002000	12JUN03	17JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						178.75	0.00	71,707.35
	8,900.000			4.921500	16JUN03	19JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						111.25	0.00	43,912.60
	1,900.000			4.837400	24JUN03	27JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						23.75	0.00	9,214.81
	16,400.000			4.734400	26JUN03	01JUL03	SMITH, MOORE + CO	USD/DTC	.03
	NIF3						492.00	0.00	78,136.16
— ASSET TOTALS —	92,400.000						1,972.25	0.00	456,502.42
88632Q103	TIBCO SOFTWARE INC		COM	4.168900	05MAR03	10MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	3,900.000						58.50	0.00	16,317.21
	NIF3								

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

88632Q103	TIBCO SOFTWARE INC		COM	4.100000	06MAR03	11MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	500.000						7.50	0.00	2,057.50
	NIF3								
	900.000			3.985400	07MAR03	12MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3						13.50	0.00	3,600.36
	4,900.000			4.252500	17MAR03	20MAR03	FIRST CLEARING, LLC	USD/DTC	.03
	NIF3						147.00	0.00	20,984.25
	5,200.000			4.240100	17MAR03	20MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3						78.00	0.00	22,126.52
	9,200.000			4.300000	14APR03	17APR03	WELLS FARGO SECURITI	USD/DTC	.03
	NIF3						276.00	0.00	39,836.00
— ASSET TOTALS —	24,600.000						580.50	0.00	104,921.84
887389104	TIMKEN CO		COM	17.937300	18JUN03	23JUN03	CAPITAL INSTITUTIONA	USD/DTC	.05
	6,600.000						330.00	0.00	118,716.18
	NIF3								
	6,800.000			17.942800	19JUN03	24JUN03	CIBC WORLD MARKETS C	USD/DTC	.05
	NIF3						340.00	0.00	122,351.04
	3,000.000			17.721900	20JUN03	25JUN03	STANDARD + POORS SEC	USD/DTC	.05
	NIF3						150.00	0.00	53,315.70

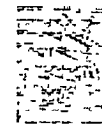
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

887389104	TIMKEN CO	COM	24JUN03	27JUN03	BNY BROKERAGE INC	USD/DTC	.05
2,200.000	NIF3	16.925200		0.00	110.00	0.00	37,345.44
2,900.000	NIF3	17.071100	07JUL03	10JUL03	CAPITAL INSTITUTIONA	USD/DTC	.05
4,600.000	NIF3	17.324600	16JUL03	21JUL03	BNY BROKERAGE INC	USD/DTC	.05
4,600.000	NIF3	15.446400	24JUL03	29JUL03	SUNGUARD INSTITUTION	USD/DTC	.05
9,400.000	NIF3	15.713500	24JUL03	29JUL03	BNY BROKERAGE INC	USD/DTC	.05
2,400.000	NIF3	15.868400	24JUL03	29JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
9,400.000	NIF3	15.713500	24JUL03	0.00	BNY BROKERAGE INC	USD/DTC	.05
-9,400.000	NIF3	15.713500	24JUL03	CANCEL	BNY BROKERAGE INC	USD/DTC	.05
1,900.000	NIF3	15.410000	25JUL03	30JUL03	CAPITAL INSTITUTIONA	USD/DTC	.05



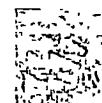
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET COST
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

887389104	TIMKEN CO	COM	29JUL03	01AUG03	CAPITAL INSTITUTIONA	USD/DTC	.05
2,800.000	NIF3	15.232300		0.00	140.00	0.00	42,790.44
1,700.000	NIF3	14.963000	04AUG03	07AUG03	CAPITAL INSTITUTIONA	USD/DTC	.05
-- ASSET TOTALS --				0.00	2,355.00	0.00	816,563.75
888266103	TITAN CORP	COM	03MAR03	06MAR03	EDWARDS A G SONS INC	USD/DTC	.04
1,400.000	NIF3	7.899900		0.00	56.00	0.00	11,115.86
11,300.000	NIF3	8.334000	30APR03	05MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.04
3,700.000	NIF3	8.200000	01MAY03	06MAY03	BNY BROKERAGE INC	USD/DTC	.04
19,300.000	NIF3	8.314900	15MAY03	20MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.04
13,800.000	NIF3	7.973900	20MAY03	23MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.04
3,300.000	NIF4	10.095400	25JUN03	30JUN03	GOLDMAN SACHS + CO	USD/DTC	.02



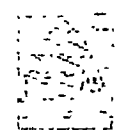
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
	52,800.000				0.00		2,046.00	0.00	441,452.27
890333107	TOO INC		COM	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
	4,800.000			17.277400	0.00		72.00	0.00	83,003.52
	9,200.000			17.710000	0.00		BNY BROKERAGE INC	USD/DTC	.05
	NIF3						460.00	0.00	163,392.00
	1,300.000			17.297100	0.00		BRIDGE TRADING	USD/DTC	.05
	NIF3						65.00	0.00	22,551.23
— ASSET TOTALS —					0.00		597.00	0.00	268,946.75
	15,300.000								
890786106	TOPPS INC		COM	26JUN03	01JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	9,400.000			8.573100	0.00		117.50	0.00	80,704.64
	9,900.000			8.718400	0.00		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						123.75	0.00	86,435.91
	2,400.000			8.920000	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						96.00	0.00	21,504.00
	5,500.000			8.877700	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						220.00	0.00	49,047.35



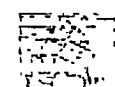
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

890786106	TOPPS INC		COM	10JUL03	15JUL03		CANTOR FITZGERALD +	USD/DTC	.04
	1,100.000			8.700000	0.00		44.00	0.00	9,614.00
	600.000			8.804700	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						24.00	0.00	5,306.82
	1,100.000			8.899800	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						44.00	0.00	9,833.78
	6,500.000			8.821300	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						260.00	0.00	57,598.45
	3,700.000			8.647800	0.00		ROCKHOUSE SECURITIES	USD/DTC	.04
	NIF3						148.00	0.00	32,144.86
	700.000			8.593400	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						28.00	0.00	6,043.38
	1,300.000			8.600000	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						52.00	0.00	11,232.00
	2,900.000			8.600000	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						116.00	0.00	25,056.00
	600.000			8.500000	0.00		NATIONAL FINANCIAL S	USD/DTC	.04
	NIF3						24.00	0.00	5,124.00



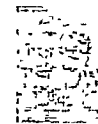
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

890786106	TOPPS INC	COM	28AUG03	OPEN	NATIONAL FINANCIAL S	USD/DTC	.04
3,400.000		9.000000		0.00	136.00	0.00	30,736.00
NIF3							
--- ASSET TOTALS ---							
49,100.000			0.00		1,433.25	0.00	430,381.19
891160509	TORONTO DOMINION BK ONT	COM NEM	10JUN03	16JUN03	E TRADE SECURITIES,	USD/DTC	.03
500.000		27.210800		0.00	15.00	0.00	13,620.40
NIG8							
89151E109	TOTAL SA	SPONSORED ADR	10JUN03	16JUN03	TIR SECURITIES INC	USD/DTC	.03
300.000		76.830000		0.00	9.00	0.00	23,058.00
NIG8							
892356106	TRACTOR SUPPLY CO	COM	22JUL03	25JUL03	MORGAN STANLEY CO IN	USD/DTC	.05
1,200.000		52.159200		0.00	60.00	0.00	62,651.04
NIF4							
1,500.000		54.474900	23JUL03	28JUL03	MORGAN STANLEY CO IN	USD/DTC	.05
NIF4				0.00	75.00	0.00	81,787.35
--- ASSET TOTALS ---							
2,700.000			0.00		135.00	0.00	144,438.39
894650100	TREDEGAR INDS INC	COM	10MAR03	13MAR03	FIRST CLEARING, LLC	USD/DTC	.05
700.000		10.800000		0.00	35.00	0.00	7,595.00
NIF3							
800.000		10.808900	11MAR03	14MAR03	FIRST CLEARING, LLC	USD/DTC	.05
NIF3				0.00	40.00	0.00	8,687.12



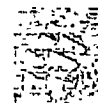
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

894650100	TREDEGAR INDS INC	COM	12MAR03	17MAR03	FIRST CLEARING, LLC	USD/DTC	.05
1,100.000		10.585900		0.00	55.00	0.00	11,699.49
NIF3							
600.000		10.600000	13MAR03	18MAR03	FIRST CLEARING, LLC	USD/DTC	.05
NIF3				0.00	30.00	0.00	6,390.00
500.000		11.091700	14MAR03	19MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	7.50	0.00	5,553.35
1,900.000		10.844500	17MAR03	20MAR03	FIRST CLEARING, LLC	USD/DTC	.05
NIF3				0.00	95.00	0.00	20,699.55
700.000		12.065700	24MAR03	27MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	10.50	0.00	8,456.49
100.000		11.600000	27MAR03	01APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	1.50	0.00	1,161.50
400.000		11.500000	28MAR03	02APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	6.00	0.00	4,606.00
--- ASSET TOTALS ---							
6,800.000			0.00		280.50	0.00	74,848.50
89579K109	TRIAD HOSPS INC	COM	29JUL03	01AUG03	SG COMEN SECURITIES	USD/DTC	.05
500.000		29.960400		0.00	25.00	0.00	15,005.20
NIG2							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

89579K109	TRIAD HOSPS INC	500.000	30.974600	30JUL03	04AUG03		SG COMEN SECURITIES	USD/DTC	.05
	NIG2				0.00		25.00	0.00	15,512.30
	4,000.000		31.427500	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		80.00	0.00	125,790.00
	2,100.000		31.052400	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		42.00	0.00	65,252.04
	800.000		31.130000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		0.00	0.00	24,904.00
	2,300.000		31.214400	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		46.00	0.00	71,839.12
	1,900.000		31.087900	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		38.00	0.00	59,105.01
	11,100.000		30.730000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
	NIF8				0.00		0.00	0.00	341,103.00
	100.000		30.933300	27AUG03	OPEN		MERRILL LYNCH PIERCE	USD/DTC	.05
	NIG2				0.00		5.00	0.00	3,098.33
	200.000		31.225000	28AUG03	OPEN		MERRILL LYNCH PIERCE	USD/DTC	.05
	NIG2				0.00		10.00	0.00	6,255.00



ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

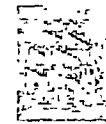
EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --									
	23,500.000				0.00		271.00	0.00	727,864.00
895925105	TRIAD GTY INC	500.000	37.754000	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
	NIF4				0.00		10.00	0.00	18,887.00
896263100	TRIMERIS INC	400.000	42.060100	05MAR03	10MAR03		MORGAN STANLEY CO IN	USD/DTC	.05
	NIF4				0.00		20.00	0.00	16,844.04
	300.000		41.959700	06MAR03	11MAR03		MORGAN STANLEY CO IN	USD/DTC	.05
	NIF4				0.00		15.00	0.00	12,602.91
	500.000		41.436700	23APR03	28APR03		J P MORGAN SECURITIE	USD/DTC	.05
	NIF4				0.00		25.00	0.00	20,743.35
	1,800.000		41.469500	24APR03	30APR03	1	J P MORGAN SECURITIE	USD/DTC	.05
	NIF4				0.00		90.00	0.00	74,735.10
	800.000		42.100000	25APR03	30APR03		J P MORGAN SECURITIE	USD/DTC	.05
	NIF4				0.00		40.00	0.00	33,720.00
	1,100.000		45.782000	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
	NIF4				0.00		22.00	0.00	50,382.20
-- ASSET TOTALS --					0.00		212.00	0.00	209,027.60
90333E108	USEC INC	10,900.000	5.546500	27MAR03	01APR03		HILLS FARGO SECURITI	USD/DTC	.04
	NIF3				0.00		436.00	0.00	60,892.85



ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
90333E108	USEC INC	22APR03	25APR03		WELLS FARGO SECURITI	USD/DTC	.04
13,800.000	NIF3	5.350000	0.00		552.00	0.00	74,382.00
14,100.000	NIF3	5.347300	23APR03	28APR03	SMITH MOORE + CO	USD/DTC	.04
				0.00	564.00	0.00	75,960.93
11,900.000	NIF3	5.387500	25APR03	0.00	FAGENSON + CO INC	USD/DTC	.04
					476.00	0.00	64,587.25
-11,900.000	NIF3	5.387500	25APR03	CANCEL	FAGENSON + CO INC	USD/DTC	.04
				0.00	-476.00	0.00	-64,587.25
11,900.000	NIF3	5.387500	25APR03	30APR03	FAGENSON + CO INC	USD/DTC	.04
				0.00	476.00	0.00	64,587.25
10,300.000	NIF3	5.450000	28APR03	01MAY03	BEAR STEARNS SECURIT	USD/DTC	.04
				0.00	412.00	0.00	56,547.00
46,500.000	NIF3	6.020000	08MAY03	13MAY03	CANTOR FITZGERALD +	USD/DTC	.01
				0.00	465.00	0.00	280,395.00
7,700.000	NIF3	6.120000	28MAY03	04JUN03	2 BRIDGE TRADING	USD/DTC	.04
				0.00	308.00	0.00	47,432.00
5,000.000	NIF3	7.000000	24JUN03	27JUN03	PCS SECURITIES INC	USD/DTC	.04
				0.00	200.00	0.00	35,200.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
90333E108	USEC INC	25JUN03	30JUN03		WELLS FARGO SECURITI	USD/DTC	.04
1,800.000	NIF3	7.095200	0.00		72.00	0.00	12,843.36
7,600.000	NIF3	7.099900	27JUN03	02JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	95.00	0.00	54,054.24
2,200.000	NIF3	6.983500	30JUN03	03JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	27.50	0.00	15,391.20
— ASSET TOTALS —				0.00	3,607.50	0.00	777,685.83
131,800.000							
903899102	ULTRALIFE BATTERIES INC	13MAY03	16MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
3,700.000	NIF3	6.027000	0.00		55.50	0.00	22,355.40
4,700.000	NIF3	6.250000	14MAY03	19MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
				0.00	188.00	0.00	29,563.00
3,100.000	NIF3	6.246100	15MAY03	20MAY03	ROCKHOUSE SECURITIES	USD/DTC	.04
				0.00	124.00	0.00	19,486.91
1,000.000	NIF3	8.557100	22MAY03	28MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	15.00	0.00	8,572.10
— ASSET TOTALS —				0.00	382.50	0.00	79,977.41
12,500.000							
903914109	ULTRA PETE CORP	11JUL03	16JUL03		BEAR STEARNS SECURIT	USD/DTC	.04
7,700.000	NIF4	12.509400	0.00		308.00	0.00	96,630.38



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

903914109	ULTRA PETE CORP	COM	11JUL03	16JUL03		BEAR STEARNS SECURIT	USD/DTC	.02
5,800.000		12.436200		0.00		116.00	0.00	72,245.96
NIF4								
	3,100.000	12.519300	14JUL03	17JUL03		BEAR STEARNS SECURIT	USD/DTC	.04
NIF4				0.00		124.00	0.00	38,933.83
	5,700.000	12.228800	15JUL03	18JUL03		BEAR STEARNS SECURIT	USD/DTC	.04
NIF4				0.00		228.00	0.00	69,932.16
— ASSET TOTALS —				0.00		776.00	0.00	277,742.33
	22,300.000							
904784709	UNILEVER N V	NY SHS NEM	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
500.000		54.900000		0.00		10.00	0.00	27,460.00
NIF2								
	1,000.000	59.898700	28MAR03	02APR03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				0.00		20.00	0.00	59,918.70
	200.000	59.474000	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
NIG8				0.00		6.00	0.00	11,900.80
— ASSET TOTALS —				0.00		36.00	0.00	99,279.50
	1,700.000							
909218109	UNIT CORP		25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
1,300.000		20.894400		0.00		26.00	0.00	27,188.72
NIF4								
909907107	UNITED BANKSHARES INC M VA	COM	19JUN03	24JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
900.000		28.909400		0.00		11.25	0.00	26,029.71
NIF3								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE		BASE NET COST

EQUITY

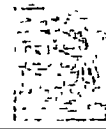
** US DOLLAR ** (CONTINUED)

909907107	UNITED BANKSHARES INC M VA	COM	23JUN03	26JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
1,000.000		28.377600		0.00		12.50	0.00	28,390.10
NIF3								
	2,300.000	28.504500	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		28.75	0.00	65,589.10
	700.000	29.505200	07JUL03	10JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		8.75	0.00	20,662.39
	2,300.000	29.485900	08JUL03	11JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00		28.75	0.00	67,846.32
— ASSET TOTALS —				0.00		90.00	0.00	208,517.62
	7,200.000							
910671106	UNITED INDL CORP	COM	27MAR03	01APR03		CORRESPONDENT SERVIC	USD/DTC	.02
2,400.000		11.816400		0.00		36.00	0.00	28,395.36
NIF3								
	1,400.000	12.505100	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		21.00	0.00	17,528.14
	9,200.000	12.488900	31MAR03	03APR03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00		138.00	0.00	115,035.88
	16,500.000	14.680000	03JUN03	06JUN03		CANTOR FITZGERALD +	USD/DTC	.01
NIF3				0.00		165.00	0.00	242,385.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

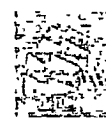
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
910671106	UNITED INDL CORP	COM	10JUN03	13JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
2,400.000	NIF3	14.664100		0.00	30.00		0.00	35,223.84
2,000.000	NIF3	14.537200	11JUN03	16JUN03	25.00	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	29,099.40
5,400.000	NIF3	14.094900	13JUN03	18JUN03	67.50	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	76,179.96
1,800.000	NIF3	15.667700	25JUL03	30JUL03	22.50	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	28,224.36
1,600.000	NIF3	16.400000	07AUG03	12AUG03	20.00	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00			0.00	26,260.00
3,500.000	NIF3	16.788600	28AUG03	OPEN	175.00	SCOTT & STRINGFELLO	USD/DTC	.05
				0.00			0.00	58,935.10
— ASSET TOTALS —				0.00	700.00		0.00	657,267.04
46,200.000								
911163103	UNITED NAT FOODS INC	COM	25JUN03	30JUN03		ADAMS HARKNESS + HIL	USD/DTC	.05
900.000	NIF4	28.316000		0.00	45.00		0.00	25,529.40
1,100.000	NIF4	28.772900	26JUN03	01JUL03	55.00	ADAMS HARKNESS + HIL	USD/DTC	.05
				0.00			0.00	31,705.19



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
911163103	UNITED NAT FOODS INC	COM	27AUG03			ASSET TRANSFER AT MA	USD/DTC	
1,400.000	NIF8	27.940000		0.00	0.00		0.00	39,116.00
-1,400.000	NIF8	27.940000	27AUG03	CANCEL	0.00	ASSET TRANSFER AT MA	USD/DTC	-39,116.00
				0.00			0.00	
— ASSET TOTALS —				0.00	100.00		0.00	57,234.59
2,000.000								
911312106	UNITED PARCEL SVC INC	CL B	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
200.000	NIF2	61.810000		0.00	4.00		0.00	12,366.00
913017109	UNITED TECHNOLOGIES CORP	COM	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,000.000	NIF2	61.580000		0.00	20.00		0.00	61,600.00
91729Q101	USF CORP	COM	15APR03	21APR03		MORGAN STANLEY CO IN	USD/DTC	.05
10,100.000	NIF4	27.718400		0.00	505.00		0.00	280,460.84
922122106	VARCO INTL INC DEL	COM	19AUG03	22AUG03		INTERNAL SMAP DVP	USD/DTC	
8,000.000	NIF4	17.830000		0.00	0.00		0.00	142,640.00
3,400.000	NIF4	17.803800	19AUG03	22AUG03	68.00	STATE STREET BROKERA	USD/DTC	.02
				0.00			0.00	60,600.92
2,100.000	NIF4	17.814300	20AUG03	25AUG03	42.00	STATE STREET BROKERA	USD/DTC	.02
				0.00			0.00	37,452.03



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

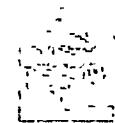
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

922122106	VARCO INTL INC DEL		COM	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	12,432.00
	700.000			17.760000	0.00		0.00	0.00	
	NIF4								
	1,400.000			17.977100	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	25,195.94
	NIF4						28.00	0.00	
	1,800.000			17.695000	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	31,887.00
	NIF4						36.00	0.00	
	17,400.000			17.350000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	301,890.00
	NIF8						0.00	0.00	
— ASSET TOTALS —					0.00		174.00	0.00	612,097.89
	34,800.000								

922207105	VARIAN SEMI EQUIP ASSOC INC		COM	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	173,204.87
	4,700.000			36.832100	0.00		94.00	0.00	
	NIF4								
	1,900.000			37.046800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	70,426.92
	NIF4						38.00	0.00	
	1,700.000			36.594700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	62,210.99
	NIF4						0.00	0.00	
	2,400.000			38.587900	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	92,658.96
	NIF4						48.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET COST

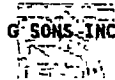
EQUITY

** US DOLLAR ** (CONTINUED)

922207105	VARIAN SEMI EQUIP ASSOC INC		COM	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	80,928.00
	2,000.000			40.444000	0.00		40.00	0.00	
	NIF4								
	12,700.000			39.510000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	501,777.00
	NIF8						0.00	0.00	
	3,000.000			40.379300	27AUG03	OPEN	PERSHING LLC	USD/DTC	121,287.90
	NIF8						150.00	0.00	
— ASSET TOTALS —					0.00		370.00	0.00	1,102,494.64
	28,400.000								

92343C106	VERITY INC		COM	01JUL03	07JUL03		CORRESPONDENT SERVIC	USD/DTC	70,152.75
	5,700.000			12.295000	0.00		71.25	0.00	
	NIF3								
	4,200.000			12.261600	02JUL03	08JUL03	CORRESPONDENT SERVIC	USD/DTC	51,551.22
	NIF3						52.50	0.00	
	7,200.000			12.243800	02JUL03	08JUL03	NATIONAL FINANCIAL S	USD/DTC	88,515.36
	NIF3						360.00	0.00	
	3,400.000			12.527700	07JUL03	10JUL03	SMITH, MOORE + CO	USD/DTC	42,764.18
	NIF3						170.00	0.00	
— ASSET TOTALS —					0.00		653.75	0.00	252,983.51
	20,500.000								

92343V104	VERIZON COMMUNICATIONS			30APR03	05MAY03		EDWARDS A G SONS INC	USD/DTC	210,516.96
	5,700.000			36.882800	0.00		285.00	0.00	
	NIF2								

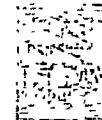


STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
923436109	VERITAS SOFTWARE CORP	COM	28.957600	08AUG03	13AUG03	FACTSET DATA SYSTEMS	USD/DTC	.05
	9,400.000					470.00	0.00	272,671.44
	NIF2							
925524308	VIACOM INC	CL B FORMERLY CO	42.049000	08AUG03	14AUG03	BURNHAM SECURITIES	USD/DTC	.05
	3,900.000					195.00	0.00	164,186.10
	NIF2							
928469105	VITAL SIGNS INC	COM	25.695900	12JUN03	17JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	2,500.000					31.25	0.00	64,271.00
	NIF3							
	2,500.000		25.695900	12JUN03	0.00	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					31.25	0.00	64,271.00
	-2,500.000		25.695900	12JUN03	CANCEL	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					-31.25	0.00	-64,271.00
	800.000		25.936600	06AUG03	11AUG03	NEEDHAM + COMPANY	USD/DTC	.05
	NIF3					40.00	0.00	20,789.28
--- ASSET TOTALS ---								
	3,300.000				0.00	71.25	0.00	85,060.28
928490401	VITRIA TECHNOLOGY INC	COM NEM	4.487400	12JUN03	17JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	9,600.000					120.00	0.00	43,199.04
	NIF3							
	1,300.000		4.732500	16JUN03	19JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					16.25	0.00	6,168.50



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
928490401	VITRIA TECHNOLOGY INC	COM NEM	4.904000	09JUL03	14JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	1,000.000					12.50	0.00	4,916.50
	NIF3							
	6,000.000		4.667100	10JUL03	15JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					75.00	0.00	28,077.60
	2,100.000		4.477600	22JUL03	25JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					26.25	0.00	9,429.21
	1,600.000		4.619700	24JUL03	29JUL03	WELLS FARGO SECURITI	USD/DTC	.03
	NIF3					48.00	0.00	7,439.52
	300.000		4.650000	25JUL03	30JUL03	WELLS FARGO SECURITI	USD/DTC	.03
	NIF3					9.00	0.00	1,404.00
	400.000		4.532900	06AUG03	11AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					5.00	0.00	1,818.16
	4,900.000		4.898300	07AUG03	12AUG03	FAGENSON + CO INC	USD/DTC	.03
	NIF3					147.00	0.00	24,148.67
	6,200.000		4.746300	11AUG03	14AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					77.50	0.00	29,504.56
	200.000		4.686000	12AUG03	15AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3					2.50	0.00	939.70



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

928490401	VITRIA TECHNOLOGY INC	COM NEH	4.644000	14AUG03	19AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
1,400.000	NIF3				0.00		42.00	0.00	6,543.60
1,400.000	NIF3		4.630000	14AUG03	19AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		17.50	0.00	6,499.50
2,000.000	NIF3		4.650000	15AUG03	20AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		60.00	0.00	9,360.00
2,000.000	NIF3		4.550000	18AUG03	21AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		60.00	0.00	9,160.00
1,300.000	NIF3		4.599000	25AUG03	28AUG03		NATIONAL FINANCIAL S	USD/DTC	.03
					0.00		39.00	0.00	6,017.70
1,000.000	NIF3		4.650000	26AUG03	29AUG03		MONNESS, CRESPI, HARDT	USD/DTC	.03
					0.00		30.00	0.00	4,680.00
-- ASSET TOTALS --					0.00		787.50	0.00	199,306.26
92857M100	VODAFONE GROUP PLC NEH	SPONSORED ADR	20.935000	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
1,000.000	NIG8				0.00		30.00	0.00	20,965.00
929309300	MPP GROUP PLC	SPONSORED ADR NE	35.293700	29APR03	12MAY03	10	CREDIT SUISSE FIRST	USD/DTC	.05
2,000.000	NIG8				0.00		100.00	0.00	70,687.40

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

929309300	MPP GROUP PLC	SPONSORED ADR NE	40.590000	10JUN03	16JUN03	3	E TRADE SECURITIES,	USD/DTC	.03
200.000	NIG8				0.00		6.00	0.00	8,124.00
-- ASSET TOTALS --					0.00		106.00	0.00	78,811.40
931142103	MAL MART STORES INC	COM	56.140000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
2,900.000	NIF2				0.00		58.00	0.00	162,864.00
300.000	NIF2		54.647500	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		6.00	0.00	16,400.25
-- ASSET TOTALS --					0.00		64.00	0.00	179,264.25
942683103	WATSON PHARMACEUTICALS INC	COM	36.809700	29MAY03	03JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
4,600.000	NIF2				0.00		92.00	0.00	169,416.62
958259103	WESTERN GAS RES INC	COM	39.137500	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
700.000	NIF4				0.00		14.00	0.00	27,410.25
1,900.000	NIF3		39.002200	15AUG03	20AUG03		CANTOR FITZGERALD +	USD/DTC	.05
					0.00		95.00	0.00	74,199.18
-- ASSET TOTALS --					0.00		109.00	0.00	101,609.43

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

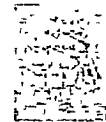
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

961840105	MET SEAL INC	CL A	10.750000	02JUN03	05JUN03	SPEAR, LEEDS & KELLO	USD/DTC	31,320.00
	2,900.000					145.00	0.00	.05
	NIF3							
	2,800.000		10.567500	03JUN03	06JUN03	SPEAR, LEEDS & KELLO	USD/DTC	29,729.00
	NIF3					140.00	0.00	.05
	3,800.000		10.734600	05JUN03	10JUN03	CORRESPONDENT SERVIC	USD/DTC	40,838.98
	NIF3					47.50	0.00	.01
	4,400.000		10.725800	06JUN03	11JUN03	SPEAR, LEEDS & KELLO	USD/DTC	47,413.52
	NIF3					220.00	0.00	.05
	700.000		10.243000	09JUN03	12JUN03	CORRESPONDENT SERVIC	USD/DTC	7,178.85
	NIF3					8.75	0.00	.01
	1,600.000		10.153000	10JUN03	13JUN03	CORRESPONDENT SERVIC	USD/DTC	16,264.80
	NIF3					20.00	0.00	.01
— ASSET TOTALS —	16,200.000					581.25	0.00	172,745.15

963801105	WHITE ELECTR DESIGNS CORP	COM	11.521100	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	161,575.40
	14,000.000					280.00	0.00	.02
	NIF4							
	3,000.000		11.430000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	34,290.00
	NIF4					0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

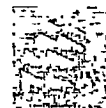
EQUITY

** US DOLLAR ** (CONTINUED)

963801105	WHITE ELECTR DESIGNS CORP	COM	11.445000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	41,274.00
	3,600.000					72.00	0.00	.02
	NIF4							
	9,000.000		11.541300	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	104,051.70
	NIF4					180.00	0.00	.02
	8,400.000		11.678800	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	98,269.92
	NIF4					168.00	0.00	.02
	38,000.000		12.090000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	459,420.00
	NIF8					0.00	0.00	
— ASSET TOTALS —	76,000.000					700.00	0.00	898,881.02

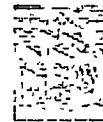
969904101	WILLIAMS SONOMA INC	COM	25.545000	30APR03	05MAY03	EDWARDS A G SONS INC	USD/DTC	143,332.00
	5,600.000					280.00	0.00	.05
	NIF2							
	100.000		28.160000	29MAY03	03JUN03	INVESTMENT TECHNOLOG	USD/DTC	2,818.00
	NIF2					2.00	0.00	.02
— ASSET TOTALS —	5,700.000					282.00	0.00	146,150.00

97650N108	WINTRUST FINL CORP	COM	35.153800	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	28,139.04
	800.000					16.00	0.00	.02
	NIF4							



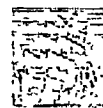
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
98975F101	ZORAN CORP	COM	19JUN03	24JUN03		J P MORGAN SECURITIE	USD/DTC	.04
5,200.000	NIF4	19.544400		0.00		208.00	0.00	101,838.88
2,100.000	NIF4	19.544400	19JUN03	0.00		STIFEL NICOLAUS & CO	USD/DTC	.05
						105.00	0.00	41,148.24
-2,100.000	NIF4	19.544400	19JUN03	CANCEL		STIFEL NICOLAUS & CO	USD/DTC	.05
				0.00		-105.00	0.00	-41,148.24
2,100.000	NIF4	19.544400	19JUN03	25JUN03	1	STIFEL NICOLAUS & CO	USD/DTC	.04
				0.00		84.00	0.00	41,127.24
2,300.000	NIF4	19.111400	20JUN03	25JUN03		J P MORGAN SECURITIE	USD/DTC	.04
				0.00		92.00	0.00	44,048.22
2,900.000	NIF4	19.111400	20JUN03	25JUN03		STIFEL NICOLAUS & CO	USD/DTC	.04
				0.00		116.00	0.00	55,539.06
3,400.000	NIF4	18.917100	25JUN03	30JUN03		GOLDMAN SACHS + CO	USD/DTC	.02
				0.00		68.00	0.00	64,386.14
-- ASSET TOTALS --				0.00		664.00	0.00	352,613.46
18,300.000								
989922109	ZOLL MED CORP	COM	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
3,400.000	NIF4	32.524200		0.00		68.00	0.00	110,650.28



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
989922109	ZOLL MED CORP	COM	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
1,400.000	NIF4	32.759300		0.00		0.00	0.00	45,863.02
1,000.000	NIF4	32.810000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00		20.00	0.00	32,830.00
2,100.000	NIF4	32.131900	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00		42.00	0.00	67,518.99
1,600.000	NIF4	32.001300	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
				0.00		32.00	0.00	51,234.08
9,500.000	NIF8	32.000000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.02
				0.00		0.00	0.00	304,000.00
-- ASSET TOTALS --				0.00		162.00	0.00	612,096.37
19,000.000								
99HJLJ902	USD CASH COLLATERAL		03MAR03	03MAR03		ADJUSTMENT (NON CASH)	USD/CH3	
866.770	NIG9	1.000000		0.00		0.00	0.00	866.77
113,000.000	NIG9	1.000000	14MAR03	0.00		GOLDMAN SACHS + CO	USD/US1	
						0.00	0.00	113,000.00
-113,000.000	NIG9	1.000000	14MAR03	CANCEL		GOLDMAN SACHS + CO	USD/US1	
				0.00		0.00	0.00	-113,000.00



STATE STREET

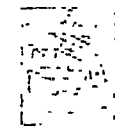
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

** US DOLLAR ** (CONTINUED)

99HJ902	USD CASH COLLATERAL	14MAR03	14MAR03		J P MORGAN	SECURITIE	USD/US1	113,000.00
113,000.000		1.000000	0.00		0.00	0.00	0.00	
NIG9								
	131.690	1.000000	19MAR03	19MAR03		ADJUSTMENT (NON CASH)	USD/US1	131.69
NIG9					0.00	0.00	0.00	
	1,054.300	1.000000	01APR03	01APR03		ADJUSTMENT (NON CASH)	USD/US1	1,054.30
NIG9					0.00	0.00	0.00	
	64,878.940	1.000000	22APR03			J P MORGAN	SECURITIE	64,878.94
NIG9				0.00	0.00	0.00	0.00	
	-64,878.940	1.000000	22APR03	CANCEL		J P MORGAN	SECURITIE	-64,878.94
NIG9				0.00	0.00	0.00	0.00	
	64,800.000	1.000000	22APR03	23APR03	1	J P MORGAN	SECURITIE	64,800.00
NIG9				0.00	0.00	0.00	0.00	
	78.940	1.000000	22APR03	23APR03	1	ADJUSTMENT (NON CASH)	USD/US1	78.94
NIG9				0.00	0.00	0.00	0.00	
	1,003.750	1.000000	01MAY03	01MAY03		ADJUSTMENT (NON CASH)	USD/US1	1,003.75
NIG9				0.00	0.00	0.00	0.00	
	935.100	1.000000	02JUN03	02JUN03		ADJUSTMENT (NON CASH)	USD/US1	935.10
NIG9				0.00	0.00	0.00	0.00	



STATE STREET

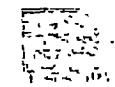
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

EQUITY

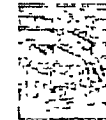
** US DOLLAR ** (CONTINUED)

99HJ902	USD CASH COLLATERAL	01JUL03	01JUL03		ADJUSTMENT (NON CASH)	USD/US1	785.63	
785.630		1.000000	0.00		0.00	0.00	0.00	
NIG9								
	15,781.200	1.000000	02JUL03	02JUL03		J P MORGAN	SECURITIE	15,781.20
NIG9				0.00	0.00	0.00	0.00	
	470,424.630	1.000000	03JUL03			ADJUSTMENT (NON CASH)	USD/US1	470,424.63
NIG9				0.00	0.00	0.00	0.00	
	-470,424.630	1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH)	USD/US1	-470,424.63
NIG9				0.00	0.00	0.00	0.00	
	11,783.000	1.000000	03JUL03			ADJUSTMENT (NON CASH)	USD/US1	11,783.00
NIG9				0.00	0.00	0.00	0.00	
	-11,783.000	1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH)	USD/US1	-11,783.00
NIG9				0.00	0.00	0.00	0.00	
	290,799.050	1.000000	03JUL03			ADJUSTMENT (NON CASH)	USD/US1	290,799.05
NIG9				0.00	0.00	0.00	0.00	
	-290,799.050	1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH)	USD/US1	-290,799.05
NIG9				0.00	0.00	0.00	0.00	
	246,887.000	1.000000	03JUL03			ADJUSTMENT (NON CASH)	USD/US1	246,887.00
NIG9				0.00	0.00	0.00	0.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE	BASE		BASE NET COST
EQUITY										
** US DOLLAR ** (CONTINUED)										
99HHJU902	USD CASH COLLATERAL		1.000000	03JUL03	CANCEL			ADJUSTMENT (NON CASH	USD/US1	-246,887.00
-246,887.000	NIG9				0.00			0.00	0.00	
246,887.000	NIG9		1.000000	03JUL03	0.00			ADJUSTMENT (NON CASH	USD/US1	246,887.00
								0.00	0.00	
-246,887.000	NIG9		1.000000	03JUL03	CANCEL			ADJUSTMENT (NON CASH	USD/US1	-246,887.00
					0.00			0.00	0.00	
290,799.050	NIG9		1.000000	03JUL03	03JUL03			ADJUSTMENT (NON CASH	USD/US1	290,799.05
					0.00			0.00	0.00	
-- ASSET TOTALS --										
					0.00			0.00	0.00	489,236.43



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE	BASE		BASE NET COST
EQUITY - SHORT										
** AUSTRALIAN DOLLAR **										
99GQES903	AUD COLLATERAL		1.000000	03APR03	03APR03			ADJUSTMENT (NON CASH	AUD/AU1	85.00
85.000	NIG9	1.667361	0.599750		0.00			0.00	0.00	50.98
19,450.000	NIG9	1.667361	1.000000	03APR03	03APR03		J P MORGAN	SECURITIE	AUD/AU1	19,450.00
			0.599750		0.00			0.00	0.00	11,665.14
12,600.000	NIG9	1.674621	1.000000	07APR03	07APR03		J P MORGAN	SECURITIE	AUD/AU1	12,600.00
			0.597150		0.00			0.00	0.00	7,524.09
20,200.000	NIG9	1.501614	1.000000	04JUN03	04JUN03		J P MORGAN	SECURITIE	AUD/AU1	20,200.00
			0.665950		0.00			0.00	0.00	13,452.19
18,450.000	NIG9	1.498240	1.000000	16JUN03	16JUN03		J P MORGAN	SECURITIE	AUD/AU1	18,450.00
			0.667450		0.00			0.00	0.00	12,314.45
1,925.000	NIG9	1.468752	1.000000	02JUL03	02JUL03		J P MORGAN	SECURITIE	AUD/AU1	1,925.00
			0.680850		0.00			0.00	0.00	1,310.64
80,136.690	NIG9	1.463593	1.000000	03JUL03	03JUL03			ADJUSTMENT (NON CASH	AUD/AU1	80,136.69
			0.683250		0.00			0.00	0.00	54,753.40
-- ASSET TOTALS --										
					0.00			0.00	0.00	152,846.69
					0.00			0.00	0.00	101,070.89



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET COST
EQUITY - SHORT									
INTERNATIONAL ** EURO CURRENCY **									
99JRUR902	EUR COLLATERAL			14MAR03			ADJUSTMENT (NON CASH)	EUR/EUR	
	128.000		1.000000		0.00		0.00	0.00	128.00
NIG9	Y	0.932401	1.072500		0.00		0.00	0.00	137.28
	-128.000		1.000000	14MAR03	CANCEL		ADJUSTMENT (NON CASH)	EUR/EUR	
NIG9	Y	0.932401	1.072500		0.00		0.00	0.00	-128.00
									-137.28
119,275.000			1.000000	07MAY03	07MAY03		J P MORGAN SECURITIE	EUR/EUR	119,275.00
NIG9	Y	0.881756	1.134101		0.00		0.00	0.00	135,269.85
23,360.000			1.000000	16MAY03	16MAY03		J P MORGAN SECURITIE	EUR/EUR	23,360.00
NIG9	Y	0.866101	1.154600		0.00		0.00	0.00	26,971.45
51,840.000			1.000000	30MAY03	30MAY03		J P MORGAN SECURITIE	EUR/EUR	51,840.00
NIG9	Y	0.850123	1.176300		0.00		0.00	0.00	60,979.41
333,600.000			1.000000	02JUN03	02JUN03		J P MORGAN SECURITIE	EUR/EUR	333,600.00
NIG9	Y	0.851499	1.174400		0.00		0.00	0.00	391,779.67
31,400.000			1.000000	04JUN03	04JUN03		J P MORGAN SECURITIE	EUR/EUR	31,400.00
NIG9	Y	0.853971	1.171000		0.00		0.00	0.00	36,769.40
257,162.160			1.000000	03JUL03	03JUL03		ADJUSTMENT (NON CASH)	EUR/EUR	257,162.16
NIG9	Y	0.869338	1.150301		0.00		0.00	0.00	295,813.78
-- ASSET TOTALS --									
	816,637.160				0.00		0.00	0.00	816,637.16
					0.00		0.00	0.00	947,583.56



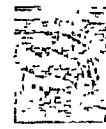
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET COST
EQUITY - SHORT									
** POUND STERLING **									
99GMSC902	GBP COLLATERAL			16MAY03	16MAY03		J P MORGAN SECURITIE	GBP/GBV	
	59,130.000		1.000000		0.00		0.00	0.00	59,130.00
NIG9	Y	0.615536	1.624600		0.00		0.00	0.00	96,062.62
7,740.140			1.000000	29MAY03	29MAY03		J P MORGAN SECURITIE	GBP/GBV	7,740.14
NIG9	Y	0.606520	1.648750		0.00		0.00	0.00	12,761.56
-- ASSET TOTALS --									
	66,870.140				0.00		0.00	0.00	66,870.14
					0.00		0.00	0.00	108,824.18
** JAPANESE YEN **									
99DKJ4907	JPY COLLATERAL			02JUL03	02JUL03		J P MORGAN SECURITIE	JPY/JP1	
	3,260,000.000		1.000000		0.00		0.00	0.00	3,260,000.00
NIG9	Y	118.625000	0.008430		0.00		0.00	0.00	27,481.56
10,272,046.000			1.000000	03JUL03	03JUL03		ADJUSTMENT (NON CASH)	JPY/JP1	10,272,046.00
NIG9	Y	118.270000	0.008455		0.00		0.00	0.00	86,852.51
-- ASSET TOTALS --									
	13,532,046.000				0.00		0.00	0.00	13,532,046.00
					0.00		0.00	0.00	114,334.07



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME									
** CANADIAN DOLLAR **									
135087MH3	CANADA GOVT	6.000	01JUN08	29APR03	05MAY03		TORONTO DOMINION BAN	CAD/CAN	
700,000.00	NIG7	1.445400	107.230000		17,835.62		0.00	0.00	750,610.00
			74.187076		12,339.57		0.00	0.00	519,309.54
400,000.00	NIG7	1.445400	107.160000	29APR03	05MAY03		TORONTO DOMINION BAN	CAD/CAN	
			74.138647		10,191.78		0.00	0.00	428,640.00
					7,051.18		0.00	0.00	296,554.59
1,100,000.00	NIG7	1.434000	107.118501	30APR03	03JUN03		UBS AG	CAD/CAN	
			74.699094		361.64		0.00	0.00	1,178,303.51
					252.19		0.00	0.00	821,690.03
1,100,000.00	NIG7	1.375100	109.380593	27MAY03			TORONTO DOMINION BAN	CAD/CAN	
			79.543737		8,136.99		0.00	0.00	1,203,186.52
					5,917.38		0.00	0.00	874,981.11
-1,100,000.00	NIG7	1.375100	109.380593	27MAY03	CANCEL		TORONTO DOMINION BAN	CAD/CAN	
			79.543737		-8,136.99		0.00	0.00	-1,203,186.52
					-5,917.38		0.00	0.00	-874,981.11
1,100,000.00	NIG7	1.375100	109.380593	27MAY03	16JUL03		TORONTO DOMINION BAN	CAD/CAN	
			79.543737		8,136.99		0.00	0.00	1,203,186.52
					5,917.38		0.00	0.00	874,981.11
1,100,000.00	NIG7	1.375300	108.749565	09JUL03			MERRILL LYNCH AND CO	CAD/CAN	
			79.073340		14,284.93		0.00	0.00	1,196,245.22
					10,386.77		0.00	0.00	869,806.75
-1,100,000.00	NIG7	1.375300	108.749565	09JUL03	CANCEL		MERRILL LYNCH AND CO	CAD/CAN	
			79.073340		-14,284.93		0.00	0.00	-1,196,245.22
					-10,386.77		0.00	0.00	-869,806.75
1,100,000.00	NIG7	1.375300	108.749565	09JUL03			MERRILL LYNCH AND CO	CAD/CAN	
			79.073340		14,284.93		0.00	0.00	1,196,245.22
					10,386.77		0.00	0.00	869,806.75



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME									
** CANADIAN DOLLAR **									
135087MH3	CANADA GOVT	6.000	01JUN08	09JUL03	CANCEL		MERRILL LYNCH AND CO	CAD/CAN	
-1,100,000.00	NIG7	1.375300	108.749565		-14,284.93		0.00	0.00	-1,196,245.22
			79.073340		-10,386.77		0.00	0.00	-869,806.75
1,100,000.00	NIG7	1.375300	108.749565	09JUL03	19AUG03		MERRILL LYNCH AND CO	CAD/CAN	
			79.073340		14,284.93		0.00	0.00	1,196,245.22
					10,386.77		0.00	0.00	869,806.75
1,100,000.00	NIG7	1.405700	107.890000	06AUG03	12AUG03		TORONTO DOMINION BAN	CAD/CAN	
			76.751796		13,019.18		0.00	0.00	1,186,790.00
					9,261.71		0.00	0.00	844,269.75
— ASSET TOTALS —						63,830.14		0.00	5,943,775.25
5,500,000.00					45,208.80		0.00	0.00	4,226,611.77
135087XJ8	CANADA GOVT	4.500	01SEP07	24APR03	01MAY03		TORONTO DOMINION BAN	CAD/CAN	
1,200,000.00	NIG7	1.457900	100.980000		9,024.66		0.00	0.00	1,211,760.00
			69.264010		6,190.18		0.00	0.00	831,168.12
1,200,000.00	NIG7	1.453200	100.920094	25APR03	03JUN03		TORONTO DOMINION BAN	CAD/CAN	
			69.446803		13,906.85		0.00	0.00	1,211,041.13
					9,569.81		0.00	0.00	833,361.64
1,200,000.00	NIG7	1.375100	102.990561	27MAY03	16JUL03		TORONTO DOMINION BAN	CAD/CAN	
			74.896779		20,268.49		0.00	0.00	1,235,886.73
					14,739.65		0.00	0.00	898,761.35
1,200,000.00	NIG7	1.375300	102.642136	09JUL03	19AUG03		TORONTO DOMINION BAN	CAD/CAN	
			74.632543		25,298.63		0.00	0.00	1,231,705.63
					18,394.99		0.00	0.00	895,590.51
1,200,000.00	NIG7	1.405700	102.000000	06AUG03	12AUG03		TORONTO DOMINION BAN	CAD/CAN	
			72.561713		24,263.01		0.00	0.00	1,224,000.00
					17,260.45		0.00	0.00	870,740.55



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** CANADIAN DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
6,000,000.00					92,761.64		0.00	0.00	6,114,393.49
					66,155.08		0.00	0.00	4,329,622.17

** SWISS FRANC **

752383II2	CREDIT SUISSE GP		6.000	23DEC05	26FEB03	CANCEL	ASSET TRANSFER	CHF/EUR	
-4,000.00	NIG4	1.355097	89.200000			0.00	0.00	0.00	-3,568.00
			65.825500			0.00	0.00	0.00	-2,633.02
4,000.00	NIG4	1.355097	89.200000		26FEB03	03MAR03	ASSET TRANSFER	CHF/EUR	3,568.00
			65.825500			46.67	0.00	0.00	2,633.02
						34.44	0.00	0.00	
-7,000.00	NIG4	1.362200	88.862000		27FEB03	CANCEL	CONVERSION NON CASH	CHF/CH1	-6,220.34
			65.234143			0.00	0.00	0.00	-4,566.39
7,000.00	NIG4	1.362200	88.862000		27FEB03	04MAR03	ASSET TRANSFER	CHF/CH1	6,220.34
			65.234143			82.83	0.00	0.00	4,566.39
						60.81	0.00	0.00	
-6,000.00	NIG4	1.356001	89.066000		28FEB03	CANCEL	ASSET TRANSFER	CHF/EUR	-5,343.96
			65.682833			0.00	0.00	0.00	-3,940.97
						0.00	0.00	0.00	
6,000.00	NIG4	1.356001	89.066000		28FEB03	05MAR03	ASSET TRANSFER	CHF/EUR	5,343.96
			65.682833			72.00	0.00	0.00	3,940.97
						53.10	0.00	0.00	
2,000.00	NIG4	1.339850	88.750000		04MAR03	07MAR03	UBS AG	CHF/EUR	1,775.00
			66.238758			24.67	0.00	0.00	1,324.78
						18.41	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** SWISS FRANC ** (CONTINUED)

752383II2	CREDIT SUISSE GP		6.000	23DEC05	06MAR03	11MAR03	UBS AG	CHF/EUR	
4,000.00	NIG4	1.331650	87.710000			52.00	0.00	0.00	3,508.40
			65.865655			39.05	0.00	0.00	2,634.63
2,000.00	NIG4	1.386550	90.500000		09APR03	14APR03	UBS AG	CHF/EUR	1,810.00
			65.269915			37.00	0.00	0.00	1,305.40
						26.68	0.00	0.00	
12,000.00	NIG4	1.382750	91.620000		10APR03	15APR03	UBS AG	CHF/EUR	10,994.40
			66.259266			224.00	0.00	0.00	7,951.11
						162.00	0.00	0.00	
2,000.00	NIG4	1.393100	93.400000		11APR03	16APR03	UBS AG	CHF/EUR	1,868.00
			67.044720			37.67	0.00	0.00	1,340.89
						27.04	0.00	0.00	
2,000.00	NIG4	1.376000	95.400000		17APR03	24APR03	UBS AG	CHF/EUR	1,908.00
			69.331395			40.33	0.00	0.00	1,386.63
						29.31	0.00	0.00	
— ASSET TOTALS —									
24,000.00						617.17	0.00	0.00	21,863.80
						450.84	0.00	0.00	15,943.44

GERMANY

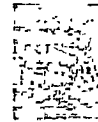
** EURO CURRENCY **

528660II6	BUNDESREPUBLIK DEUT		6.500	04JUL27	04MAR03	11MAR03	CITIGROUP GLOBAL MAR	EUR/EUR	
300,000.00	NIG7	0.918738	125.850000			13,356.16	0.00	0.00	377,550.00
			136.981381			14,537.51	0.00	0.00	410,944.14
300,000.00	NIG7	0.909298	126.196760		06MAR03	15,226.03	0.00	0.00	378,590.28
			138.784821			16,744.82	0.00	0.00	416,354.46

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
FIXED INCOME							
GERMANY							
** EURO CURRENCY ** (CONTINUED)							
528660I16	BUNDESREPUBLIK DEUT	04JUL27	06MAR03	CANCEL	CREDIT SUISSE FIRST	EUR/EUR	
-300,000.00		126.196760		-15,226.03	0.00	0.00	-378,590.28
NIG7	0.909298	138.784821		-16,744.82	0.00	0.00	-416,354.46
300,000.00		126.196760	06MAR03	16APR03	CREDIT SUISSE FIRST	EUR/EUR	
NIG7	0.909298	138.784821		15,279.45	0.00	0.00	378,590.28
				16,803.57	0.00	0.00	416,354.46
300,000.00		123.018180	10APR03	15MAY03	CREDIT SUISSE FIRST	EUR/EUR	
NIG7	0.925583	132.908859		16,828.77	0.00	0.00	369,054.54
				18,181.81	0.00	0.00	398,726.57
300,000.00		124.769537	08MAY03	20JUN03	CREDIT SUISSE FIRST	EUR/EUR	
NIG7	0.872943	142.929764		18,752.12	0.00	0.00	374,308.61
				21,481.49	0.00	0.00	428,789.30
300,000.00		130.972061	16JUN03	23JUL03	CREDIT SUISSE FIRST	EUR/EUR	
NIG7	0.844274	155.129805		1,012.30	0.00	0.00	392,916.18
				1,199.02	0.00	0.00	465,389.41
300,000.00		122.890123	16JUL03	26AUG03	CREDIT SUISSE FIRST	EUR/EUR	
NIG7	0.892021	137.765953		2,823.77	0.00	0.00	368,670.37
				3,165.59	0.00	0.00	413,297.86
300,000.00		121.777000	31JUL03	06AUG03	MERRILL LYNCH PIERCE	EUR/EUR	
NIG7	0.890313	136.779986		1,758.20	0.00	0.00	365,331.00
				1,974.81	0.00	0.00	410,339.96
— ASSET TOTALS —							
2,100,000.00				69,810.77	0.00	0.00	2,626,420.98
				77,343.80	0.00	0.00	2,943,841.70
565753I13	GERMANY(FED REP OF)	04JUL09	07MAY03	14MAY03	UBS AG	EUR/EUR	
2,200,000.00		103.210000		75,704.11	0.00	0.00	2,270,620.00
NIG7	0.881756	117.050522		85,856.08	0.00	0.00	2,575,111.48



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
FIXED INCOME							
GERMANY							
** EURO CURRENCY ** (CONTINUED)							
565753I13	GERMANY(FED REP OF)	04JUL09	12MAY03		MERRILL LYNCH PIERCE	EUR/EUR	
2,200,000.00		103.558177		84,624.66	0.00	0.00	2,278,279.89
NIG7	0.865239	119.687366		97,804.95	0.00	0.00	2,633,122.05
-2,200,000.00		103.558177	12MAY03	CANCEL	MERRILL LYNCH PIERCE	EUR/EUR	
NIG7	0.865239	119.687366		-84,624.66	0.00	0.00	-2,278,279.89
				-97,804.95	0.00	0.00	-2,633,122.05
2,200,000.00		103.558177	12MAY03	20JUN03	MERRILL LYNCH PIERCE	EUR/EUR	
NIG7	0.865239	119.687366		84,624.66	0.00	0.00	2,278,279.89
				97,804.95	0.00	0.00	2,633,122.05
2,200,000.00		105.903009	16JUN03	23JUL03	BANQUE NATIONALE DE	EUR/EUR	
NIG7	0.844274	125.436776		4,568.31	0.00	0.00	2,329,866.20
				5,410.93	0.00	0.00	2,759,609.09
2,200,000.00		103.092649	16JUL03	26AUG03	BANQUE NATIONALE DE	EUR/EUR	
NIG7	0.892021	115.571998		12,743.17	0.00	0.00	2,268,038.28
				14,285.73	0.00	0.00	2,542,583.95
1,400,000.00		102.800000	24JUL03	30JUL03	UBS AG	EUR/EUR	
NIG7	0.873935	117.628885		3,978.14	0.00	0.00	1,439,200.00
				4,551.99	0.00	0.00	1,646,804.39
800,000.00		101.663794	19AUG03	OPEN	BANQUE NATIONALE DE	EUR/EUR	
NIG7	0.899240	113.055240		7,169.40	0.00	0.00	813,310.35
				7,972.73	0.00	0.00	904,441.92
— ASSET TOTALS —							
11,000,000.00				188,787.79	0.00	0.00	11,399,314.72
				215,882.41	0.00	0.00	13,061,672.88



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** JAPANESE YEN **

660596I10	SMFG FINANCE		2.250	11JUL05	29MAY03	29MAY03	CUSIP CHANGE	JPY/EUR	
27,000,000.00			85.285333				0.00	0.00	23,027,040.00
NIG4		117.671978	0.724772				0.00	0.00	195,688.39
755079I13	SMFG FINANCE (KY)		2.250	11JUL05	03MAR03	11MAR03	GOLDMAN SACHS + CO	JPY/EUR	
3,000,000.00			89.782000				0.00	0.00	2,693,460.00
NIG4		117.935000	0.761284				0.00	0.00	22,838.51
6,000,000.00			71.368000		12MAR03	17MAR03	GOLDMAN SACHS + CO	JPY/EUR	
NIG4		117.165000	0.609124				0.00	0.00	4,282,080.00
3,000,000.00			65.100000		02APR03	07APR03	GOLDMAN SACHS + CO	JPY/EUR	
NIG4		119.175000	0.546256				0.00	0.00	1,953,000.00
— ASSET TOTALS —							0.00	0.00	8,928,540.00
12,000,000.00							0.00	0.00	75,773.61

** US DOLLAR **

00209AAG1	AT+T WIRELESS		8.125	01MAY12	23MAY03	29MAY03	BNP PARIBAS SECURITI	USD/DTC	
30,000.00			121.839000				0.00	0.00	36,551.70
NIF7									
00209TAA3	AT+T BROADBAND CORP		8.375	15MAR13	06AUG03	12AUG03	1	SG COHEN SECURITIES	USD/DTC
40,000.00			118.476000			1,358.61		0.00	47,390.40
NIF7									
00209T9A5	AT+T BROADBAND		5.570	15MAR11	12MAR03		J P MORGAN SECURITIE	USD/DTC	
80,000.00			99.553000			0.00		0.00	79,642.40
NIF7									



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

00209T9A5	AT+T BROADBAND		5.570	15MAR11	12MAR03	CANCEL	J P MORGAN SECURITIE	USD/DTC	
-80,000.00			99.553000			0.00	0.00	0.00	-79,642.40
NIF7									
— ASSET TOTALS —							0.00	0.00	0.00
0.00									
003669AC2	ABITIBI CONSOLIDATED CO CDA		6.000	20JUN13	13JUN03	18JUN03	CITIGROUP GLOBAL MAR	USD/DTC	
80,000.00			99.259000			0.00	0.00	0.00	79,407.20
NIF7									
01F040479	FNMA TBA JUL 15 SINGLE FAM	3,000,000.00	4.000	01DEC99	22MAY03		BONY COUNTRYWIDE SEC	USD/TBA	
3,000,000.00			100.125000			0.00	0.00	0.00	3,003,750.00
NIG7									
-3,000,000.00		3,000,000.00	100.125000		22MAY03	CANCEL	BONY COUNTRYWIDE SEC	USD/TBA	
NIG7						0.00	0.00	0.00	-3,003,750.00
1,000,000.00		1,000,000.00	100.125000		22MAY03		BONY COUNTRYWIDE SEC	USD/TBA	
NIG7						0.00	0.00	0.00	1,001,250.00
-1,000,000.00		1,000,000.00	100.125000		22MAY03	CANCEL	BONY COUNTRYWIDE SEC	USD/TBA	
NIG7						0.00	0.00	0.00	-1,001,250.00
2,000,000.00		2,000,000.00	100.125000		22MAY03	17JUL03	BONY COUNTRYWIDE SEC	USD/TBA	
NIG7						0.00	0.00	0.00	2,002,500.00
— ASSET TOTALS —							0.00	0.00	2,002,500.00
2,000,000.00		2,000,000.00							
01F040487	FNMA TBA AUG 15 SINGLE FAM	1,000,000.00	4.000	01DEC99	30JUN03		CREDIT SUISSE FIRST	USD/TBA	
1,000,000.00			100.031250			0.00	0.00	0.00	1,000,312.50
NIG7									



ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F040487	FNMA TBA AUG 15 SINGLE FAM	4.000	01DEC99	30JUN03		CREDIT SUISSE FIRST	USD/TBA	
-1,000,000.00	1,000,000.00	100.031250		CANCEL	0.00	0.00	0.00	-1,000,312.50
				30JUN03	0.00	BONY COUNTRYWIDE SEC	USD/TBA	2,000,625.00
2,000,000.00	2,000,000.00	100.031250		0.00		0.00	0.00	
				30JUN03	CANCEL	BONY COUNTRYWIDE SEC	USD/TBA	-2,000,625.00
-2,000,000.00	2,000,000.00	100.031250		0.00		0.00	0.00	
				28JUL03	0.00	CREDIT SUISSE FIRST	USD/TBA	2,419,531.25
2,500,000.00	2,500,000.00	96.781250		0.00		0.00	0.00	
				28JUL03	CANCEL	CREDIT SUISSE FIRST	USD/TBA	-2,419,531.25
-2,500,000.00	2,500,000.00	96.781250		0.00		0.00	0.00	
-- ASSET TOTALS --				0.00	0.00	0.00	0.00	0.00
	0.00							
01F040495	FNMA TBA SEP 15YRS TBAXXX	4.000	01DEC99	22AUG03		MORGAN STANLEY CO IN	USD/TBA	
1,000,000.00	1,000,000.00	94.875000		OPEN	0.00	0.00	0.00	948,750.00
				22AUG03	OPEN	MORGAN STANLEY CO IN	USD/TBA	948,750.00
1,000,000.00	1,000,000.00	94.875000		0.00		0.00	0.00	
-- ASSET TOTALS --				0.00	0.00	0.00	0.00	1,897,500.00
	2,000,000.00							
01F042475	FNMA TBA JUL 15 SINGLE FAM	4.500	31DEC99	30JUN03	28JUL03	GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00	2,000,000.00	101.960937		4,000.00	11	0.00	0.00	2,039,218.75

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F042483	FNMA TBA AUG 15 SINGLE FAM	4.500	31DEC99	10JUL03	18AUG03	GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00	2,000,000.00	101.406250		4,250.00		0.00	0.00	2,028,125.00
				21JUL03	OPEN	GOLDMAN SACHS + CO	USD/TBA	1,995,000.00
01F042491	FNMA TBA SEP 15 SINGLE FAM	4.500	01DEC99	99.750000	4,250.00	0.00	0.00	
2,000,000.00	2,000,000.00							
01F050437	FNMA TBA MAR 15 SINGLE FAM	5.000	31DEC99	30JAN03		BEAR STEARNS SECURIT	USD/TBA	
200,000.00	200,000.00	101.437500		472.22		0.00	0.00	202,875.00
				30JAN03	CANCEL	BEAR STEARNS SECURIT	USD/TBA	-202,875.00
-200,000.00	200,000.00	101.437500		-472.22		0.00	0.00	
				30JAN03	07APR03	BEAR STEARNS SECURIT	USD/TBA	202,875.00
200,000.00	200,000.00	101.437500		472.22	20	0.00	0.00	
				14FEB03	CANCEL	CONVERSION NON CASH	USD/OTH	-202,875.00
-200,000.00	200,000.00	101.437500		0.00		0.00	0.00	
-- ASSET TOTALS --				472.22	0.00	0.00	0.00	0.00
01F050445	FNMA TBA APR 15 SINGLE FAM	5.000	31DEC99	11MAR03	21APR03	BEAR STEARNS SECURIT	USD/TBA	
200,000.00	200,000.00	102.875000		555.56		0.00	0.00	205,750.00
01F050452	FNMA TBA MAY 15 SINGLE FAM	5.000	31DEC99	18MAR03	27MAY03	BEAR STEARNS SECURIT	USD/TBA	
200,000.00	200,000.00	101.812500		500.00	8	0.00	0.00	203,625.00
01F050460	FNMA TBA JUN 15 SINGLE FAM	5.000	31DEC99	24APR03	20JUN03	BEAR STEARNS SECURIT	USD/TBA	
200,000.00	200,000.00	102.250000		444.44	3	0.00	0.00	204,500.00

STATE STREET

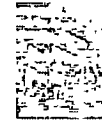
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F052466	FNMA TBA JUN 15 SINGLE FAM	5.500	31DEC99	30MAY03		LEHMAN BROTHERS INC.	USD/TBA	
4,000,000.00	4,000,000.00	103.828125			0.00	0.00	0.00	4,153,125.00
	NIG7							
-4,000,000.00	4,000,000.00	103.828125		30MAY03	CANCEL	LEHMAN BROTHERS INC.	USD/TBA	-4,153,125.00
					0.00	0.00	0.00	
				30MAY03		LEHMAN BROTHERS INC.	USD/TBA	4,153,125.00
					0.00	0.00	0.00	
-4,000,000.00	4,000,000.00	103.828125		30MAY03	CANCEL	LEHMAN BROTHERS INC.	USD/TBA	-4,153,125.00
					0.00	0.00	0.00	
-- ASSET TOTALS --					0.00	0.00	0.00	0.00
01F052474	FNMA TBA JUL 15 SINGLE FAM	5.500	31DEC99	25JUN03		LEHMAN BROTHERS INC.	USD/TBA	
10,000,000.00	10,000,000.00	104.000000			0.00	0.00	0.00	10,400,000.00
	NIG7							
-10,000,000.00	10,000,000.00	104.000000		25JUN03	CANCEL	LEHMAN BROTHERS INC.	USD/TBA	-10,400,000.00
					0.00	0.00	0.00	
-- ASSET TOTALS --					0.00	0.00	0.00	0.00
01F052482	FNMA TBA AUG 15 SINGLE FAM	5.500	31DEC99	14JUL03		CREDIT SUISSE FIRST	USD/TBA	
10,000,000.00	10,000,000.00	104.031250			0.00	0.00	0.00	10,403,125.00
	NIG7							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F052482	FNMA TBA AUG 15 SINGLE FAM	5.500	31DEC99	14JUL03	CANCEL	CREDIT SUISSE FIRST	USD/TBA	
-10,000,000.00	10,000,000.00	104.031250			0.00	0.00	0.00	-10,403,125.00
	NIG7							
5,000,000.00	5,000,000.00	104.031250		14JUL03		CREDIT SUISSE FIRST	USD/TBA	5,201,562.50
					0.00	0.00	0.00	
5,000,000.00	5,000,000.00	104.031250		14JUL03	18AUG03	CREDIT SUISSE FIRST	USD/TBA	5,201,562.50
					0.00	0.00	0.00	
-- ASSET TOTALS --					0.00	0.00	0.00	10,403,125.00
01F052631	FNMA TBA MAR 30 SINGLE FAM	5.500	31DEC99	27FEB03		BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00	1,000,000.00	102.183594			1,833.33	0.00	0.00	1,021,835.94
	NIF7							
-1,000,000.00	1,000,000.00	102.183594		27FEB03	CANCEL	BEAR STEARNS SECURIT	USD/TBA	-1,021,835.94
					-1,833.33	0.00	0.00	
1,000,000.00	1,000,000.00	102.867188		07MAR03		CITIGROUP GLOBAL MAR	USD/TBA	1,028,671.88
					1,833.33	0.00	0.00	
-1,000,000.00	1,000,000.00	102.867188		07MAR03	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	-1,028,671.88
					-1,833.33	0.00	0.00	
1,000,000.00	1,000,000.00	102.867188		07MAR03	13MAR03	CITIGROUP GLOBAL MAR	USD/TBA	1,028,671.88
					1,833.33	0.00	0.00	

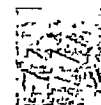
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST LOCAL NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
— ASSET TOTALS — 1,000,000.00		1,000,000.00			1,833.33		0.00		0.00	1,028,671.88
01F052649 FNMA 1,000,000.00 NIG7	TBA APR 30 SINGLE FAM	1,000,000.00	5.500 31DEC99 102.562500	10MAR03	14APR03 1,986.11		CITIGROUP 0.00	GLOBAL MAR	USD/TBA 0.00	1,025,625.00
01F052656 FNMA 1,000,000.00 NIG7	TBA MAY 30 SINGLE FAM	1,000,000.00	5.500 31DEC99 101.156250	26MAR03	29MAY03 1,986.11	15	CITIGROUP 0.00	GLOBAL MAR	USD/TBA 0.00	1,011,562.50
01F052664 FNMA 1,000,000.00 NIG7	TBA JUN 30 SINGLE FAM	1,000,000.00	5.500 31DEC99 101.562500	23APR03			CITIGROUP 0.00	GLOBAL MAR	USD/TBA 0.00	1,015,625.00
-1,000,000.00 NIG7		1,000,000.00	101.562500	23APR03	CANCEL -1,680.56		CITIGROUP 0.00	GLOBAL MAR	USD/TBA 0.00	-1,015,625.00
— ASSET TOTALS — 0.00					0.00		0.00		0.00	0.00
01F060436 FNMA -500,000.00 NIG7	TBA MAR 15 SINGLE FAM	500,000.00	6.000 31DEC99 104.562500	12FEB03	CANCEL 0.00		BANC OF AMERICA 0.00	SECUR	USD/TBA 0.00	-522,812.50
-500,000.00 NIG7		500,000.00	104.851562	24FEB03	CANCEL 0.00		BEAR STEARNS 0.00	SECURIT	USD/TBA 0.00	-524,257.81
— ASSET TOTALS — -1,000,000.00		1,000,000.00			0.00		0.00		0.00	-1,047,070.31



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST LOCAL NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
01F060451 FNMA 1,500,000.00 NIG7	TBA MAY 15 SINGLE FAM	1,500,000.00	6.000 01DEC99 104.281250	07APR03			CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	1,564,218.75
-1,500,000.00 NIG7		1,500,000.00	104.281250	07APR03	CANCEL 0.00		CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	-1,564,218.75
1,500,000.00 NIG7		1,500,000.00	104.281250	07APR03	19MAY03 0.00		CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	1,564,218.75
— ASSET TOTALS — 1,500,000.00		1,500,000.00			0.00		0.00		0.00	1,564,218.75
01F060469 FNMA 1,500,000.00 NIG7	TBA JUN 15 SINGLE FAM	1,500,000.00	6.000 31DEC99 104.500000	15MAY03			CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	1,567,500.00
-1,500,000.00 NIG7		1,500,000.00	104.500000	15MAY03	CANCEL 0.00		CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	-1,567,500.00
4,000,000.00 NIG7		4,000,000.00	104.171875	29MAY03			CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	4,166,875.00
-4,000,000.00 NIG7		4,000,000.00	104.171875	29MAY03	CANCEL 0.00		CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	-4,166,875.00
4,000,000.00 NIG7		4,000,000.00	104.171875	29MAY03			CREDIT SUISSE 0.00	FIRST	USD/TBA 0.00	4,166,875.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

01F060469	FNMA	TBA JUN 15	SINGLE FAM	6.000	31DEC99	29MAY03		CREDIT SUISSE FIRST	USD/TBA	
-4,000,000.00	NIG7		4,000,000.00	104.171875		CANCEL	0.00	0.00	0.00	-4,166,875.00
--- ASSET TOTALS ---										
							0.00	0.00	0.00	0.00
01F060675	FNMA	TBA JUL 30	SINGLE FAM	6.000	31DEC99	04JUN03		LEHMAN BROTHERS INC.	USD/TBA	
500,000.00	NIG7		500,000.00	103.824218			0.00	0.00	0.00	519,121.09
-500,000.00	NIG7		500,000.00	103.824218		04JUN03	CANCEL	0.00	0.00	-519,121.09
1,000,000.00	NIG7		1,000,000.00	103.820313		04JUN03		BEAR STEARNS SECURIT	USD/TBA	1,038,203.13
-1,000,000.00	NIG7		1,000,000.00	103.820313		04JUN03	CANCEL	0.00	0.00	-1,038,203.13
500,000.00	NIG7		500,000.00	103.824218		04JUN03	14JUL03	LEHMAN BROTHERS INC.	USD/TBA	519,121.09
1,000,000.00	NIG7		1,000,000.00	103.820313		04JUN03	14JUL03	BEAR STEARNS SECURIT	USD/TBA	1,038,203.13
1,000,000.00	NIG7		1,000,000.00	103.921875		08JUL03	14JUL03	MERRILL LYNCH PIERCE	USD/TBA	1,039,218.75

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---										
			2,500,000.00				0.00	0.00	0.00	2,596,542.97
01F060683	FNMA	TBA AUG 30	SINGLE FAM	6.000	31DEC99	25JUN03		LEHMAN BROTHERS INC.	USD/TBA	
500,000.00	NIG7		500,000.00	104.015626			0.00	0.00	0.00	520,078.13
-500,000.00	NIG7		500,000.00	104.015626		25JUN03	CANCEL	0.00	0.00	-520,078.13
1,000,000.00	NIG7		1,000,000.00	103.843750		26JUN03		MERRILL LYNCH PIERCE	USD/TBA	1,038,437.50
-1,000,000.00	NIG7		1,000,000.00	103.843750		26JUN03	CANCEL	0.00	0.00	-1,038,437.50
--- ASSET TOTALS ---										
							0.00	0.00	0.00	0.00
01F062682	FNMA	TBA NOV 30	SINGLE FAM	6.500	01DEC99	26AUG03		GOLDMAN SACHS + CO	USD/TBA	
8,000,000.00	NIG7		8,000,000.00	102.500000			0.00	0.00	0.00	8,200,000.00
01F062630	FNMA	TBA MAR 30	SINGLE FAM	6.500	31DEC99	10FEB03		CONVERSION NOM CASH	USD/OTH	
-2,500,000.00	NIG7		2,500,000.00	104.210937			0.00	0.00	0.00	-2,605,273.43
2,000,000.00	NIG7		2,000,000.00	104.210938		10FEB03	13MAR03	JPMORGAN CHASE BANK/	USD/TBA	2,084,218.75

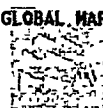
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
01F062630	FNMA TBA MAR 30 SINGLE FAM	6.500 31DEC99	07MAR03 13MAR03		CREDIT SUISSE FIRST	USD/TBA	2,092,187.50
2,000,000.00	2,000,000.00	104.609375	0.00		0.00	0.00	
NIG7							
--- ASSET TOTALS ---							
1,500,000.00	1,500,000.00		0.00		0.00	0.00	1,571,132.82
01F062648	FNMA TBA APR 30 SINGLE FAM	6.500 31DEC99	03MAR03		UBS HARBURG LLC	USD/TBA	522,500.00
500,000.00	500,000.00	104.500000	0.00		0.00	0.00	
NIG7							
-500,000.00	500,000.00	104.500000	03MAR03 CANCEL		UBS HARBURG LLC	USD/TBA	-522,500.00
NIG7			0.00		0.00	0.00	
500,000.00	500,000.00	104.500000	03MAR03		CITIGROUP GLOBAL MAR	USD/TBA	522,500.00
NIG7			0.00		0.00	0.00	
-500,000.00	500,000.00	104.500000	03MAR03 CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	-522,500.00
NIG7			0.00		0.00	0.00	
500,000.00	500,000.00	104.500000	03MAR03 11APR03		UBS HARBURG LLC	USD/TBA	522,500.00
NIG7			0.00		0.00	0.00	
500,000.00	500,000.00	104.503906	24MAR03 14APR03		BANC OF AMERICA SECU	USD/TBA	522,519.53
NIG7			0.00		0.00	0.00	
--- ASSET TOTALS ---							
1,000,000.00	1,000,000.00		0.00		0.00	0.00	1,045,019.53
01F062663	FNMA TBA JUN 30 SINGLE FAM	6.500 31DEC99	19MAY03		CREDIT SUISSE FIRST	USD/TBA	2,608,203.13
2,500,000.00	2,500,000.00	104.328125	0.00		0.00	0.00	
NIG7							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
01F062663	FNMA TBA JUN 30 SINGLE FAM	6.500 31DEC99	19MAY03 CANCEL		CREDIT SUISSE FIRST	USD/TBA	-2,608,203.13
-2,500,000.00	2,500,000.00	104.328125	0.00		0.00	0.00	
NIG7							
2,500,000.00	2,500,000.00	104.328125	19MAY03 12JUN03		CREDIT SUISSE FIRST	USD/TBA	2,608,203.13
NIG7			0.00		0.00	0.00	
2,500,000.00	2,500,000.00	104.171875	22MAY03		GOLDMAN SACHS + CO	USD/TBA	2,604,296.87
NIG7			0.00		0.00	0.00	
-2,500,000.00	2,500,000.00	104.171875	22MAY03 CANCEL		GOLDMAN SACHS + CO	USD/TBA	-2,604,296.87
NIG7			0.00		0.00	0.00	
2,500,000.00	2,500,000.00	104.171875	22MAY03 12JUN03		GOLDMAN SACHS + CO	USD/TBA	2,604,296.88
NIG7			0.00		0.00	0.00	
4,200,000.00	4,200,000.00	104.250000	03JUN03		CITIGROUP GLOBAL MAR	USD/TBA	4,378,500.00
NIG7			0.00		0.00	0.00	
-4,200,000.00	4,200,000.00	104.250000	03JUN03 CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	-4,378,500.00
NIG7			0.00		0.00	0.00	
4,200,000.00	4,200,000.00	104.250000	03JUN03 12JUN03		CITIGROUP GLOBAL MAR	USD/TBA	4,378,500.00
NIG7			0.00		0.00	0.00	
--- ASSET TOTALS ---							
9,200,000.00	9,200,000.00		0.00		0.00	0.00	9,591,000.01
01F062671	FNMA TBA JUL 30 SINGLE FAM	6.500 01DEC99	10JUN03		CITIGROUP GLOBAL MAR	USD/TBA	4,381,781.25
4,200,000.00	4,200,000.00	104.328125	0.00		0.00	0.00	
NIG7							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	COMMISSNS	BASE	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

01F062671	FNMA	TBA JUL 30 SINGLE FAM	6.500	01DEC99	10JUN03		CITIGROUP GLOBAL MAR	USD/TBA	
-4,200,000.00	NIG7	4,200,000.00	104.328125		CANCEL	0.00	0.00	0.00	-4,381,781.25
2,500,000.00	NIG7	2,500,000.00	104.312500		10JUN03	0.00	CREDIT SUISSE FIRST	USD/TBA	2,607,812.50
-2,500,000.00	NIG7	2,500,000.00	104.312500		10JUN03	CANCEL	0.00	0.00	-2,607,812.50
2,500,000.00	NIG7	2,500,000.00	104.359375		10JUN03	0.00	GOLDMAN SACHS + CO	USD/TBA	2,608,984.38
-2,500,000.00	NIG7	2,500,000.00	104.359375		10JUN03	CANCEL	0.00	0.00	-2,608,984.38
9,500,000.00	NIG7	9,500,000.00	104.234375		20JUN03	0.00	CREDIT SUISSE FIRST	USD/TBA	9,902,265.63
-9,500,000.00	NIG7	9,500,000.00	104.234375		20JUN03	CANCEL	0.00	0.00	-9,902,265.63
500,000.00	NIG7	500,000.00	104.234376		20JUN03	0.00	CREDIT SUISSE FIRST	USD/TBA	521,171.88
-500,000.00	NIG7	500,000.00	104.234376		20JUN03	CANCEL	0.00	0.00	-521,171.88

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	COMMISSNS	BASE	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

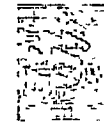
-- ASSET TOTALS --									
									0.00
01F062697	FNMA	TBA SEP 30 SINGLE FAM	6.500	01DEC99	07AUG03		GOLDMAN SACHS + CO	USD/TBA	
4,500,000.00	NIG7	4,500,000.00	103.625000		0.00		0.00	0.00	4,663,125.00
01F070633	FNMA	TBA MAR 30 SINGLE FAM	7.000	01MAR33	18FEB03		DEUTSCHE BANK	USD/TBA	
1,000,000.00	NIF7	1,000,000.00	105.351563		2,333.33		0.00	0.00	1,053,515.63
-1,000,000.00	NIF7	1,000,000.00	105.351563		18FEB03	CANCEL	0.00	0.00	-1,053,515.63
					-2,333.33				
-1,000,000.00	NIF7	1,000,000.00	105.351563		18FEB03	CANCEL	0.00	0.00	-1,053,515.63
-- ASSET TOTALS --									
									-1,053,515.63
01N042682	GNMA I	TBA AUG 30 SINGLE FAM	4.500	15DEC99	29JUL03		JPMORGAN CHASE BANK/	USD/TBA	
2,000,000.00	NIG7	2,000,000.00	93.375000		0.00		0.00	0.00	1,867,500.00
-2,000,000.00	NIG7	2,000,000.00	93.375000		29JUL03	CANCEL	0.00	0.00	-1,867,500.00
2,000,000.00	NIG7	2,000,000.00	93.375000		29JUL03	20AUG03	JPMORGAN CHASE BANK/	USD/TBA	1,867,500.00
					0.00		0.00	0.00	

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --		2,000,000.00								1,867,500.00
01N042690	GNMA I	TBA SEP 30 SINGLE FAM	4.500	15DEC99	11AUG03	OPEN		JPMORGAN CHASE BANK/	USD/TBA	1,871,250.00
2,000,000.00	NIG7	2,000,000.00	93.562500			0.00		0.00	0.00	
01N050685	GNMA I	TBA AUG 30 SINGLE FAM	5.000	15AUG33	31JUL03	0.00		CREDIT SUISSE FIRST	USD/TBA	289,640.63
300,000.00	NIG7	300,000.00	96.546877					0.00	0.00	
-300,000.00		300,000.00	96.546877		31JUL03	CANCEL		CREDIT SUISSE FIRST	USD/TBA	-289,640.63
						0.00		0.00	0.00	
-- ASSET TOTALS --						0.00		0.00	0.00	0.00
01N050693	GNMA I	TBA SEP 30 SINGLE FAM	5.000	15DEC99	30JUL03	OPEN		BEAR STEARNS SECURIT	USD/TBA	962,031.25
1,000,000.00	NIG7	1,000,000.00	96.203125			0.00		0.00	0.00	
300,000.00		300,000.00	97.953127		08AUG03	OPEN		LEHMAN BROTHERS INC.	USD/TBA	293,859.38
						0.00		0.00	0.00	
300,000.00		300,000.00	97.953127		08AUG03	0.00		LEHMAN BROTHERS INC.	USD/TBA	293,859.38
								0.00	0.00	
-300,000.00		300,000.00	97.953127		08AUG03	CANCEL		LEHMAN BROTHERS INC.	USD/TBA	-293,859.38
						0.00		0.00	0.00	



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --		1,300,000.00								1,255,890.63
02R050465	FHLMC	TBA JUN 15 GOLD SINGLE	5.000	31DEC99	01MAY03	20JUN03	3	BEAR STEARNS SECURIT	USD/TBA	205,406.25
200,000.00	NIF7	200,000.00	102.703125			444.44		0.00	0.00	
02R050473	FHLMC	TBA JUL 15 GOLD SINGLE	5.000	31DEC99	13MAY03	28JUL03	11	BEAR STEARNS SECURIT	USD/TBA	205,250.00
200,000.00	NIF7	200,000.00	102.625000			444.44		0.00	0.00	
02R050481	FHLMC	TBA AUG 15 GOLD SINGLE	5.000	31DEC99	19JUN03	18AUG03		BEAR STEARNS SECURIT	USD/TBA	206,000.00
200,000.00	NIF7	200,000.00	103.000000			472.22		0.00	0.00	
1,000,000.00		1,000,000.00	101.687500		22JUL03	18AUG03		BEAR STEARNS SECURIT	USD/TBA	1,016,875.00
						2,361.11		0.00	0.00	
-- ASSET TOTALS --		1,200,000.00				2,833.33		0.00	0.00	1,222,875.00
02R050499	FHLMC	TBA SEP 15 GOLD SINGLE	5.000	31DEC99	17JUL03	OPEN		BEAR STEARNS SECURIT	USD/TBA	204,000.00
200,000.00	NIF7	200,000.00	102.000000			472.22		0.00	0.00	
1,000,000.00		1,000,000.00	101.625000		23JUL03	OPEN		BEAR STEARNS SECURIT	USD/TBA	1,016,250.00
						2,361.11		0.00	0.00	
-- ASSET TOTALS --		1,200,000.00				2,833.33		0.00	0.00	1,220,250.00



STATE STREET.

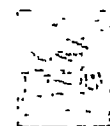
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

02R0526A0	FHLMC	TBA OCT 30 GOLD SINGLE	5.500	31DEC99	26AUG03		BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00		1,000,000.00	98.500000		OPEN		0.00	0.00	985,000.00
	NIF7				2,138.89				
02R052651	FHLMC	TBA MAY 30 GOLD SINGLE	5.500	31DEC99	26FEB03		UBS FINANCIAL SERVIC	USD/TBA	
-500,000.00		500,000.00	101.343750		CANCEL		0.00	0.00	-506,718.75
	NIF7				0.00				
		500,000.00	101.343750		26FEB03	14MAY03	UBS MARBURG LLC	USD/TBA	506,718.75
					0.00				
		500,000.00	102.460938		07MAY03	14MAY03	GOLDMAN SACHS + CO	USD/TBA	512,304.69
					0.00				
— ASSET TOTALS —		500,000.00			0.00		0.00	0.00	512,304.69
500,000.00									
02R052669	FHLMC	TBA JUN 30 GOLD SINGLE	5.500	31DEC99	13MAY03	20JUN03	BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00		1,000,000.00	103.054688			8	0.00	0.00	1,030,546.88
	NIF7				1,680.56				
02R052677	FHLMC	TBA JUL 30 GOLD SINGLE	5.500	31DEC99	15MAY03	16JUL03	BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00		1,000,000.00	102.937500			2	0.00	0.00	1,029,375.00
	NIF7				1,986.11				
02R052685	FHLMC	TBA AUG 30 GOLD SINGLE	5.500	31DEC99	02JUL03	13AUG03	BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00		1,000,000.00	102.687500				0.00	0.00	1,026,875.00
	NIF7				1,833.33				
		1,000,000.00	99.843750		29JUL03	13AUG03	GOLDMAN SACHS + CO	USD/TBA	998,437.50
					1,833.33		0.00	0.00	



STATE STREET

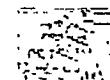
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

FIXED INCOME

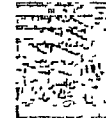
** US DOLLAR ** (CONTINUED)

02R052685	FHLMC	TBA AUG 30 GOLD SINGLE	5.500	31DEC99	04AUG03	13AUG03	LEHMAN BROTHERS INC	USD/TBA	
150,000.00		150,000.00	98.750000				0.00	0.00	148,125.00
	NIF7				275.00				
— ASSET TOTALS —		2,150,000.00			3,941.66		0.00	0.00	2,173,437.50
2,150,000.00									
02R052693	FHLMC	TBA SEP 30 GOLD SINGLE	5.500	31DEC99	23JUL03		BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00		1,000,000.00	100.906250		OPEN		0.00	0.00	1,009,062.50
	NIF7				2,138.89				
		1,000,000.00	99.070312		05AUG03	OPEN	GOLDMAN SACHS + CO	USD/TBA	990,703.12
					2,138.89		0.00	0.00	
		150,000.00	98.859380		05AUG03	OPEN	LEHMAN BROTHERS INC	USD/TBA	148,289.07
					320.83		0.00	0.00	
		135,000.00	98.656251		13AUG03	OPEN	MORGAN STANLEY CO IN	USD/TBA	133,185.94
					288.75		0.00	0.00	
— ASSET TOTALS —		2,285,000.00			4,887.36		0.00	0.00	2,281,240.63
2,285,000.00									
02R062668	FHLMC	TBA JUN 30 GOLD SINGLE	6.500	31DEC99	13MAY03		GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00		2,000,000.00	104.187500				0.00	0.00	2,083,750.00
	NIF7				0.00				
		-2,000,000.00	104.187500		13MAY03	CANCEL	GOLDMAN SACHS + CO	USD/TBA	-2,083,750.00
					0.00		0.00	0.00	



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER COMMISSNS BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
02R062668 4,000,000.00 NIG7	FHLMC TBA JUN 30 GOLD SINGLE	4,000,000.00	6.500 31DEC99 104.203125	14MAY03	0.00			GOLDMAN SACHS + CO 0.00	USD/TBA 0.00	4,168,125.00
-4,000,000.00 NIG7		4,000,000.00	104.203125	14MAY03	CANCEL 0.00			GOLDMAN SACHS + CO 0.00	USD/TBA 0.00	-4,168,125.00
— ASSET TOTALS — 0.00										
045424CF3 125,000.00 NIF7	ASSET SECURITIZATION CORP	125,000.00	1.000 130CT26 121.761720	02JUL03	732.19			LEHMAN BROTHERS INC 0.00	USD/DTC 0.00	152,202.15
-125,000.00 NIF7		125,000.00	121.761720	02JUL03	CANCEL -732.19			LEHMAN BROTHERS INC 0.00	USD/DTC 0.00	-152,202.15
— ASSET TOTALS — 0.00										
097014AJ3 40,000.00 NIF7	BOEING CAP CORP		4.750 25AUG08 99.833000	18AUG03	25AUG03 0.00			BANC/AMERICA SECUR.L 0.00	USD/DTC 0.00	39,933.20
110122AK4 95,000.00 NIF7	BRISTOL MYERS SQUIBB CO		5.250 15AUG13 99.356000	12AUG03	19AUG03 0.00	1		GOLDMAN SACHS + CO 0.00	USD/DTC 0.00	94,388.20
110122AL2 95,000.00 NIF7	BRISTOL MYERS SQUIBB CO		5.250 15AUG13 99.356000	12AUG03	0.00			GOLDMAN SACHS + CO 0.00	USD/DTC 0.00	94,388.20



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE	FAIL DAYS LOCAL BASE	BROKER COMMISSNS BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
110122AL2 -95,000.00 NIF7	BRISTOL MYERS SQUIBB CO		5.250 15AUG13 99.356000	12AUG03	CANCEL 0.00			GOLDMAN SACHS + CO 0.00	USD/DTC 0.00	-94,388.20
— ASSET TOTALS — 0.00										
126671GR1 150,000.00 NIF7	CHABS INC	150,000.00	1.000 25OCT30 100.625000	05MAY03	09MAY03 239.42	1		LEHMAN BROTHERS INC 0.00	USD/DTC 0.00	150,937.50
13062PCU4 500,000.00 MIG7	CALIFORNIA ST		2.000 16JUN04 100.887000	12JUN03	18JUN03 0.00			BANC OF AMERICA SECU 0.00	USD/DTC 0.00	504,435.00
172967BU4 80,000.00 NIF7	CITIGROUP INC		5.875 22FEB33 101.239000	11MAR03	14MAR03 326.39			CITIGROUP GLOBAL MAR 0.00	USD/DTC 0.00	80,991.20
2003ONAD3 80,000.00 NIF7	COMCAST CORP NEW		5.500 15MAR11 99.553000	12MAR03	14MAR03 0.00			MORGAN STANLEY CO IN 0.00	USD/DTC 0.00	79,642.40
21H062636 -1,500,000.00 NIG7	GNMA II TBA MAR 30 JUMBOS	1,500,000.00	6.500 31DEC99 104.468750	18FEB03	CANCEL 0.00			UBS WARBURG LLC 0.00	USD/TBA 0.00	-1,567,031.25
1,500,000.00 NIG7		1,500,000.00	104.468750	18FEB03	20MAR03 0.00			UBS WARBURG LLC 0.00	USD/TBA 0.00	1,567,031.25
— ASSET TOTALS — 0.00										
21H062644 1,500,000.00 NIG7	GNMA II TBA APR 30 JUMBOS	1,500,000.00	6.500 31DEC99 104.343750	18MAR03	0.00			UBS WARBURG LLC 0.00	USD/TBA 0.00	1,565,156.25



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

21H062644	GNMA II TBA APR 30 JUMBOS	1,500,000.00	6.500 31DEC99	18MAR03	CANCEL		UBS MARBURG LLC	USD/TBA	-1,565,156.25
-1,500,000.00	NIG7	1,500,000.00	104.343750		0.00		0.00	0.00	
				18MAR03	23APR03		UBS MARBURG LLC	USD/TBA	1,565,156.25
			104.343750		0.00		0.00	0.00	
— ASSET TOTALS —		1,500,000.00			0.00		0.00	0.00	1,565,156.25
1,500,000.00		1,500,000.00							
21H062651	GNMA II TBA MAY 30 JUMBOS	1,500,000.00	6.500 31DEC99	04APR03			UBS MARBURG LLC	USD/TBA	1,563,750.00
-1,500,000.00	NIG7	1,500,000.00	104.250000		0.00		0.00	0.00	
				04APR03	CANCEL		UBS MARBURG LLC	USD/TBA	-1,563,750.00
			104.250000		0.00		0.00	0.00	
				04APR03	21MAY03		UBS MARBURG LLC	USD/TBA	1,563,750.00
			104.250000		0.00		0.00	0.00	
— ASSET TOTALS —		1,500,000.00			0.00		0.00	0.00	1,563,750.00
1,500,000.00		1,500,000.00							
21H062669	GNMA II TBA JUN 30 JUMBOS	1,500,000.00	6.500 31DEC99	19MAY03			UBS MARBURG LLC	USD/TBA	1,567,500.00
-1,500,000.00	NIG7	1,500,000.00	104.500000		0.00		0.00	0.00	
				19MAY03	CANCEL		UBS MARBURG LLC	USD/TBA	-1,567,500.00
			104.500000		0.00		0.00	0.00	

STATE STREET.

MARCH 1, 2003 TO AUGUST 31, 2003

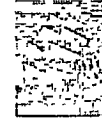
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

21H062669	GNMA II TBA JUN 30 JUMBOS	1,500,000.00	6.500 31DEC99	19MAY03	19JUN03		UBS MARBURG LLC	USD/TBA	1,567,500.00
-1,500,000.00	NIG7	1,500,000.00	104.500000		0.00		0.00	0.00	
— ASSET TOTALS —		1,500,000.00			0.00		0.00	0.00	1,567,500.00
1,500,000.00		1,500,000.00							
21H062677	GNMA II TBA JUL 30 JUMBOS	1,500,000.00	6.500 31DEC99	16JUN03			UBS MARBURG LLC	USD/TBA	1,566,562.50
-1,500,000.00	NIG7	1,500,000.00	104.437500		0.00		0.00	0.00	
				16JUN03	CANCEL		UBS MARBURG LLC	USD/TBA	-1,566,562.50
			104.437500		0.00		0.00	0.00	
				16JUN03	22JUL03		UBS MARBURG LLC	USD/TBA	1,566,562.50
			104.437500		0.00		0.00	0.00	
— ASSET TOTALS —		1,500,000.00			0.00		0.00	0.00	1,566,562.50
1,500,000.00		1,500,000.00							
21H062685	GNMA II TBA AUG 30 JUMBOS	1,500,000.00	6.500 31DEC99	24JUN03			UBS MARBURG LLC	USD/TBA	1,567,968.75
-1,500,000.00	NIG7	1,500,000.00	104.531250		0.00		0.00	0.00	
				24JUN03	CANCEL		UBS MARBURG LLC	USD/TBA	-1,567,968.75
			104.531250		0.00		0.00	0.00	
				24JUN03	OPEN	12	UBS MARBURG LLC	USD/TBA	1,567,968.75
			104.531250		0.00		0.00	0.00	

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS LOCAL	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
— ASSET TOTALS —	1,500,000.00	1,500,000.00			0.00		0.00		0.00	1,567,968.75
21H062693	GNMA II TBA SEP 30 JUMBOS	1,500,000.00	6.500	31DEC99	18AUG03	OPEN	UBS	HARBURG LLC	USD/TBA	1,547,812.50
	NIG7	1,500,000.00	103.187500			0.00	0.00		0.00	
224050AR5	COX ENTERPRISES INC	20,000.00	4.375	01MAY08	14APR03	7.29	J P MORGAN	SECURITIE	USD/DTC	19,987.00
	NIF7	20,000.00	99.935000				0.00		0.00	
	-20,000.00		99.935000	14APR03	CANCEL	-7.29	J P MORGAN	SECURITIE	USD/DTC	-19,987.00
	NIF7						0.00		0.00	
	20,000.00		99.935000	14APR03	17APR03	0.00	J P MORGAN	SECURITIE	USD/DTC	19,987.00
	NIF7						0.00		0.00	
— ASSET TOTALS —	20,000.00				0.00		0.00		0.00	19,987.00
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	4,000,000.00	1.000	17MAY40	13JUN03	884.28	DEUTSCHE BANK	SECURI	USD/DTC	176,736.52
	NIF7	4,000,000.00	4.855469				0.00		0.00	
	-3,639,947.70		4.855469	13JUN03	CANCEL	-884.28	DEUTSCHE BANK	SECURI	USD/DTC	-176,736.52
	NIF7						0.00		0.00	
— ASSET TOTALS —	0.00				0.00		0.00		0.00	0.00



STATE STREET

ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST BASE INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS LOCAL	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	4,000,000.00	0.000	17MAY23	13JUN03	751.46	CREDIT SUISSE	FIRST	USD/DTC	178,366.91
	NIF7	4,000,000.00	4.855469				0.00		0.00	
	-3,673,526.05		4.855469	13JUN03	CANCEL	-751.46	CREDIT SUISSE	FIRST	USD/DTC	-178,366.91
	NIF7						0.00		0.00	
— ASSET TOTALS —	0.00				0.00		0.00		0.00	0.00
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	4,000,000.00	0.000	17MAY40	13JUN03	19JUN03	1	CREDIT SUISSE	FIRST	USD/DTC
	NIF7	4,000,000.00	4.810830			751.46	0.00		0.00	176,727.13
22540A6L7	CREDIT SUISSE FIRST BOSTON MTG	3,680,000.00	0.969	15DEC35	09JUN03	767.04	MORGAN STANLEY	CO IN	USD/DTC	196,719.09
	NIF7	3,680,000.00	5.437500				0.00		0.00	
	-3,617,822.43		5.437500	09JUN03	CANCEL	-767.04	MORGAN STANLEY	CO IN	USD/DTC	-196,719.09
	NIF7						0.00		0.00	
	3,615,298.80		5.437500	09JUN03	12JUN03	762.92	MORGAN STANLEY	CO IN	USD/DTC	196,581.87
	NIF7	3,680,000.00					0.00		0.00	
— ASSET TOTALS —	3,615,298.80	3,680,000.00			762.92		0.00		0.00	196,581.87
23334XAD8	DVI RECEIVABLES XIV L L C	500,000.00	5.808	11APR09	02APR03	07APR03	M L PIERCE	FENNER SM	USD/DTC	520,156.25
	NIF7	500,000.00	104.031250			2,097.33	0.00		0.00	
233835AV9	DAIMLERCHRYSLER NORTH AMER	60,000.00	3.750	04JUN08	28MAY03	0.00	BANC/AMERICA	SECUR L	USD/DTC	59,794.20
	NIF7	60,000.00	99.657000				0.00		0.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

233835AV9	DAIMLERCHRYSLER NORTH AMER		3.750	04JUN08	28MAY03		BANC/AMERICA SECUR.L	USD/DTC	
-60,000.00	NIF7		99.657000		CANCEL		0.00	0.00	-59,794.20
60,000.00	NIF7		99.657000		28MAY03	10JUN03	BANC/AMERICA SECUR.L	USD/DTC	59,794.20
							0.00	0.00	
-- ASSET TOTALS --							0.00	0.00	59,794.20
25156PAB9	DEUTSCHE TELEKOM INTL		1.000	15JUN10	15APR03		BANK OF AMERICA	USD/DTC	
80,000.00	NIF7		118.065000				0.00	0.00	94,452.00
-80,000.00	NIF7		118.065000		15APR03	CANCEL	BANK OF AMERICA	USD/DTC	-94,452.00
80,000.00	NIF7		118.065000		15APR03	21APR03	BANK OF AMERICA	USD/DTC	94,452.00
							0.00	0.00	
-- ASSET TOTALS --							0.00	0.00	94,452.00
31283HS97	FED HM LN PC	1,944,309.00	6.500	01AUG32	13MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,041,979.15
1,000,099.96	NIG7		104.187500				0.00	0.00	
1,000,099.96	NIG7	1,944,309.00	104.187500		13MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,041,979.15
							0.00	0.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE		BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

31283HS97	FED HM LN PC	1,944,309.00	6.500	01AUG32	14MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,042,135.41
1,000,099.96	NIG7		104.203125				0.00	0.00	
1,000,099.96	NIG7	1,944,309.00	104.203125		14MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,042,135.41
1,000,099.96	NIG7	1,944,309.00	104.203125		14MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,042,135.41
1,000,099.96	NIG7	1,944,309.00	104.203125		14MAY03	12JUN03	GOLDMAN SACHS + CO	USD/FED	1,042,135.41
-- ASSET TOTALS --		11,665,854.00				11,917.86	0.00	0.00	6,252,499.94
3133TN4S0	FEDERAL HOME LN MTG CORP		7.500	15JAN30	15MAR03		ASSET TRANSFER	USD/FED	15,740.80
15,740.80	NIG7		100.000000			0.00	0.00	0.00	
-15,740.80	NIG7		100.000000		15MAR03	CANCEL	ASSET TRANSFER	USD/FED	-15,740.80
-- ASSET TOTALS --		0.00				0.00	0.00	0.00	0.00
3134A4KX1	FEDERAL HOME LN MTG CORP		6.250	15JUL32	31JUL03	01AUG03	DEUTSCHE MORGAN GREN	USD/FED	93,085.47
90,000.00	NIF7		103.428300			250.00	0.00	0.00	
3134A4SA3	FEDERAL HOME LN MTG CORP		4.500	15JAN13	29JUL03	30JUL03	CREDIT SUISSE FIRST	USD/FED	971,328.13
1,000,000.00	NIF7		97.132813			1,875.00	0.00	0.00	

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LGC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
3134A4SA3 1,000,000.00 NIF7	FEDERAL HOME LN MTG CORP		4.500 95.613300	15JAN13 01AUG03	04AUG03 2,375.00			DEUTSCHE BANK 0.00	USD/FED 0.00	956,133.00
— ASSET TOTALS — 2,000,000.00					4,250.00			0.00	0.00	1,927,461.13
3134A4TE4 350,000.00 NIF7	FEDERAL HOME LN MTG CORP		2.750 95.919800	15MAR08 14AUG03	15AUG03 4,224.31			LEHMAN BROTHERS INC 0.00	USD/FED 0.00	335,719.30
31358URK4 8,111.21 NIG7	FEDERAL NATL MTG ASSN REMIC		7.000 100.000000	25APR23 25MAR03	0.00			ASSET TRANSFER 0.00	USD/FED 0.00	8,111.21
-8,111.21 NIG7			100.000000	25MAR03	CANCEL 0.00			ASSET TRANSFER 0.00	USD/FED 0.00	-8,111.21
— ASSET TOTALS — 0.00					0.00			0.00	0.00	0.00
31359MQM8 650,000.00 NIF7	FEDERAL NATL MTG ASSN		3.250 100.689200	15JAN08 29APR03	30APR03 6,454.86			DEUTSCHE BANK SECURI 0.00	USD/FED 0.00	654,479.80
31371GTR1 66,448.65 NIG7	FNMA POOL 251760	227,913.00	6.000 104.171868	01JUN13 29MAY03	17JUN03 177.20			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	69,220.80
31371KDL2 499,999.81 NIG7	FNMA POOL	254007 1,258,821.00	6.500 104.234376	01OCT31 20JUN03	30JUL03 1,173.61	16		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	521,171.68
31371LBC2 10,000,000.00 NIG7	FNMA POOL	254835 10,000,000.00	5.500 104.000000	01JUL33 25JUN03	17JUL03 24,444.44			LEHMAN BROTHERS INC 0.00	USD/FED 0.00	10,400,000.00



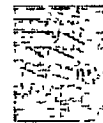
STATE STREET

ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS	NAME LOCAL BASE	STL CUR/LGC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME										
** US DOLLAR ** (CONTINUED)										
31371LBH1 953,643.48 NIG7	FNMA POOL	254840 957,802.00	4.000 100.031250	01AUG18 30JUN03	18AUG03 1,801.33			BONY COUNTRYWIDE SEC 0.00	USD/FED 0.00	953,941.49
31374GXT9 797,500.53 NIG7	FNMA POOL	313990 3,134,390.00	6.000 104.171876	01FEB13 29MAY03	17JUN03 2,126.67			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	830,771.26
31374TD30 485,801.56 NIG7	FNMA POOL	323322 1,684,624.00	6.000 104.171875	01OCT13 29MAY03	17JUN03 1,295.47			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	506,068.59
753,800.96 NIG7		2,613,971.00	104.171875	29MAY03	17JUN03 2,010.14			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	785,248.59
— ASSET TOTALS — 1,239,602.52		4,298,595.00			3,305.61			0.00	0.00	1,291,317.18
31374TF53 38,172.50 NIG7	FNMA POOL	323388 131,300.00	6.000 104.171878	01NOV13 29MAY03	17JUN03 101.79			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	39,765.01
31375XTM1 179,750.11 NIG7	FNMA POOL	348056 812,886.00	6.000 104.171875	01JUN11 29MAY03	17JUN03 479.33			CREDIT SUISSE FIRST 0.00	USD/FED 0.00	187,249.06
31376J5H7 288,720.00 NIG7	FNMA POOL	357352 459,866.00	6.500 104.328125	01FEB33 10JUN03	14JUL03 677.69			CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	301,216.16
288,722.51 NIG7		459,870.00	104.328125	10JUN03	14JUL03 677.70			CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	301,218.78



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ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31385JJC3	FNMA POOL 785,119.27 NIG7	545759 1,591,365.00	6.500 104.359375	01JUL32	10JUN03	15JUL03 1,842.85	1 GOLDMAN SACHS + CO 0.00	USD/FED 0.00	819,345.56
— ASSET TOTALS —		2,604,920.00				3,016.58	0.00	0.00	1,341,194.28
31385JJF6	FNMA POOL 83,697.18 NIG7	545762 168,382.00	6.500 104.234375	01JUL32	20JUN03	14JUL03 196.46	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	87,241.23
	373,290.55 NIG7	750,986.00	104.234375		20JUN03	14JUL03 876.20	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	389,097.07
	135,409.57 NIG7	272,417.00	104.234376		20JUN03	14JUL03 317.84	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	141,143.32
	247,406.28 NIG7	497,732.00	104.234375		20JUN03	14JUL03 580.72	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	257,882.39
	495,169.95 NIG7	996,183.00	104.234375		20JUN03	14JUL03 1,162.27	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	516,137.30
	495,767.93 NIG7	997,386.00	104.234375		20JUN03	14JUL03 1,163.68	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	516,760.60
	504,132.57 NIG7	1,014,214.00	104.234375		20JUN03	14JUL03 1,183.31	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	525,479.43



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ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31385JJF6	FNMA POOL 504,730.55 NIG7	545762 1,015,417.00	6.500 104.234374	01JUL32	20JUN03	14JUL03 1,184.71	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	526,102.73
	780,793.75 NIG7	1,570,801.00	104.234376		20JUN03	14JUL03 1,832.70	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	813,855.49
	971,464.77 NIG7	1,954,393.00	104.234375		20JUN03	14JUL03 2,280.24	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	1,012,600.23
— ASSET TOTALS —		9,237,911.00				10,778.13	0.00	0.00	4,786,299.79
31385JK80	FNMA POOL 379,203.62 NIG7	545819 873,451.00	6.500 104.234375	01AUG32	20JUN03	14JUL03 890.08	CREDIT SUISSE FIRST 0.00	USD/FED 0.00	395,260.52
31385JNG9	FNMA POOL 680,301.91 NIG7	545891 1,756,837.00	6.500 104.234374	01JUL32	20JUN03	13AUG03 1,596.82	30 CREDIT SUISSE FIRST 0.00	USD/FED 0.00	709,108.44
31385MXH7	FNMA POOL 999,999.95 NIG7	555180 1,529,520.00	6.000 104.500000	01NOV17	15MAY03	24JUN03 2,666.67	7 CREDIT SUISSE FIRST 0.00	USD/FED 0.00	1,044,999.95
	499,999.97 NIG7	764,760.00	104.500000		15MAY03	24JUN03 1,333.33	7 CREDIT SUISSE FIRST 0.00	USD/FED 0.00	522,499.97
— ASSET TOTALS —		2,294,280.00				4,000.00	0.00	0.00	1,567,499.92
31385MX38	FNMA POOL 387,275.48 NIG7	555198 500,000.00	6.000 104.023436	01JAN23	26JUN03		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	402,857.26



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ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
** US DOLLAR ** (CONTINUED)								
31385WX38 -387,275.48 NIG7	FNMA POOL 555198 500,000.00	6.000 104.023436	01JAN23 26JUN03	CANCEL -839.10		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	-402,857.26
	355,796.27 NIG7	104.023437	26JUN03	14JUL03 770.89		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	370,111.51
— ASSET TOTALS — 355,796.27		500,000.00		770.89		0.00	0.00	370,111.51
31385WZT9 331,512.86 NIG7	FNMA POOL 555254 556,100.00	6.500 104.234376	01JAN33 20JUN03	14JUL03 778.13		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	345,550.36
31385M2E8 192,688.40 NIG7	FNMA POOL 555273 301,844.00	6.500 104.328123	01DEC32 10JUN03	14JUL03 452.28		CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	201,028.19
	199,999.66 NIG7	104.328127	10JUN03	14JUL03 469.44		CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	208,655.90
— ASSET TOTALS — 392,688.06		615,141.00		921.72		0.00	0.00	409,684.09
31385M2N8 1,000,099.91 NIG7	FNMA POOL 555281 1,407,055.00	6.000 103.843750	01MAR33 26JUN03	13AUG03 2,000.20		MERRILL LYNCH PIERCE 0.00	USD/FED 0.00	1,038,541.25
31385M4L0 500,000.00 NIG7	FNMA POOL 555327 500,000.00	6.000 104.562500	01MAR18 12FEB03	18MAR03 1,416.67		BANC OF AMERICA SECU 0.00	USD/FED 0.00	522,812.50
31385M5J4 450,238.62 NIG7	FNMA 555349 533,356.00	5.500 103.828126	01MAR18 30MAY03	17JUN03 1,100.58		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	467,474.32

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MARCH 1, 2003 TO AUGUST 31, 2003

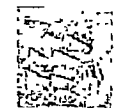
ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
** US DOLLAR ** (CONTINUED)								
31385XCM7 711,249.38 NIG7	FNMA POOL 555476 800,000.00	5.371 102.875000	01APR33 16JUN03	23JUN03 2,334.52		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	731,697.80
31385X095 500,049.94 NIG7	FEDERAL NATIONAL MTG A555528 659,499.00	6.000 104.015625	01APR33 25JUN03	13AUG03 1,000.10		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	520,130.07
31386YD43 500,000.29 NIG7	FNMA POOL 577123 962,679.00	6.500 104.210938	01APR31 10FEB03	1,083.33		JPMORGAN CHASE BANK/ 0.00	USD/FED 0.00	521,054.99
	-500,000.29 NIG7	104.210938	10FEB03	CANCEL -1,083.33		JPMORGAN CHASE BANK/ 0.00	USD/FED 0.00	-521,054.99
— ASSET TOTALS — 0.00				0.00		0.00	0.00	0.00
31386YT80 586,000.64 NIG7	FNMA POOL 577546 1,056,622.00	5.500 103.828126	01JUN16 30MAY03	17JUN03 1,432.45		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	608,433.48
31387KX40 929,601.93 NIG7	FNMA POOL 586699 2,384,968.00	6.500 104.234375	01JUN31 20JUN03	14JUL03 2,181.98		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	968,964.76
31388B4Y5 500,049.87 NIG7	FNMA POOL 1,912,581.00	6.500 104.499999	01SEP30 03MAR03	17APR03 1,173.73	3	CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	522,552.11
31388LCK4 500,000.54 NIG7	FNMA POOL 798,521.00	6.500 104.210937	01NOV31 10FEB03	27MAR03 1,083.33	14	JPMORGAN CHASE BANK/ 0.00	USD/FED 0.00	521,055.25
31388LSY7 863,705.93 NIG7	FNMA POOL 1,687,145.00	6.500 104.234375	01OCT31 20JUN03	14JUL03 2,027.31		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	900,278.48

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE		BASE NET COST
FIXED INCOME										
			**	US DOLLAR		**	(CONTINUED)			
31388YDA7	FNMA POOL	830,473.00	5.500	01NOV16	30MAY03	17JUN03		LEHMAN BROTHERS INC.	USD/FED	449,118.39
	432,559.47		103.828126			1,057.37		0.00	0.00	
	NIG7									
	317,166.25	608,929.00	103.828125		30MAY03	17JUN03		LEHMAN BROTHERS INC.	USD/FED	329,307.77
	NIG7					775.30		0.00	0.00	
---	ASSET TOTALS	1,439,402.00				1,832.67		0.00	0.00	778,426.16
	749,725.72									
31389HNG9	FNMA POOL	874,150.00	5.500	01JAN17	30MAY03	17JUN03		LEHMAN BROTHERS INC.	USD/FED	594,921.94
	572,987.27		103.828125			1,400.64		0.00	0.00	
	NIG7									
31389VRS8	FNMA POOL	111,914.00	6.500	01MAY32	20JUN03	23JUL03	9	CREDIT SUISSE FIRST	USD/FED	73,275.92
	70,299.19		104.234375			165.01		0.00	0.00	
	NIG7									
31390K3H9	FNMA POOL	697,198.00	6.000	01SEP17	29MAY03	17JUN03		CREDIT SUISSE FIRST	USD/FED	535,649.69
	514,197.99		104.171876			1,371.19		0.00	0.00	
	NIG7									
31390MPH1	FNMA POOL	495,789.00	6.500	01OCT32	20JUN03	14JUL03		CREDIT SUISSE FIRST	USD/FED	333,131.68
	319,598.67		104.234376			750.17		0.00	0.00	
	NIG7									
	136,194.73	211,277.00	104.234378		20JUN03	14JUL03		CREDIT SUISSE FIRST	USD/FED	141,961.73
	NIG7					319.68		0.00	0.00	
---	ASSET TOTALS	707,066.00				1,069.85		0.00	0.00	475,093.41
	455,793.40									
31390MRA4	FNMA POOL	1,000,100.00	5.500	01JUN33	23APRO3	18JUN03	50	CITIGROUP	USD/FED	1,015,726.57
	1,000,100.00		101.562500			1,680.72		0.00	0.00	
	NIF7									



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	BASE	BASE		BASE NET COST
FIXED INCOME										
			**	US DOLLAR		**	(CONTINUED)			
31390NUL4	FNMA POOL	855,602.00	6.000	01AUG17	29MAY03	17JUN03		CREDIT SUISSE FIRST	USD/FED	661,368.72
	634,882.23		104.171875			1,693.02		0.00	0.00	
	NIG7									
31390PNL7	FNMA POOL	1,077,007.00	6.500	01AUG32	20JUN03			CREDIT SUISSE FIRST	USD/FED	709,108.30
	680,301.77		104.234375			1,596.82		0.00	0.00	
	NIG7									
	-680,301.77	1,077,007.00	104.234375		20JUN03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-709,108.30
	NIG7					-1,596.82		0.00	0.00	
---	ASSET TOTALS	0.00				0.00		0.00	0.00	0.00
	0.00									
31390RBF9	FNMA POOL	1,478,220.00	6.500	01AUG32	10JUN03	14JUL03		CITIGROUP GLOBAL MAR	USD/FED	842,149.03
	807,211.89		104.328125			1,894.71		0.00	0.00	
	NIG7									
31390REU3	FNMA POOL	577,583.00	6.500	01AUG32	20JUN03	14JUL03		CREDIT SUISSE FIRST	USD/FED	347,552.29
	333,433.47		104.234375			782.64		0.00	0.00	
	NIG7									
31390SVG3	FNMA POOL	594,373.00	6.500	01AUG32	10JUN03	14JUL03		CITIGROUP GLOBAL MAR	USD/FED	270,998.43
	259,755.87		104.328125			609.70		0.00	0.00	
	NIG7									
	259,755.44	594,372.00	104.328125		10JUN03	14JUL03		CITIGROUP GLOBAL MAR	USD/FED	270,997.98
	NIG7					609.70		0.00	0.00	
	259,754.12	594,369.00	104.328125		10JUN03	14JUL03		CITIGROUP GLOBAL MAR	USD/FED	270,996.60
	NIG7					609.70		0.00	0.00	



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ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
— ASSET TOTALS —									
779,265.43		1,783,114.00			1,829.10		0.00	0.00	812,993.01
31390VLA0	FNMA POOL 150,051.54 NIG7	211,388.00	5.500 103.828125	01SEP17 30MAY03	17JUN03 366.79		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	155,795.70
31390Y2Q0	FNMA POOL 567,340.99 NIG7	839,284.00	5.500 103.828125	01SEP17 30MAY03	17JUN03 1,386.83		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	589,059.51
31391BRX7	FNMA POOL 413,899.79 NIG7	562,253.00	5.500 103.828125	01SEP17 30MAY03	1,011.76		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	429,744.39
	-413,899.79 NIG7	562,253.00	103.828125	30MAY03	CANCEL -1,011.76		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	-429,744.39
— ASSET TOTALS —					0.00		0.00	0.00	0.00
31391BRY5	FNMA POOL 109,747.09 NIG7	150,074.00	5.500 103.828129	01SEP17 30MAY03	17JUN03 268.27		LEHMAN BROTHERS INC. 0.00	USD/FED 0.00	113,948.35
31391CEE1	FNMA POOL 334,954.39 NIG7	460,260.00	6.500 104.234374	01OCT32 20JUN03	14JUL03 786.21		CREDIT SUISSE FIRST 0.00	USD/FED 0.00	349,137.61
31391JPO7	FNMA 500,000.75 NIG7	668331 570,887.00	6.000 104.851563	01OCT17 24FEB03	18MAR03 1,416.67		BEAR STEARNS SECURIT 0.00	USD/FED 0.00	524,258.60
31391PNB8	FNMA POOL 451,421.94 NIG7	839,300.00	6.500 104.328126	01SEP32 10JUN03	14JUL03 1,059.59		CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	470,960.05

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ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET COST BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31391PNB8	FNMA POOL 451,622.56 NIG7	839,673.00	6.500 104.328125	01SEP32 10JUN03	14JUL03 1,060.06		CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	471,169.35
	451,625.25 NIG7	839,678.00	104.328126	10JUN03	14JUL03 1,060.06		CITIGROUP GLOBAL MAR 0.00	USD/FED 0.00	471,172.16
— ASSET TOTALS —					3,179.71		0.00	0.00	1,413,301.56
1,354,669.75		2,518,651.00							
31391SRM2	FNMA POOL 133,614.73 NIG7	246,409.00	6.500 104.359377	01JAN32 10JUN03	15JUL03 313.62	1	GOLDMAN SACHS + CO 0.00	USD/FED 0.00	139,439.50
31392CMS0	FEDERAL NATL MTG ASSM -420,098.08 NIF7	500,000.00	7.500 109.296874	25FEB42 27FEB03	CANCEL 0.00		ASSET TRANSFER 0.00	USD/FED 0.00	-459,154.07
	420,098.08 NIF7	500,000.00	109.296874	27FEB03	1,050.25		ASSET TRANSFER 0.00	USD/FED 0.00	459,154.07
	-420,098.08 NIF7	500,000.00	109.296874	27FEB03	CANCEL -1,050.25		ASSET TRANSFER 0.00	USD/FED 0.00	-459,154.07
	410,799.55 NIF7	500,000.00	109.296877	27FEB03	26MAR03 1,027.00	13	ASSET TRANSFER 0.00	USD/DTC 0.00	448,991.08
— ASSET TOTALS —					1,027.00		0.00	0.00	-10,162.99
-9,298.53									
31392GMB7	FEDERAL NATL MTG ASSM 222,608.93 NIF7	248,640.00	7.500 108.640625	25DEC42 31JUL03	556.52		COUNTRYWIDE SECURITY 0.00	USD/FED 0.00	241,843.73

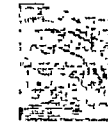
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31392GMB7	FEDERAL NATL MTG ASSN	248,640.00	7.500 25DEC42	31JUL03	CANCEL		COUNTRYWIDE SECURITI	USD/FED	-241,843.73
-222,608.93	NIF7		108.640625		-556.52		0.00	0.00	
222,608.93	NIF7	248,640.00	108.640625	31JUL03	556.52		COUNTRYWIDE SECURITI	USD/DTC	241,843.73
							0.00	0.00	
-222,608.93	NIF7	248,640.00	108.640625	31JUL03	CANCEL		COUNTRYWIDE SECURITI	USD/DTC	-241,843.73
					-556.52		0.00	0.00	
215,972.99	NIF7	248,640.00	108.640622	31JUL03	25AUG03	12	COUNTRYWIDE SECURITI	USD/DTC	234,634.40
					539.93		0.00	0.00	
— ASSET TOTALS —		248,640.00			539.93		0.00	0.00	234,634.40
215,972.99									
31393AQ34	FEDERAL NATL MTG ASSN GTD	1,000,000.00	7.500 25OCT42	18FEB03			COUNTRYWIDE SECURITI	USD/DTC	1,088,437.50
1,000,000.00	NIF7	1,000,000.00	108.843750		6,250.00		0.00	0.00	
-1,000,000.00	NIF7	1,000,000.00	108.843750	18FEB03	CANCEL		COUNTRYWIDE SECURITI	USD/DTC	-1,088,437.50
					-6,250.00		0.00	0.00	
1,000,000.00	NIF7	1,000,000.00	108.843750	18FEB03	31MAR03		COUNTRYWIDE SECURITI	USD/DTC	1,088,437.50
					6,250.00		0.00	0.00	
— ASSET TOTALS —		1,000,000.00			6,250.00		0.00	0.00	1,088,437.50
1,000,000.00									
31400KBPO	FNMA POOL	1,428,072.00	6.500 01JUN32	10JUN03	15JUL03	1	GOLDMAN SACHS	USD/FED	808,020.00
774,266.81	NIG7		104.359375		1,817.38		0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
				BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31400UAF1	FNMA POOL	423,709.00	5.500 01APR18	30MAY03			LEHMAN BROTHERS INC.	USD/FED	429,744.85
413,900.23	NIG7		103.828125		1,011.76		0.00	0.00	
-413,900.23	NIG7	423,709.00	103.828125	30MAY03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-429,744.85
					-1,011.76		0.00	0.00	
413,900.23	NIG7	423,709.00	103.828125	30MAY03	28AUG03	72	LEHMAN BROTHERS INC.	USD/FED	429,744.85
					1,011.76		0.00	0.00	
— ASSET TOTALS —		423,709.00			1,011.76		0.00	0.00	429,744.85
413,900.23									
31402JHQ3	FNMA POOL	680,302.00	6.500 01JUL28	20JUN03			CREDIT SUISSE FIRST	USD/FED	709,108.54
680,302.00	NIG7	680,302.00	104.234375		1,596.82		0.00	0.00	
-680,302.00	NIG7	680,302.00	104.234375	20JUN03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-709,108.54
					-1,596.82		0.00	0.00	
70,299.00	NIG7	70,299.00	104.234375	20JUN03			CREDIT SUISSE FIRST	USD/FED	73,275.72
					165.01		0.00	0.00	
-70,299.00	NIG7	70,299.00	104.234375	20JUN03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-73,275.72
					-165.01		0.00	0.00	
— ASSET TOTALS —		0.00			0.00		0.00	0.00	0.00
0.00									
31402KFN9	FNMA POOL	1,000,000.00	4.000 01JUL18	22MAY03	17JUL03		BONY COUNTRYWIDE SEC	USD/FED	1,001,250.00
1,000,000.00	NIG7	1,000,000.00	100.125000		1,777.78		0.00	0.00	

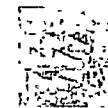
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
370442BT1	GENERAL MTRS CORP	8.375	15JUL33	26JUN03	03JUL03	MERRILL LYNCH PIERCE	USD/DTC	
50,000.00		98.623000			0.00	0.00	0.00	49,311.50
NIF7								
85,000.00		99.537000		26JUN03	03JUL03	BEAR STEARNS SECURIT	USD/DTC	84,606.45
NIF7					0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	133,917.95
135,000.00								
404119AH2	HCA INC	6.750	15JUL13	23JUL03	28JUL03	GOLDMAN SACHS + CO	USD/DTC	
40,000.00		99.689000			0.00	0.00	0.00	39,875.60
NIF7								
414737II9	BRAZIL (FEDERATIVE REPUBLIC)	1.000	15APR06	17JUN03	20JUN03	UBS AG	USD/EUR	
240,000.00		96.000000			935.00	0.00	0.00	230,400.00
NIG7								
192,000.00		95.375000		18JUN03	23JUN03	CITIGROUP GLOBAL MAR	USD/EUR	183,120.00
NIG7					782.00	0.00	0.00	
— ASSET TOTALS —					1,717.00	0.00	0.00	413,520.00
432,000.00								
415217II1	BRAZIL (FEDERATIVE REPUBLIC)	8.000	15APR14	18MAR03	21MAR03	CREDIT SUISSE FIRST	USD/EUR	
615,705.00		78.770000			21,344.44	0.00	0.00	484,990.83
NIG7								
307,852.50		77.706000		19MAR03	24MAR03	CREDIT SUISSE FIRST	USD/EUR	239,219.86
NIG7					10,877.46	0.00	0.00	



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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE		BASE NET COST
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
415217II1	BRAZIL (FEDERATIVE REPUBLIC)	8.000	15APR14	25MAR03	28MAR03	MORGAN STANLEY CO IN	USD/EUR	
307,852.50		78.437498			11,151.10	0.00	0.00	241,471.80
NIG7								
— ASSET TOTALS —					43,373.00	0.00	0.00	965,682.49
1,231,410.00								
452151LF8	ILLINOIS ST	5.100	01JUN33	06JUN03	12JUN03	BEAR STEARNS SECURIT	USD/DTC	
200,000.00		100.000000			0.00	0.00	0.00	200,000.00
NIG7								
400,000.00		96.089000		10JUL03	17JUL03	BEAR STEARNS SECURIT	USD/DTC	384,356.00
NIG7					1,870.00	0.00	0.00	
— ASSET TOTALS —					1,870.00	0.00	0.00	584,356.00
600,000.00								
460146BQ5	INTERNATIONAL PAPER CO	5.850	30OCT12	23APR03	01MAY03	EXCHANGE OFFER (NON	USD/DTC	
150,000.00		99.843000			4,241.25	0.00	0.00	149,764.50
NIF7								
487836AS7	KELLOGG CO	6.600	01APR11	15MAY03	20MAY03	M L PIERCE FENNER SM	USD/DTC	
80,000.00		116.764000			718.67	0.00	0.00	93,411.20
NIF7								
530718AC9	LIBERTY MEDIA CORP NEW	5.700	15MAY13	30APR03	07MAY03	LEHMAN BROTHERS INC	USD/DTC	
15,000.00		99.628000			0.00	0.00	0.00	14,944.20
NIF7								
589929MK1	MERRILL LYNCH MTG INVS INC	0.000	21NOV28	01MAY03		DEUTSCHE BANK SECURI	USD/DTC	
2,780,389.18		7.109375			1,160.25	0.00	0.00	197,668.29
NIF7	6,017,939.00							



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SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
						BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

589929MK1	MERRILL LYNCH MTG INVS INC	6,017,939.00	0.000	21NOV28	01MAY03	CANCEL	DEUTSCHE BANK SECURI	USD/DTC	-197,668.29
-2,780,389.18	NIF7		7.109375			-1,160.25	0.00	0.00	
2,756,020.18	NIF7	6,017,939.00	7.109375	01MAY03	06MAY03	786.89	DEUTSCHE BANK SECURI	USD/DTC	195,935.81
							0.00	0.00	
— ASSET TOTALS —						786.89	0.00	0.00	195,935.81
2,756,020.18		6,017,939.00							
589929TD0	MERRILL LYNCH MTG INVS INC	2,865,000.00	1.000	15DEC30	10JUL03		MERRILL LYNCH PIERCE	USD/DTC	99,914.77
2,502,757.45	NIF7		3.992187			1,086.78	0.00	0.00	
-2,502,757.45	NIF7	2,865,000.00	3.992187	10JUL03	CANCEL	-1,086.78	MERRILL LYNCH PIERCE	USD/DTC	-99,914.77
							0.00	0.00	
— ASSET TOTALS —						0.00	0.00	0.00	0.00
0.00									
589929TD0	MERRILL LYNCH MTG INVS INC	2,865,000.00	0.000	15DEC30	10JUL03	15JUL03	MERRILL LYNCH PIERCE	USD/DTC	99,627.90
2,495,571.60	NIF7		3.992187			927.70	0.00	0.00	
59018YQUB	MERRILL LYNCH + CO INC	100,000.00	3.700	21APR08	15APR03	21APR03	M L PIERCE FENNER SM	USD/DTC	99,896.00
100,000.00	NIF7		99.896000			0.00	0.00	0.00	
6041283G1	MINNESOTA ST	400,000.00	5.000	01AUG13	22JUL03		GOLDMAN SACHS + CO	USD/DTC	440,672.00
400,000.00	NIG7		110.168000			0.00	0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	TAX/FEE/OTH	LOCAL NET COST
						BASE COMMISSNS	BASE TAX/FEE/OTH		BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

6041283G1	MINNESOTA ST	400,000.00	5.000	01AUG13	22JUL03	CANCEL	GOLDMAN SACHS + CO	USD/DTC	-440,672.00
-400,000.00	NIG7		110.168000			0.00	0.00	0.00	
— ASSET TOTALS —						0.00	0.00	0.00	0.00
0.00									
6041285V6	MINNESOTA ST	400,000.00	5.000	01AUG13	22JUL03	01AUG03	GOLDMAN SACHS + CO	USD/DTC	440,672.00
400,000.00	NIG7		110.168000			0.00	0.00	0.00	
68003QBA3	OLD NATL BANCORP	115,000.00	3.500	02JUN08	28MAY03	02JUN03	CITIGROUP GLOBAL MAR	USD/DTC	114,629.70
115,000.00	NIF7		99.678000			0.00	0.00	0.00	
78442FAZ1	SLM CORP MEDIUM TERM NTS	50,000.00	5.625	01AUG33	14JUL03	21JUL03	MORGAN STANLEY CO IN	USD/DTC	49,512.50
50,000.00	NIF7		99.025000			0.00	0.00	0.00	
79548CDK9	SALOMON BROS COML MTG TR	1,349,774.43	1.357	18MAR36	26JUN03	01JUL03	DEUTSCHE MORGAN GREN	USD/DTC	100,125.85
1,349,774.43	NIF7	1,363,000.00	7.417969			0.00	0.00	0.00	
836205AG9	SOUTH AFRICA REP	250,000.00	7.375	25APR12	15MAY03	20MAY03	CREDIT SUISSE FIRST	USD/EUR	293,750.00
250,000.00	NIG7		117.500000			1,280.38	0.00	0.00	
852060AS1	SPRINT CAP CORP	80,000.00	8.375	15MAR12	07JUL03	10JUL03	BEAR STEARNS SECURIT	USD/DTC	94,930.40
80,000.00	NIF7		118.663000			2,140.28	0.00	0.00	
912795MM0	UNITED STATES TREAS BILLS	20,000.00	0.000	15MAY03	03MAR03	03MAR03	GOLDMAN SACHS + CO	USD/FED	19,952.55
20,000.00	NIG7		99.762750			0.00	0.00	0.00	

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
912795M0	UNITED STATES TREAS BILLS	0.000 15MAY03	05MAR03	05MAR03	CITIGROUP GLOBAL MAR	USD/FED	19,954.64
20,000.00 NIG7		99.773200		0.00	0.00	0.00	
			06MAR03	06MAR03	CITIGROUP GLOBAL MAR	USD/FED	19,955.67
20,000.00 NIG7		99.778350		0.00	0.00	0.00	
			11MAR03	11MAR03	GOLDMAN SACHS + CO	USD/FED	9,980.93
10,000.00 NIG7		99.809300		0.00	0.00	0.00	
— ASSET TOTALS —				0.00	0.00	0.00	69,843.79
70,000.00							
912803AK9	UNITED STATES TRES BD STRP PRN	0.000 15NOV16	11MAR03	12MAR03	BEAR STEARNS SECURIT	USD/FED	807,720.00
1,500,000.00 NIG7		53.848000		0.00	0.00	0.00	
912810DS4	UNITED STATES TREAS BDS	10.625 15AUG15	11JUL03	16JUL03	GOLDMAN SACHS + CO	USD/FED	2,052,115.34
1,250,000.00 NIG7		164.169227		55,399.69	0.00	0.00	
			18AUG03	OPEN	UBS WARBURG LLC	USD/FED	685,714.87
450,000.00 NIG7		152.381083		4,157.61	0.00	0.00	
— ASSET TOTALS —				59,557.30	0.00	0.00	2,737,830.21
1,700,000.00							
912810DM5	UNITED STATES TREAS BDS	7.250 15MAY16	21MAY03	22MAY03	BEAR STEARNS SECURIT	USD/FED	1,217,355.47
900,000.00 NIG7		135.261719		1,241.17	0.00	0.00	
912810DX3	UNITED STATES TREAS BDS	7.500 15NOV16	08APRO3	09APRO3	MORGAN STANLEY CO IN	USD/FED	780,843.75
600,000.00 NIG7		130.140625		18,024.86	0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
912810DX3	UNITED STATES TREAS BDS	7.500 15NOV16	20JUN03	23JUN03	ABN AMRO BOND TRADIN	USD/FED	343,349.61
250,000.00 NIG7		137.339844		1,987.09	0.00	0.00	
			11JUL03	17JUL03	GOLDMAN SACHS + CO	USD/FED	2,149,698.96
1,600,000.00 NIG7		134.356185		20,543.48	0.00	0.00	
			16JUL03	18AUG03	UBS WARBURG LLC	USD/FED	2,081,904.18
1,600,000.00 NIG7		130.119011		30,978.26	0.00	0.00	
			30JUL03		UBS WARBURG LLC	USD/FED	1,259,893.80
1,000,000.00 NIG7		125.989380		15,489.13	0.00	0.00	
			30JUL03	CANCEL	UBS WARBURG LLC	USD/FED	-1,259,893.80
-1,000,000.00 NIG7		125.989380		-15,489.13	0.00	0.00	
			30JUL03	30JUL03	UBS WARBURG LLC	USD/FED	1,263,125.00
1,000,000.00 NIG7		126.312500		15,489.13	0.00	0.00	
			07AUG03	08AUG03	BONY BARCLAYS DEZOET	USD/FED	1,134,927.00
900,000.00 NIG7		126.103000		15,591.03	0.00	0.00	
			15AUG03	OPEN	LEHMAN BROTHERS INC.	USD/FED	739,097.20
600,000.00 NIG7		123.182867		15,285.33	0.00	0.00	
			18AUG03	OPEN	UBS WARBURG LLC	USD/FED	1,111,169.76
900,000.00 NIG7		123.463307		22,927.99	0.00	0.00	

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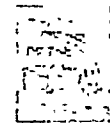
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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
SSELL/BTC			BASE INTEREST	BASE COMMISSNS	BASE		

FIXED INCOME

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —							
7,450,000.00			140,827.17		0.00	0.00	9,604,115.46
912810FE3	UNITED STATES TREAS BDS	5.500	15AUG28	15JUL03	16JUL03	ABN AMRO BOND TRADIM	USD/FED
250,000.00		107.613281			5,735.50	0.00	269,033.20
				18AUG03	OPEN	UBS WARBURG LLC	USD/FED
50,000.00		99.780082			254.08	0.00	49,890.04
NIG7							
— ASSET TOTALS —							
300,000.00			5,989.58		0.00	0.00	318,923.24
912810FH6	UNITED STATES TREAS BDS	3.875	15APR29	30APR03	01MAY03	DEUTSCHE BANK	USD/FED
111,379.00		120.812496			188.67	0.00	134,559.75
NIF7				06JUN03	09JUN03	MORGAN STANLEY CO IN	USD/FED
89,586.40		130.199218			521.67	0.00	116,640.79
NIF7							
— ASSET TOTALS —							
200,965.40			710.34		0.00	0.00	251,200.54
912810FP8	UNITED STATES TREAS BDS	5.375	15FEB31	11MAR03	12MAR03	DEUTSCHE BANK	USD/FED
60,000.00		111.296883			222.72	0.00	66,778.13
NIF7							



STATE STREET

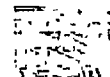
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
SSELL/BTC			BASE INTEREST	BASE COMMISSNS	BASE		

FIXED INCOME

** US DOLLAR ** (CONTINUED)

912810FP8		UNITED STATES TREAS BDS	5.375	15FEB31	26JUN03	27JUN03	MORGAN STANLEY CO IN	USD/FED
50,000.00			113.640625			979.97	0.00	56,820.31
NIF7					30JUL03	31JUL03	J P MORGAN SECURITIE	USD/FED
75,000.00		101.656253				1,848.58	0.00	76,242.19
NIF7				01AUG03	04AUG03	2,019.34	0.00	79,803.13
80,000.00		99.753912					0.00	79,803.13
NIF7								
— ASSET TOTALS —								
265,000.00			5,070.61		0.00	0.00	279,643.76	
9128273T7	UNITED STATES TREAS NTS	3.625	15JAN08	21APR03	22APR03	CREDIT SUISSE FIRST	USD/FED	
282,690.00		110.410156			2,745.88	0.00	312,118.47	
NIF7				18AUG03	OPEN	10	UBS WARBURG LLC	USD/FED
1,420,850.00		109.957325			5,318.53	0.00	1,562,328.65	
NIF7							0.00	1,562,328.65
— ASSET TOTALS —								
1,703,540.00			8,064.41		0.00	0.00	1,874,447.12	
9128274V1	UNITED STATES TREAS NTS	4.750	15NOV08	22JUL03		GOLDMAN SACHS + CO	USD/FED	
2,300,000.00		107.621094			20,484.38	0.00	2,475,285.16	
NIF7				22JUL03	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-2,300,000.00		107.621094			-20,484.38	0.00	-2,475,285.16	
NIF7								



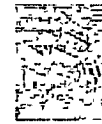
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128274V1	UNITED STATES TREAS NTS	4.750	15NOV08	22JUL03	23JUL03	GOLDMAN SACHS + CO	USD/FED	2,474,835.94
2,300,000.00	NIG7	107.601563			20,484.38	0.00	0.00	
				23JUL03	22AUG03	LEHMAN BROTHERS INC.	USD/FED	2,480,744.28
2,300,000.00	NIG7	107.858447			29,390.62	0.00	0.00	
				21AUG03	OPEN	MERRILL LYNCH PIERCE	USD/FED	2,424,424.71
2,300,000.00	NIG7	105.409770			38,593.75	0.00	0.00	
				25AUG03	25AUG03	LEHMAN BROTHERS INC.	USD/FED	2,110,625.00
2,000,000.00	NIG7	105.531250			26,331.53	0.00	0.00	
				27AUG03	28AUG03	CREDIT SUISSE FIRST	USD/FED	315,937.50
300,000.00	NIG7	105.312500			4,065.90	0.00	0.00	
— ASSET TOTALS —								
9,200,000.00					118,866.18	0.00	0.00	9,806,567.43
9128275G3	UNITED STATES TREAS NTS	5.500	15MAY09	26MAR03	27MAR03	LEHMAN BROTHERS INC.	USD/FED	2,018,250.00
1,800,000.00	NIG7	112.125000			36,099.45	0.00	0.00	
				07APR03		LEHMAN BROTHERS INC.	USD/FED	2,013,187.50
1,800,000.00	NIG7	111.843750			39,381.22	0.00	0.00	
				07APR03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	-2,013,187.50
-1,800,000.00	NIG7	111.843750			-39,381.22	0.00	0.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128275G3	UNITED STATES TREAS NTS	5.500	15MAY09	07APR03	08APR03	LEHMAN BROTHERS INC.	USD/FED	2,013,187.50
1,800,000.00	NIG7	111.843750			39,381.22	0.00	0.00	
				21APR03	23APR03	LEHMAN BROTHERS INC.	USD/FED	2,014,312.50
1,800,000.00	NIG7	111.906250			43,483.43	0.00	0.00	
				15MAY03	20MAY03	LEHMAN BROTHERS INC.	USD/FED	2,073,375.00
1,800,000.00	NIG7	115.187500			1,345.11	0.00	0.00	
				24JUN03	26JUN03	LEHMAN BROTHERS INC.	USD/FED	2,097,000.00
1,800,000.00	NIG7	116.500000			11,298.91	0.00	0.00	
				09JUL03	10JUL03	LEHMAN BROTHERS INC.	USD/FED	2,055,375.00
1,800,000.00	NIG7	114.187500			15,065.22	0.00	0.00	
				24JUL03	25JUL03	LEHMAN BROTHERS INC.	USD/FED	2,009,250.00
1,800,000.00	NIG7	111.625000			19,100.54	0.00	0.00	
				07AUG03	08AUG03	LEHMAN BROTHERS INC.	USD/FED	1,991,250.00
1,800,000.00	NIG7	110.625000			22,866.85	0.00	0.00	
				20AUG03	22AUG03	LEHMAN BROTHERS INC.	USD/FED	1,984,500.00
1,800,000.00	NIG7	110.250000			26,633.15	0.00	0.00	
— ASSET TOTALS —								
16,200,000.00					215,273.88	0.00	0.00	18,256,500.00
9128275Z1	UNITED STATES TREAS NTS	6.500	15FEB10	12MAR03	13MAR03	MORGAN STANLEY CO IN	USD/FED	1,210,390.63
1,000,000.00	NIG7	121.039063			4,668.51	0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE		

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128275Z1	UNITED STATES TREAS NTS	6.500	15FEB10	22APR03	23APR03	ABN AMRO BOND TRADIN	USD/FED	1,181,992.19
1,000,000.00	NIG7	118.199219			12,030.39	0.00	0.00	
1,500,000.00	NIG7	117.984375		23APR03	24APR03	CREDIT SUISSE FIRST	USD/FED	1,769,765.62
					18,314.92	0.00	0.00	
1,000,000.00	NIG7	119.087600		30APR03	02MAY03	CREDIT SUISSE FIRST	USD/FED	1,190,876.00
					13,646.41	0.00	0.00	
200,000.00	NIG7	118.558595		02MAY03	05MAY03	ABN AMRO BOND TRADIN	USD/FED	237,117.19
					2,837.02	0.00	0.00	
— ASSET TOTALS —					51,497.25	0.00	0.00	5,590,141.63
4,700,000.00								
9128276R8	UNITED STATES TREAS NTS	3.500	15JAN11	11JUL03	25JUL03	UBS WARBURG LLC	USD/FED	2,265,613.78
2,003,949.00	NIG7	113.057457			1,905.93	0.00	0.00	
738,374.00	NIG7	111.406250		23JUL03	23JUL03	MERRILL LYNCH PIERCE	USD/FED	822,594.78
					561.81	0.00	0.00	
— ASSET TOTALS —					2,467.74	0.00	0.00	3,088,208.56
2,742,323.00								
9128277F3	UNITED STATES TREAS NTS	3.500	15NOV06	25MAR03	26MAR03	CREDIT SUISSE FIRST	USD/FED	9,309,375.00
9,000,000.00	NIG7	103.437500			113,991.71	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	BASE	BASE TAX/FEE/OTH	BASE NET COST
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE		

FIXED INCOME

** US DOLLAR ** (CONTINUED)

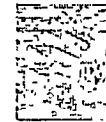
9128277F3	UNITED STATES TREAS NTS	3.500	15NOV06	17APR03	22APR03	MERRILL LYNCH PIERCE	USD/FED	9,331,875.00
9,000,000.00	NIG7	103.687500			137,486.19	0.00	0.00	
9,000,000.00	NIG7	105.093750		14MAY03	19MAY03	LEHMAN BROTHERS INC.	USD/FED	9,458,437.50
					3,423.91	0.00	0.00	
9,000,000.00	NIG7	106.000000		23JUN03	25JUN03	CREDIT SUISSE FIRST	USD/FED	9,540,000.00
					35,095.11	0.00	0.00	
9,000,000.00	NIG7	104.156250		23JUL03	24JUL03	LEHMAN BROTHERS INC.	USD/FED	9,374,062.50
					59,918.48	0.00	0.00	
9,000,000.00	NIG7	102.562500		26AUG03	27AUG03	MERRILL LYNCH PIERCE	USD/FED	9,230,625.00
					89,021.74	0.00	0.00	
— ASSET TOTALS —					438,937.14	0.00	0.00	56,244,375.00
54,000,000.00								
9128277L0	UNITED STATES TREAS NTS	4.875	15FEB12	10MAR03	12MAR03	CREDIT SUISSE FIRST	USD/FED	1,106,562.50
1,000,000.00	NIG7	110.656250			3,366.71	0.00	0.00	
1,000,000.00	NIG7	107.531250		08APR03	10APR03	CREDIT SUISSE FIRST	USD/FED	1,075,312.50
					7,272.10	0.00	0.00	
1,000,000.00	NIG7	109.531250		07MAY03	09MAY03	LEHMAN BROTHERS INC.	USD/FED	1,095,312.50
					11,177.49	0.00	0.00	

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128277L0	UNITED STATES TREAS NTS	4.875 15FEB12	04JUN03	06JUN03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	112.937500		14,948.20	0.00	0.00	1,129,375.00
			14JUL03	16JUL03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	110.343750		20,334.94	0.00	0.00	1,103,437.50
			20AUG03	21AUG03	MERRILL LYNCH PIERCE	USD/FED	
1,000,000.00	NIG7	104.250000		794.84	0.00	0.00	1,042,500.00
			25AUG03	27AUG03	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	NIG7	103.395700		1,589.67	0.00	0.00	1,033,957.00
			26AUG03	OPEN	MERRILL LYNCH PIERCE	USD/FED	
1,000,000.00	NIG7	103.441861		4,636.55	0.00	0.00	1,034,418.61
— ASSET TOTALS —				64,120.50	0.00	0.00	8,620,875.61
912828AC4	UNITED STATES TREAS NTS	4.375 15MAY07	17MAR03	18MAR03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	107.250000		14,865.33	0.00	0.00	1,072,500.00
			11APR03	14APR03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	106.812500		18,128.45	0.00	0.00	1,068,125.00
			12MAY03	13MAY03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	108.187500		21,633.29	0.00	0.00	1,081,875.00



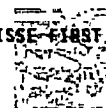
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

912828AC4	UNITED STATES TREAS NTS	4.375 15MAY07	18JUN03		LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	109.250000		4,161.01	0.00	0.00	1,092,500.00
			18JUN03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	
-1,000,000.00	NIG7	109.250000		-4,161.01	0.00	0.00	-1,092,500.00
			18JUN03	19JUN03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	109.250000		4,161.01	0.00	0.00	1,092,500.00
			17JUL03	18JUL03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	107.281250		7,608.70	0.00	0.00	1,072,812.50
			21AUG03	22AUG03	LEHMAN BROTHERS INC.	USD/FED	
1,000,000.00	NIG7	105.156250		11,769.70	0.00	0.00	1,051,562.50
— ASSET TOTALS —				78,166.48	0.00	0.00	6,439,375.00
912828AT7	UNITED STATES TREAS NTS	3.000 15FEB08	15APR03	16APR03	CREDIT SUISSE FIRST	USD/FED	
250,000.00	NIG7	100.375000		1,243.09	0.00	0.00	250,937.50
			18AUG03	22AUG03	MERRILL LYNCH PIERCE	USD/FED	
250,000.00	NIG7	99.256365		142.66	0.00	0.00	248,140.91
— ASSET TOTALS —				1,385.75	0.00	0.00	499,078.41
912828AZ3	UNITED STATES TREAS NTS	2.625 15MAY08	20MAY03	21MAY03	CREDIT SUISSE FIRST	USD/FED	
167,000.00	NIF7	101.406251		71.47	0.00	0.00	169,348.44



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

912828AZ3	UNITED STATES TREAS NTS	2.625	15MAY08	20MAY03	21MAY03	LEHMAN BROTHERS INC	USD/FED	
167,000.00	NIF7	101.421875			71.47	0.00	0.00	169,374.53
160,000.00	NIF7	97.605469	04AUG03	05AUG03	935.87	MORGAN STANLEY CO IN	USD/FED	156,168.75
160,000.00	NIF7	97.605469	04AUG03		935.87	MORGAN STANLEY CO IN	USD/FED	156,168.75
-160,000.00	NIF7	97.605469	04AUG03	CANCEL	-935.87	MORGAN STANLEY CO IN	USD/FED	-156,168.75
— ASSET TOTALS —				1,078.81		0.00	0.00	494,891.72
912828BA7	UNITED STATES TREAS NTS	3.625	15MAY13	05AUG03	05AUG03	CREDIT SUISSE FIRST	USD/FED	
5,000,000.00	NIG7	94.250000			40,387.23	0.00	0.00	4,712,500.00
3,300,000.00	NIG7	94.437500	06AUG03	OPEN	26,980.64	26 CREDIT SUISSE FIRST	USD/FED	3,116,437.50
4,000,000.00	NIG7	95.890625	08AUG03		35,461.96	BEAR STEARNS SECURIT	USD/FED	3,835,625.00
-4,000,000.00	NIG7	95.890625	08AUG03	CANCEL	-35,461.96	BEAR STEARNS SECURIT	USD/FED	-3,835,625.00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST

FIXED INCOME

** US DOLLAR ** (CONTINUED)

912828BA7	UNITED STATES TREAS NTS	3.625	15MAY13	08AUG03	13AUG03	BEAR STEARNS SECURIT	USD/FED	
4,000,000.00	NIG7	95.928700			35,461.96	0.00	0.00	3,837,148.00
4,300,000.00	NIG7	94.718750	12AUG03	13AUG03	38,121.60	CREDIT SUISSE FIRST	USD/FED	4,072,906.25
— ASSET TOTALS —				140,951.43		0.00	0.00	15,738,991.75
912828BG4	UNITED STATES TREAS NTS	3.250	15AUG08	08AUG03	15AUG03	MERRILL LYNCH PIERCE	USD/FED	
130,000.00	NIF7	100.523438			0.00	0.00	0.00	130,680.47
130,000.00	NIF7	99.593754	20AUG03	21AUG03	68.89	DEUTSCHE BANK	USD/FED	129,471.88
530,000.00	NIF7	99.136718	29AUG03	OPEN	842.53	GOLDMAN SACHS + CO	USD/FED	525,424.61
— ASSET TOTALS —				911.42		0.00	0.00	785,576.96
912828BH2	UNITED STATES TREAS NTS	4.250	15AUG13	26AUG03	27AUG03	MERRILL LYNCH PIERCE	USD/FED	
900,000.00	NIG7	98.062500			1,247.28	0.00	0.00	882,562.50
912833KK5	UNITED STATES TRES SC STRP INT	0.000	15NOV16	09APR03	10APR03	CITIGROUP GLOBAL MAR	USD/FED	
200,000.00	NIG7	51.435000			0.00	0.00	0.00	102,870.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE
	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET COST
FIXED INCOME							
** US DOLLAR ** (CONTINUED)							
912833K5	UNITED STATES TRES SC STRP INT	0.000	15NOV16	09APR03	10APR03	UBS HARBURG LLC	USD/FED
100,000.00	NIG7	51.627000			0.00	0.00	51,627.00
200,000.00	NIG7	50.971000		11APR03	14APR03	MERRILL LYNCH PIERCE	USD/FED
					0.00	0.00	101,942.00
500,000.00	NIG7	48.942528		18AUG03	OPEN	UBS HARBURG LLC	USD/FED
					0.00	0.00	244,712.64
— ASSET TOTALS —					0.00	0.00	501,151.64
1,000,000.00							
912833K22	UNITED STATES TRES SC STRP INT	0.000	15MAY20	22MAY03	23MAY03	HSBC SECURITIES INC	USD/FED
4,500,000.00	NIG7	46.394000			0.00	0.00	2,087,730.00
4,500,000.00	NIG7	43.804915		11JUL03	18JUL03	UBS HARBURG LLC	USD/FED
					0.00	0.00	1,971,221.18
4,500,000.00	NIG7	41.837156		17JUL03	19AUG03	UBS HARBURG LLC	USD/FED
					0.00	0.00	1,882,672.02
4,500,000.00	NIG7	38.332555		18AUG03	OPEN	UBS HARBURG LLC	USD/FED
					0.00	0.00	1,724,964.98
— ASSET TOTALS —					0.00	0.00	7,666,588.18
18,000,000.00							
912833PA2	UNITED STATE TREAS SEC STRIPPE	6.750	15AUG26	22MAY03	23MAY03	MERRILL LYNCH PIERCE	USD/FED
2,300,000.00	NIG7	33.350000			0.00	0.00	767,050.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET COST
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE
	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET COST
FIXED INCOME							
** US DOLLAR ** (CONTINUED)							
912833PA2	UNITED STATE TREAS SEC STRIPPE	6.750	15AUG26	18AUG03	OPEN	UBS HARBURG LLC	USD/FED
2,300,000.00	NIG7	26.172743			0.00	0.00	601,973.09
2,300,000.00	NIG7	26.172743		18AUG03	0.00	0.00	601,973.09
-2,300,000.00	NIG7	26.172743		18AUG03	CANCEL	UBS HARBURG LLC	USD/FED
					0.00	0.00	-601,973.09
— ASSET TOTALS —					0.00	0.00	1,369,023.09
4,600,000.00							



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME - SHORT

		**	US DOLLAR	**				
9128275G3	UNITED STATES TREAS NTS							
1,800,000.00		111.843750	07APRO3	39,381.22	LEHMAN BROTHERS INC.	USD/FED		2,013,187.50
NIG7	Y				0.00	0.00		
-1,800,000.00		111.843750	07APRO3	CANCEL	LEHMAN BROTHERS INC.	USD/FED		-2,013,187.50
NIG7	Y			-39,381.22	0.00	0.00		
-- ASSET TOTALS --				0.00	0.00	0.00		0.00
	0.00							



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
TICKER	FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE

OPTIONS BOUGHTBACK

		**	US DOLLAR	**				
94599G989	U S TREAS NOTES 10YR FUTURES							
53.00		0.777190	09MAY03	12MAY03	CITIGROUP GLOBAL MAR	USD/NYF		41,191.07
53000				0.00	0.00	0.00		
TY M8	NIG7							



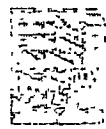
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
TICKER FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

OPTIONS ASSIGNED

** US DOLLAR **

94599G989	U S TREAS NOTES 10YR FUTURES	MAY03	116 CALL	23MAY03	23MAY03	CITIGROUP GLOBAL MAR	USD/NYF	0.00
TY M8 NIG7	8.00 8000		0.000000		0.00			



STATE STREET

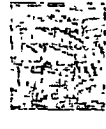
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET COST	LOCAL NET COST
TICKER FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST	BASE NET COST

OPTIONS EXPIRED-WRTS

** US DOLLAR **

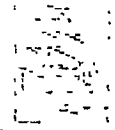
94599G989	U S TREAS NOTES 10YR FUTURES	MAY03	116 CALL	23MAY03	23MAY03	OPTION EXPIRED	USD/	0.00
TY M8 NIG7	35.00 35000		0.000000		0.00			
99X091021	U S TREAS NOTES 5YR FUTURES	AUG03	117 CALL	22AUG03	22AUG03	OPTION EXPIRED	USD/	0.00
FV NIG7	84.00 84000		0.000000		0.00			
99X102745	U S TREAS NOTES 10YR FUTURES	AUG03	114 CALL	22AUG03	22AUG03	OPTION EXPIRED	USD/	0.00
TYU3 NIG7	14.00 14000		0.000000		0.00			



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

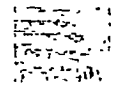
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
** AUSTRALIAN DOLLAR **								
99X071825	SHARE PRICE INDEX 200 FUTUR							
AP	JUN03	J P MORGAN SECURI	1.675463	25MAR03	25MAR03			
NIG9	122	SFE		9.000		2,841.000000	0.00	639,225.00
				225.000		1,695.650695	0.00	381,521.41
NIG9	131	J P MORGAN SECURI	1.653576	31MAR03	31MAR03			
		SFE		16.000		2,895.000000	0.00	1,158,000.00
				400.000		1,750.751099	0.00	700,300.44
NIG9	173	J P MORGAN SECURI	1.615117	28APR03				
		SFE		25.000		3,984.000000	0.00	2,490,000.00
				625.000		2,466.694363	0.00	1,541,683.98
NIG9	173	J P MORGAN SECURI	1.615117	28APR03	CANCEL			
		SFE		-25.000		3,984.000000	0.00	-2,490,000.00
				-625.000		2,466.694363	0.00	-1,541,683.98
NIG9	180	J P MORGAN SECURI	1.615117	28APR03				
		SFE		25.000		3,984.000000	0.00	2,490,000.00
				625.000		2,466.694363	0.00	1,541,683.98
NIG9	180	J P MORGAN SECURI	1.615117	28APR03	CANCEL			
		SFE		-25.000		3,984.000000	0.00	-2,490,000.00
				-625.000		2,466.694363	0.00	-1,541,683.98
NIG9	186	J P MORGAN SECURI	1.615117	28APR03	28APR03			
		SFE		25.000		2,984.000000	0.00	1,865,000.00
				625.000		1,847.544172	0.00	1,154,715.11



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
** AUSTRALIAN DOLLAR **								
(CONTINUED)								
99X071825	SHARE PRICE INDEX 200 FUTUR							
AP	JUN03	J P MORGAN SECURI	1.550748	09MAY03	09MAY03			
NIG9	218	SFE		8.000		2,938.000000	0.00	587,600.00
				200.000		1,894.569588	0.00	378,913.92
NIG9	244	J P MORGAN SECURI	1.541663	28MAY03				
		SFE		17.000		3,008.000000	0.00	1,278,400.00
				425.000		1,951.139776	0.00	829,234.40
NIG9	247	J P MORGAN SECURI	1.541663	28MAY03	28MAY03			
		SFE		17.000		3,005.000000	0.00	1,277,125.00
				425.000		1,949.193825	0.00	828,407.38
NIG9	244	J P MORGAN SECURI	1.541663	28MAY03	CANCEL			
		SFE		-17.000		3,008.000000	0.00	-1,278,400.00
				-425.000		1,951.139776	0.00	-829,234.40
— ASSET TOTALS —				75.000			0.00	5,526,950.00
				1,875.000			0.00	3,443,858.26
99X075644	SHARE PRICE INDEX 200 FUTUR							
AP	SEP03	J P MORGAN SECURI	1.498240	16JUN03	16JUN03			
NIG9	313	SFE		9.000		3,090.000000	0.00	695,250.00
				225.000		2,062.419906	0.00	464,044.48
NIG9	331	J P MORGAN SECURI	1.489314	30JUN03				
		SFE		2.000		3,032.000000	125.00	151,725.00
				50.000		2,035.836634	83.93	101,875.76

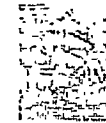


STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	AUSTRALIAN DOLLAR		**	(CONTINUED)	
99X075644	SHARE PRICE INDEX 200 FUTUR							
AP NIG9	SEP03 331	J P MORGAN SECURI SFE	1.489314	30JUN03 -2.000 -50.000	CANCEL 3,032.000000 2,035.836634		-125.00 -83.93	-151,725.00 -101,875.76
NIG9	332	J P MORGAN SECURI SFE	1.489314	30JUN03 2.000 50.000	30JUN03 3,032.000000 2,035.836634		0.00 0.00	151,600.00 101,791.83
NIG9	333	J P MORGAN SECURI SFE	1.489314	30JUN03 23.000 575.000	30JUN03 3,033.000000 2,036.508084		0.00 0.00	1,743,975.00 1,170,992.15
— ASSET TOTALS —				34.000 850.000			0.00 0.00	2,590,825.00 1,736,828.46

			**	CANADIAN DOLLAR		**		
13599Z920	CANADA GOVT BONDS 10YR FUTU							
CGB NIG9	SEP03 255	J P MORGAN SECURI MON	1.376500	29MAY03 17.000 1,700,000.000	110.560000 80.319651		0.00 0.00	1,879,520.00 1,365,434.07
NIG9	255	J P MORGAN SECURI MON	1.376500	29MAY03 -17.000 -1,700,000.000	CANCEL 110.560000 80.319651		0.00 0.00	-1,879,520.00 -1,365,434.07



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	CANADIAN DOLLAR		**	(CONTINUED)	
13599Z920	CANADA GOVT BONDS 10YR FUTU							
CGB NIG9	SEP03 256	J P MORGAN SECURI MON	1.376500	29MAY03 17.000 1,700,000.000	29MAY03 110.560000 80.319651		0.00 0.00	1,879,520.00 1,365,434.07
— ASSET TOTALS —				17.000 1,700,000.000			0.00 0.00	1,879,520.00 1,365,434.07
80399R986	S + P / CANADA 60 INDEX FTR							
SXF NIG9	JUN03 098	J P MORGAN SECURI MON	1.478800	18MAR03 7.000 1,400.000	18MAR03 366.100000 247.565594		0.00 0.00	512,540.00 346,591.83
NIG9	114	J P MORGAN SECURI MON	1.480100	24MAR03 7.000 1,400.000	24MAR03 364.700000 246.402270		0.00 0.00	510,580.00 344,963.18
NIG9	130	J P MORGAN SECURI MON	1.468000	28MAR03 15.000 3,000.000	365.855000 249.220027		0.00 0.00	1,097,565.00 747,660.08
NIG9	130	J P MORGAN SECURI MON	1.468000	28MAR03 -15.000 -3,000.000	CANCEL 365.855000 249.220027		0.00 0.00	-1,097,565.00 -747,660.08
NIG9	147	J P MORGAN SECURI MON	1.468000	28MAR03 15.000 3,000.000	28MAR03 362.855000 247.176431		0.00 0.00	1,088,565.00 741,529.29



STATE STREET

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
<u>FUTURE BUY TO OPEN</u>								
			**	CANADIAN DOLLAR		**	(CONTINUED)	
80399R986	S + P / CANADA 60 INDEX FTR			1.469600 31MAR03				
SXF NIG9	JUN03 129	J P MORGAN SECURI MON		15,000 3,000.000		365.855000 248.948694	0.00 0.00	1,097,565.00 746,846.08
NIG9	129	J P MORGAN SECURI MON		1.469600 31MAR03 -15,000 -3,000.000	CANCEL	365.855000 248.948694	0.00 0.00	-1,097,565.00 -746,846.08
NIG9	181	J P MORGAN SECURI MON		1.450000 28APR03 7,000 1,400.000	28APR03	373.813000 257.802069	0.00 0.00	523,338.20 360,922.90
NIG9	246	J P MORGAN SECURI MON		1.386650 28MAY03 7,000 1,400.000	28MAY03	388.136000 279.909134	0.00 0.00	543,390.40 391,872.79
— ASSET TOTALS —				43,000 8,600.000			0.00 0.00	3,178,413.60 2,185,879.99

GERMANY			**	EURO CURRENCY		**		
99X043600	GERMANY FED REP BDS 10YR FT			0.853971 04JUN03 10,000 1,000,000.000	04JUN03	117.850000 138.002344	0.00 0.00	1,178,500.00 1,380,023.44
NIG9	SEPO3 298	J P MORGAN SECURI OTC						
99X065447	DAX INDEX FUTURES			0.973757 17DEC02 16,000 400.000	17DEC02	3,198.000000 3,284.186917	0.00 0.00	1,279,200.00 1,313,674.77
DAX NIG9	MAR03 063	J P MORGAN SECURI EUR						

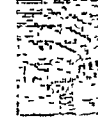
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
<u>FUTURE BUY TO OPEN</u>								
			**	EURO CURRENCY		**	(CONTINUED)	
99X070876	DAX INDEX FUTURES			0.932401 14MAR03 16,000 400.000	14MAR03	2,233.000000 2,394.892326	0.00 0.00	893,200.00 957,956.93
DAX NIG9	JUN03 091	J P MORGAN SECURI DTB						
99X071742	GERMANY FED REP BONDS 10YR			0.872943 08MAY03 15,000 1,500,000.000		115.870000 132.734898	0.00 0.00	1,738,050.00 1,991,023.47
GBL NIG7	JUN03 743	GOLDMAN SACHS + C DTB						
NIG7	743	GOLDMAN SACHS + C DTB		0.872943 08MAY03 -15,000 -1,500,000.000	CANCEL	115.870000 132.734898	0.00 0.00	-1,738,050.00 -1,991,023.47
NIG7	742	GOLDMAN SACHS + C DTB		0.872943 08MAY03 5,000 500,000.000		115.830000 132.689076	0.00 0.00	579,150.00 663,445.38
NIG7	744	GOLDMAN SACHS + C DTB		0.880708 08MAY03 15,000 1,500,000.000	08MAY03	115.870000 131.564592	0.00 0.00	1,738,050.00 1,973,468.87
NIG7	742	GOLDMAN SACHS + C DTB		0.872943 08MAY03 -5,000 -500,000.000	CANCEL	115.830000 132.689076	0.00 0.00	-579,150.00 -663,445.38
NIG7	745	GOLDMAN SACHS + C DTB		0.880708 08MAY03 5,000 500,000.000	08MAY03	115.830000 131.519174	0.00 0.00	579,150.00 657,595.87
— ASSET TOTALS —				20,000 2,000,000.000			0.00 0.00	2,317,200.00 2,631,064.74

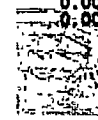
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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	EURO CURRENCY		**	(CONTINUED)	
99X084752	GERMANY FED REP BONDS 10YR							
FGBL NIG7	SEP03 142	GOLDMAN SACHS + C DTB	0.844096	05JUN03 20.000 2,000,000.000	05JUN03	118.356107 140.216405	0.00 0.00	2,367,122.14 2,804,328.11
FRANCE								
99X070850	CAC 40 10 EURO INDEX FUTURE							
FCE NIG9	JUN03 125	J P MORGAN SECURI PAR	0.933925	27MAR03 39.000 390.000	27MAR03	2,677.500000 2,866.932570	0.00 0.00	1,044,225.00 1,118,103.70
NIG9	215	J P MORGAN SECURI PAR	0.872943	08MAY03 2.000 20.000	08MAY03	2,903.500000 3,326.104912	0.00 0.00	58,070.00 66,522.10
NIG9	216	J P MORGAN SECURI PAR	0.872943	08MAY03 33.000 330.000	08MAY03	2,904.000000 3,326.677687	0.00 0.00	958,320.00 1,097,803.64
NIG9	229	J P MORGAN SECURI PAR	0.855725	19MAY03 36.000 360.000	19MAY03	2,840.000000 3,318.823220	0.00 0.00	1,022,400.00 1,194,776.36
— ASSET TOTALS —				110.000 1,100.000			0.00 0.00	3,083,015.00 3,477,205.80



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	EURO CURRENCY		**		
99X057410	EURIBOR FUTURES							
IE NIG7	DEC04 128	GOLDMAN SACHS + C LIF	0.856971	04JUN03 8.000 2,000,000.000	04JUN03	97.635000 113.930343	0.00 0.00	1,952,700.00 2,278,606.86
			**	POUND STERLING		**		
99X057428	LIBOR FUTURES							
LL NIG7	DEC04 221	GOLDMAN SACHS + C LIF	0.599628	13JUN03 1.000 125,000.000	13JUN03	96.450000 160.849727	0.00 0.00	120,562.50 201,062.16
99X070355	LIBOR FUTURES							
LL NIG7	SEP04 564	GOLDMAN SACHS + C LIF	0.631333	18JUL03 1.000 125,000.000	18JUL03	96.330000 152.581904	0.00 0.00	120,412.50 190,727.38
99X070900	LIBOR FUTURES							
LL NIG7	MAR04 619	GOLDMAN SACHS + C LIF	0.634055	22APR03 4.000 500,000.000	22APR03	96.400000 152.037262	0.00 0.00	482,000.00 760,186.31
99X071510	LIBOR FUTURES							
LL NIG7	JUN04 620	GOLDMAN SACHS + C LIF	0.634055	22APR03 5.000 625,000.000	22APR03	96.220000 151.753375	0.00 0.00	601,375.00 948,458.60
99X071833	FT SE 100 INDEX FUTURES							
UXX NIG9	JUN03 103	J P MORGAN SECURI LIF	0.638896	19MAR03 18.000 180.000	19MAR03	3,728.500000 5,835.848088	0.00 0.00	671,130.00 1,050,452.66
NIG9	231	J P MORGAN SECURI LIF	0.609923	20MAY03 19.000 190.000	20MAY03	3,950.000000 6,476.227327	0.00 0.00	750,500.00 1,230,483.19



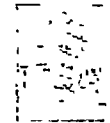
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
<u>FUTURE BUY TO OPEN</u>								
			**	POUND STERLING		**	(CONTINUED)	
-- ASSET TOTALS --				37.000			0.00	1,421,630.00
				370.000			0.00	2,280,935.85
99X082293 LIBOR FUTURES								
FSS NIG7	MAR05 281	GOLDMAN SACHS + C LIF	0.599718	16JUN03 5,000 625,000.000	16JUN03	96.340000 160.642133	0.00 0.00	602,125.00 1,004,013.33
NIG7	282	GOLDMAN SACHS + C LIF	0.599718	16JUN03 1,000 125,000.000	16JUN03	96.330000 160.625459	0.00 0.00	120,412.50 200,781.82
-- ASSET TOTALS --				-6.000			0.00	722,537.50
				750,000.000			0.00	1,204,795.15

** US DOLLAR **

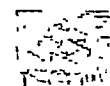
28099M920 EURODOLLAR FUTURES								
ED NIG7	JUN04 448	MERRILL LYNCH PIE IMM	1.000000	26MAR03 17,000 4,250,000.000	26MAR03	97.750000	0.00	4,154,375.00
NIF7	071	J P MORGAN SECURI IMM	1.000000	21JUL03 1,000 250,000.000		98.050000	3.59	245,128.59



STATE STREET

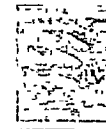
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
<u>FUTURE BUY TO OPEN</u>								
			**	US DOLLAR		**	(CONTINUED)	
28099M920 EURODOLLAR FUTURES								
ED NIF7	JUN04 071	J P MORGAN SECURI IMM	1.000000	21JUL03 1,000 -250,000.000	CANCEL	98.050000	-3.59	-245,128.59
-- ASSET TOTALS --				17.000			0.00	4,154,375.00
				4,250,000.000				
28099M938 EURODOLLAR FUTURES								
ED NIG7	SEP04 389	MERRILL LYNCH PIE IMM	1.000000	18MAR03 8,000 2,000,000.000	18MAR03	97.275000	0.00	1,945,500.00
NIF7	188	J P MORGAN SECURI IMM	1.000000	04AUG03 1,000 250,000.000	04AUG03	97.565000	3.59	243,916.09
NIF7	277	J P MORGAN SECURI IMM	1.000000	14AUG03 2,000 500,000.000	14AUG03	97.600000	3.56	488,003.56
-- ASSET TOTALS --				11.000			7.15	2,677,419.65
				2,750,000.000				
28099M946 EURODLLAR FUTURES								
ED NIG7	DEC04 558	GOLDMAN SACHS + C IMM	1.000000	18JUL03 17,000 4,250,000.000	18JUL03	97.805000	0.00	4,156,712.50



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099H946	EURODLLAR FUTURES							
ED NIF7	DECO4 073	J P MORGAN IMM	SECURI 1.000000	21JUL03 3.000	21JUL03	97.595000	10.77	731,973.27
				750,000.000				
NIF7	108	J P MORGAN IMM	SECURI 1.000000	29JUL03 3.000	29JUL03	97.600000	10.77	732,010.77
				750,000.000				
NIF7	114	J P MORGAN IMM	SECURI 1.000000	29JUL03 5.000		97.440000	21.20	1,218,021.20
				1,250,000.000				
NIF7	116	J P MORGAN IMM	SECURI 1.000000	29JUL03 1.000		97.425000	4.24	243,566.74
				250,000.000				
NIF7	114	J P MORGAN IMM	SECURI 1.000000	29JUL03 -5.000	CANCEL	97.440000	-21.20	-1,218,021.20
				-1,250,000.000				
NIF7	116	J P MORGAN IMM	SECURI 1.000000	29JUL03 -1.000	CANCEL	97.425000	-4.24	-243,566.74
				-250,000.000				
NIF7	112	J P MORGAN IMM	SECURI 1.000000	29JUL03 1.000		97.445000	4.24	243,616.74
				250,000.000				



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099H946	EURODLLAR FUTURES							
ED NIF7	DECO4 112	J P MORGAN IMM	SECURI 1.000000	29JUL03 -1.000	CANCEL	97.445000	-4.24	-243,616.74
				-250,000.000				
NIF7	109	J P MORGAN IMM	SECURI 1.000000	29JUL03 3.000		97.600000	10.77	732,010.77
				750,000.000				
NIF7	110	J P MORGAN IMM	SECURI 1.000000	29JUL03 3.000		97.570000	10.77	731,785.77
				750,000.000				
NIF7	109	J P MORGAN IMM	SECURI 1.000000	29JUL03 -3.000	CANCEL	97.600000	-10.77	-732,010.77
				-750,000.000				
NIF7	110	J P MORGAN IMM	SECURI 1.000000	29JUL03 -3.000	CANCEL	97.570000	-10.77	-731,785.77
				-750,000.000				
NIF7	127	J P MORGAN IMM	SECURI 1.000000	29JUL03 3.000	29JUL03	97.570000	10.77	731,785.77
				750,000.000				
NIF7	128	J P MORGAN IMM	SECURI 1.000000	29JUL03 1.000	29JUL03	97.445000	4.24	243,616.74
				250,000.000				



STATE STREET

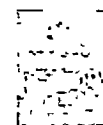
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

28099M946	EURODLLAR FUTURES							
ED NIF7	DEC04 129	J P MORGAN SECURI IMM	1.000000	29JUL03 5.000	29JUL03	97.440000	21.20	1,218,021.20
				1,250,000.000				
NIF7	130	J P MORGAN SECURI IMM	1.000000	29JUL03 1.000	29JUL03	97.425000	4.24	243,566.74
				250,000.000				
NIF7	132	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000	29JUL03	97.580000	10.77	731,860.77
				750,000.000				
NIF7	141	J P MORGAN SECURI IMM	1.000000	31JUL03 5.000	31JUL03	97.400000	17.95	1,217,517.95
				1,250,000.000				
NIF7	143	J P MORGAN SECURI IMM	1.000000	31JUL03 3.000	31JUL03	97.420000	10.77	730,660.77
				750,000.000				
NIF7	145	J P MORGAN SECURI IMM	1.000000	31JUL03 8.000	31JUL03	97.300000	28.72	1,946,028.72
				2,000,000.000				
NIF7	147	J P MORGAN SECURI IMM	1.000000	31JUL03 2.000	31JUL03	97.200000	7.18	486,007.18
				500,000.000				



STATE STREET

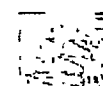
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

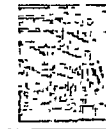
** US DOLLAR ** (CONTINUED)

28099M946	EURODLLAR FUTURES							
ED NIF7	DEC04 149	J P MORGAN SECURI IMM	1.000000	31JUL03 1.000	31JUL03	97.195000	3.59	242,991.09
				250,000.000				
NIF7	151	J P MORGAN SECURI IMM	1.000000	31JUL03 3.000	31JUL03	97.150000	10.77	728,635.77
				750,000.000				
NIF7	154	J P MORGAN SECURI IMM	1.000000	01AUG03 1.000	01AUG03	97.065000	3.59	242,666.09
				250,000.000				
NIF7	155	J P MORGAN SECURI IMM	1.000000	01AUG03 1.000	01AUG03	97.060000	3.59	242,653.59
				250,000.000				
NIF7	156	J P MORGAN SECURI IMM	1.000000	01AUG03 1.000	01AUG03	97.010000	4.24	242,529.24
				250,000.000				
NIF7	157	J P MORGAN SECURI IMM	1.000000	01AUG03 2.000	01AUG03	97.000000	8.48	485,008.48
				500,000.000				
NIF7	158	J P MORGAN SECURI IMM	1.000000	01AUG03 3.000	01AUG03	96.950000	12.72	727,137.72
				750,000.000				



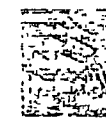
STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099H946	EURODLLAR FUTURES							
ED NIF7	DEC04 159	J P MORGAN IMM	SECURI	1.000000 01AUG03 3.000 750,000.000	01AUG03	96.900000	12.72	726,762.72
NIF7	193	J P MORGAN IMM	SECURI	1.000000 04AUG03 1.000 250,000.000	04AUG03	97.070000	3.59	242,678.59
NIF7	202	J P MORGAN IMM	SECURI	1.000000 05AUG03 3.000 750,000.000	05AUG03	97.195000	10.77	728,973.27
NIF7	246	J P MORGAN IMM	SECURI	1.000000 11AUG03 3.000 750,000.000	11AUG03	97.395000	12.07	730,474.57
NIF7	247	J P MORGAN IMM	SECURI	1.000000 11AUG03 3.000 750,000.000	11AUG03	97.295000	10.77	729,723.27
NIF7	256	J P MORGAN IMM	SECURI	1.000000 13AUG03 3.000 750,000.000	13AUG03	97.280000	10.77	729,610.77
NIF7	257	J P MORGAN IMM	SECURI	1.000000 13AUG03 2.000 500,000.000	13AUG03	97.190000	7.18	485,957.18



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099H946	EURODLLAR FUTURES							
ED NIF7	DEC04 258	J P MORGAN IMM	SECURI	1.000000 13AUG03 1.000 250,000.000	13AUG03	97.180000	3.59	242,953.59
NIF7	283	J P MORGAN IMM	SECURI	1.000000 14AUG03 2.000 500,000.000	14AUG03	97.105000	7.18	485,532.18
NIF7	284	J P MORGAN IMM	SECURI	1.000000 14AUG03 3.000 750,000.000	14AUG03	97.095000	10.77	728,223.27
NIF7	307	J P MORGAN IMM	SECURI	1.000000 20AUG03 3.000 750,000.000	20AUG03	97.295000	10.77	729,723.27
NIF7	312	J P MORGAN IMM	SECURI	1.000000 21AUG03 3.000 750,000.000	21AUG03	97.195000	10.77	728,973.27
NIF7	313	J P MORGAN IMM	SECURI	1.000000 21AUG03 3.000 750,000.000	21AUG03	97.095000	10.77	728,223.27
NIF7	314	J P MORGAN IMM	SECURI	1.000000 21AUG03 3.000 750,000.000	21AUG03	96.995000	10.77	727,473.27



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

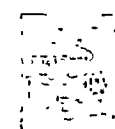
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

28099M946 EURODLLAR FUTURES								
ED	DEC04	J P MORGAN SECURI	1.000000	22AUG03	22AUG03	96.995000	10.77	727,473.27
NIF7	326	IMM		3.000				
				750,000.000				
NIF7	335	J P MORGAN SECURI	1.000000	26AUG03	26AUG03	96.980000	10.77	727,360.77
		IMM		3.000				
				750,000.000				
NIF7	339	J P MORGAN SECURI	1.000000	27AUG03	27AUG03	96.995000	10.77	727,473.27
		IMM		3.000				
				750,000.000				
-- ASSET TOTALS --				111.000			349.16	27,008,974.16
				27,750,000.000				

28099M953 EURODLLAR FUTURES								
ED	JUN05	MERRILL LYNCH PIE	1.000000	05JUN03	05JUN03	97.775000	0.00	3,666,562.50
NIG7	139	IMM		15.000				
				3,750,000.000				
NIG7	633	MERRILL LYNCH PIE	1.000000	29JUL03	29JUL03	96.750000	0.00	3,144,375.00
		IMM		13.000				
				3,250,000.000				
NIG7	755	GOLDMAN SACHS + C	1.000000	06AUG03	06AUG03	96.450000	0.00	1,446,750.00
		IMM		6.000				
				1,500,000.000				



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

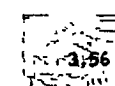
** US DOLLAR ** (CONTINUED)

28099M953 EURODLLAR FUTURES								
ED	JUN05	MERRILL LYNCH PIE	1.000000	06AUG03	06AUG03	96.450000	0.00	1,446,750.00
NIG7	756	IMM		6.000				
				1,500,000.000				
-- ASSET TOTALS --				40.000			0.00	9,704,437.50
				10,000,000.000				

28099M961 EURODLLAR FUTURES								
ED	SEP05	GOLDMAN SACHS + C	1.000000	21JUL03	21JUL03	96.645000	0.00	4,107,412.50
NIG7	566	IMM		17.000				
				4,250,000.000				
NIF7	278	J P MORGAN SECURI	1.000000	14AUG03		95.870000	7.18	479,357.18
		IMM		2.000				
				500,000.000				
NIF7	278	J P MORGAN SECURI	1.000000	14AUG03	CANCEL	95.870000	-7.18	-479,357.18
		IMM		-2.000				
				-500,000.000				
-- ASSET TOTALS --				17.000			0.00	4,107,412.50
				4,250,000.000				

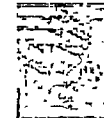
28099X969 EURODLLAR FUTURES								
ED	DEC03	MERRILL LYNCH PIE	1.000000	22APR03	22APR03	98.525000	0.00	1,231,562.50
NIG7	617	IMM		5.000				
				1,250,000.000				

28099X977 EURODLLAR FUTURES								
ED	SEP06	J P MORGAN SECURI	1.000000	14AUG03	14AUG03	94.810000		237,028.56
NIF7	281	IMM		1.000				
				250,000.000				



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099X985	EURODOLLAR FUTURES							
ED NIF7	MAR07 270	J P MORGAN SECURI IMM	1.000000	14AUG03 1.000 250,000.000	14AUG03	94.385000	3.59	235,966.09
298991951	EURODOLLAR FUTURES							
ED NIF7	JUN07 392	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	95.415000	3.59	238,541.09
NIF7	189	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	94.300000	3.59	235,753.59
NIF7	275	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	94.195000	3.56	470,978.56
— ASSET TOTALS —				4.000 1,000,000.000			10.74	945,273.24
80399D995	S + P 500 INDEX FUTURES							
SP NIG9	JUN03 105	J P MORGAN SECURI CME	1.000000	19MAR03 6.000 1,500.000	19MAR03	866.200000	0.00	1,299,300.00
920995958	U S TREAS NOTES 5YR FUTURES							
FV NIF7	JUN03 372	J P MORGAN SECURI CBT	1.000000	06MAR03 1.000 100,000.000	06MAR03	114.132810	3.59	114,136.40



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
920995958	U S TREAS NOTES 5YR FUTURES							
FV NIF7	JUN03 408	J P MORGAN SECURI CBT	1.000000	07MAR03 7.000 700,000.000	07MAR03	114.007810	25.13	798,079.80
NIF7	426	J P MORGAN SECURI CBT	1.000000	10MAR03 9.000 900,000.000	10MAR03	114.523440	32.31	1,030,743.27
NIF7	427	J P MORGAN SECURI CBT	1.000000	10MAR03 9.000 900,000.000	10MAR03	114.523440	32.31	1,030,743.27
NIF7	503	J P MORGAN SECURI CBT	1.000000	28MAR03 8.000 800,000.000	28MAR03	113.171880	28.72	905,403.76
— ASSET TOTALS —				34.000 3,400,000.000			122.06	3,879,106.50
94499X967	U S TREAS BONDS FUTURES							
US NIF7	DEC 03 249	J P MORGAN SECURI CBT	1.000000	12AUG03 9.000 900,000.000	12AUG03	105.492190	32.31	949,462.02
94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIG7	JUN03 236	MERRILL LYNCH PIE CBT	1.000000	03MAR03 20.000 2,000,000.000	03MAR03	115.609375	0.00	2,312,187.50



STATE STREET

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIG7	JUN03 309	MERRILL LYNCH PIE CBT	1.000000	07MAR03 21.000 2,100,000.000	07MAR03	116.203125	0.00	2,440,265.63
NIG7	310	J P MORGAN SECURI CBT	1.000000	07MAR03 41.000 4,100,000.000	07MAR03	116.203125	0.00	4,764,328.13
NIG7	352	CITIGROUP GLOBAL CBT	1.000000	12MAR03 5.000 500,000.000	12MAR03	116.250000	0.00	581,250.00
NIG7	382	MERRILL LYNCH PIE CBT	1.000000	17MAR03 4.000 400,000.000	17MAR03	114.687500	0.00	458,750.00
NIG7	383	MERRILL LYNCH PIE CBT	1.000000	17MAR03 6.000 600,000.000	17MAR03	115.640625	0.00	693,843.75
NIG7	392	CITIGROUP GLOBAL CBT	1.000000	19MAR03 6.000 600,000.000	19MAR03	113.468750	0.00	680,812.50
NIF7	521	J P MORGAN SECURI CBT	1.000000	31MAR03 1.000 100,000.000	31MAR03	115.062500	3.59	115,066.09



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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIF7	JUN03 524	J P MORGAN SECURI CBT	1.000000	01APR03 3.000 300,000.000	01APR03	114.593750	10.77	343,792.02
NIG7	508	MERRILL LYNCH PIE CBT	1.000000	07APR03 2.000 200,000.000	07APR03	113.187500	0.00	226,375.00
NIG7	509	MERRILL LYNCH PIE CBT	1.000000	07APR03 8.000 800,000.000	07APR03	113.406250	0.00	907,250.00
NIG7	530	MERRILL LYNCH PIE CBT	1.000000	09APR03 2.000 200,000.000	09APR03	114.359375	0.00	228,718.75
NIG7	569	GOLDMAN SACHS + C CBT	1.000000	11APR03 1.000 100,000.000		113.734375	0.00	113,734.38
NIG7	569	GOLDMAN SACHS + C CBT	1.000000	11APR03 -1.000 -100,000.000	CANCEL	113.734375	0.00	-113,734.38
NIG7	570	J P MORGAN SECURI CBT	1.000000	11APR03 1.000 100,000.000	11APR03	113.734375	0.00	113,734.38



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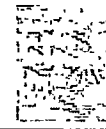
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIF7	JUN03 561	J P MORGAN SECURI CBT	1.000000	15APR03 1.000 100,000.000	15APR03	113.968750	3.59	113,972.34
		J P MORGAN SECURI CBT	1.000000	16APR03 1.000 100,000.000	16APR03	114.343750	3.59	114,347.34
		J P MORGAN SECURI CBT	1.000000	28APR03 2.000 200,000.000	28APR03	114.656250	0.00	229,312.50
— ASSET TOTALS —								
				124.000 12,400,000.000			21.54	14,324,005.93

94599M952	U S TREAS BONDS FUTURES							
US NIF7	JUN03 496	J P MORGAN SECURI CBT	1.000000	26MAR03 1.000 100,000.000	26MAR03	111.125000	3.59	111,128.59
		J P MORGAN SECURI CBT	1.000000	16APR03 1.000 100,000.000	16APR03	111.750000	3.59	111,753.59
		GOLDMAN SACHS + C CBT	1.000000	07MAY03 1.000 100,000.000		115.625000	3.59	115,628.59



STATE STREET

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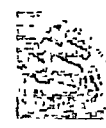
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

94599M952	U S TREAS BONDS FUTURES							
US NIF7	JUN03 643	GOLDMAN SACHS + C CBT	1.000000	07MAY03 -1.000 -100,000.000	CANCEL	115.625000	-3.59	-115,628.59
		J P MORGAN SECURI CBT	1.000000	07MAY03 1.000 100,000.000	07MAY03	115.625000	3.59	115,628.59
— ASSET TOTALS —								
				3.000 300,000.000			10.77	338,510.77

94699S990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEP03 694	J P MORGAN SECURI CBT	1.000000	28MAY03 2.000 200,000.000	28MAY03	115.007810	7.18	230,022.80
		J P MORGAN SECURI CBT	1.000000	02JUN03 1.000 100,000.000	02JUN03	115.640630	3.59	115,644.22
		J P MORGAN SECURI CBT	1.000000	03JUN03 1.000 100,000.000	03JUN03	115.375000	3.59	115,378.59
		J P MORGAN SECURI CBT	1.000000	03JUN03 3.000 300,000.000	03JUN03	115.367190	10.77	346,112.34



STATE STREET

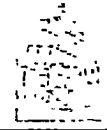
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

946995990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEPO3 715	J P MORGAN SECURI CBT	1.000000	04JUN03 1.000 100,000.000	04JUN03	115.859380	3.59	115,862.97
NIF7	731	J P MORGAN SECURI CBT	1.000000	05JUN03 1.000 100,000.000	05JUN03	116.117190	3.59	116,120.78
NIG7	229	GOLDMAN SACHS + C CBT	1.000000	13JUN03 18.000 1,800,000.000	13JUN03	116.968750	0.00	2,105,437.50
NIF7	797	J P MORGAN SECURI CBT	1.000000	30JUN03 5.000 500,000.000		115.140630	35.90	575,739.05
NIF7	797	J P MORGAN SECURI CBT	1.000000	30JUN03 -5.000 -500,000.000	CANCEL	115.140630	-35.90	-575,739.05
NIF7	001	J P MORGAN SECURI CBT	1.000000	30JUN03 5.000 500,000.000	30JUN03	115.140630	17.95	575,721.10
NIF7	038	J P MORGAN SECURI CBT	1.000000	09JUL03 16.000 1,600,000.000	09JUL03	114.578130	57.44	1,833,307.52



STATE STREET

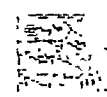
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

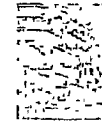
** US DOLLAR ** (CONTINUED)

946995990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEPO3 039	J P MORGAN SECURI CBT	1.000000	09JUL03 3.000 300,000.000	09JUL03	114.593750	10.77	343,792.02
NIG7	688	GOLDMAN SACHS + C CBT	1.000000	05AUG03 14.000 1,400,000.000	05AUG03	111.500000	0.00	1,561,000.00
-- ASSET TOTALS --				65.000 6,500,000.000			118.47	7,458,399.84
946991956	U S TREAS NOTES 10YR FUTURE							
TY NIG7	SEPO3 659	GOLDMAN SACHS + C CBT	1.000000	28APR03 25.000 2,500,000.000	28APR03	113.875000	0.00	2,846,875.00
NIG7	009	LEHMAN BROTHERS I CBT	1.000000	16MAY03 11.000 1,100,000.000		117.046875	0.00	1,287,515.63
NIG7	011	GOLDMAN SACHS + C CBT	1.000000	16MAY03 11.000 1,100,000.000	16MAY03	117.046875	0.00	1,287,515.63
NIG7	009	LEHMAN BROTHERS I CBT	1.000000	16MAY03 -11.000 -1,100,000.000	CANCEL	117.046875	0.00	-1,287,515.63



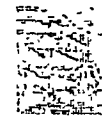
STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO OPEN							
				**	US DOLLAR	**	(CONTINUED)
94699T956	U S TREAS NOTES 10YR FUTURE						
TY NIG7	SEP03 087	MERRILL LYNCH PIE	1.000000 29MAY03 6.000	29MAY03	118.000000	0.00	708,000.00
		CBT	600,000.000				
		J P MORGAN SECURI	1.000000 30MAY03 4.000	30MAY03	118.421880	14.36	473,701.88
HIF7	699	CBT	400,000.000				
		J P MORGAN SECURI	1.000000 27JUN03 2.000	27JUN03	116.781250	7.18	233,569.68
HIF7	791	CBT	200,000.000				
		GOLDMAN SACHS + C	1.000000 23JUL03 13.000	23JUL03	113.890625	0.00	1,480,578.13
NIG7	592	CBT	1,300,000.000				
		GOLDMAN SACHS + C	1.000000 23JUL03 5.000	23JUL03	113.765625	0.00	568,828.13
NIG7	593	CBT	500,000.000				
		MERRILL LYNCH PIE	1.000000 29JUL03 5.000	29JUL03	112.906250	0.00	564,531.25
NIG7	634	CBT	500,000.000				
		GOLDMAN SACHS + C	1.000000 04AUG03 56.000	04AUG03	111.546875	0.00	6,246,625.00
NIG7	676	CBT	5,600,000.000				



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FUTURE BUY TO OPEN							
				**	US DOLLAR	**	(CONTINUED)
94699T956	U S TREAS NOTES 10YR FUTURE						
TY NIG7	SEP03 689	GOLDMAN SACHS + C	1.000000 05AUG03 36.000	05AUG03	110.875000	0.00	3,991,500.00
		CBT	3,600,000.000				
		GOLDMAN SACHS + C	1.000000 08AUG03 10.000	08AUG03	112.984375	0.00	1,129,843.75
NIG7	785	CBT	1,000,000.000				
— ASSET TOTALS —			173.000			21.54	19,531,568.45
			17,300,000.000				
94699T980	U S TREAS BONDS FUTURES						
US NIF7	SEP03 701	J P MORGAN SECURI	1.000000 30MAY03 28.000	30MAY03	119.304690	100.52	3,340,631.84
		CBT	2,800,000.000				
		J P MORGAN SECURI	1.000000 04JUN03 2.000	04JUN03	119.156250	7.18	238,319.68
NIF7	716	CBT	200,000.000				
		J P MORGAN SECURI	1.000000 09JUN03 1.000	09JUN03	120.062500	3.59	120,066.09
NIF7	742	CBT	100,000.000				
		J P MORGAN SECURI	1.000000 14JUL03 2.000	14JUL03	115.750000	7.18	231,507.18
NIF7	056	CBT	200,000.000				



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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

94699T980 U S TREAS BONDS FUTURES

US NIF7	SEP03 099	J P MORGAN SECURI CBT	1.000000	25JUL03 1.000 100,000.000		109.750000	93.75	109,843.75
NIF7	100	J P MORGAN SECURI CBT	1.000000	25JUL03 1.000 100,000.000	25JUL03	109.750000	3.59	109,753.59
NIF7	099	J P MORGAN SECURI CBT	1.000000	25JUL03 -1.000 -100,000.000	CANCEL	109.750000	-93.75	-109,843.75
— ASSET TOTALS —				34.000 3,400,000.000			122.06	4,040,278.38

99X091849 U S TREAS NOTES 10YR FUTURE

TY NIG7	DEC03 788	GOLDMAN SACHS + C CBT	1.000000	08AUG03 30.000 3,000,000.000	08AUG03	111.179687	0.00	3,335,390.61
NIG7	007	GOLDMAN SACHS + C CBT	1.000000	12AUG03 67.000 6,700,000.000		100.476562	0.00	6,731,929.65
NIG7	007	GOLDMAN SACHS + C CBT	1.000000	12AUG03 -67.000 -6,700,000.000	CANCEL	100.476562	0.00	-6,731,929.65



STATE STREET

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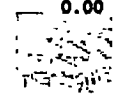
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

99X091849 U S TREAS NOTES 10YR FUTURE

TY NIG7	DEC03 009	GOLDMAN SACHS + C CBT	1.000000	12AUG03 67.000 6,700,000.000	12AUG03	110.476562	0.00	7,401,929.65
NIG7	074	GOLDMAN SACHS + C CBT	1.000000	19AUG03 8.000 800,000.000	19AUG03	110.093750	0.00	880,750.00
NIG7	075	GOLDMAN SACHS + C CBT	1.000000	19AUG03 2.000 200,000.000	19AUG03	109.343750	0.00	218,687.50
NIG7	076	GOLDMAN SACHS + C CBT	1.000000	19AUG03 5.000 500,000.000	19AUG03	109.859375	0.00	549,296.88
NIG7	174	BEAR STEARNS SECU CBT	1.000000	26AUG03 2.000 200,000.000	26AUG03	109.062500	0.00	218,125.00
NIG7	175	GOLDMAN SACHS + C CBT	1.000000	26AUG03 9.000 900,000.000	26AUG03	109.296875	0.00	983,671.88
NIG7	192	GOLDMAN SACHS + C CBT	1.000000	27AUG03 5.000 500,000.000	27AUG03	109.031250	0.00	545,156.25
— ASSET TOTALS —				128.000 12,800,000.000			0.00	14,133,007.77



STATE STREET

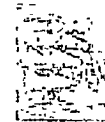
MARCH 1, 2003 TO AUGUST 31, 2003

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FUTURE BUY TO OPEN

** US DOLLAR ** (CONTINUED)

99X104519	U S TREAS NOTES 5YR FUTURES							
FV	DEC03	GOLDMAN SACHS + C	1.000000	26AUG03	26AUG03			
NIG7	173	CBT		32.000		109.468750	0.00	3,503,000.00
				3,200,000.000				



STATE STREET.

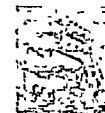
MARCH 1, 2003 TO AUGUST 31, 2003

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FUTURE BUY TO CLOSE

** CANADIAN DOLLAR **

80399R986	S + P / CANADA 60 INDEX FTR							
SXF	JUN03	J P MORGAN SECURI	1.453200	25APR03	25APR03			
NIG9	175	MON		7.000		370.762000	0.00	515,480.00
				1,400.000		255.134875	0.00	355,675.16
NIG9	172	J P MORGAN SECURI	1.450000	28APR03				
		MON		22.000		373.813000	0.00	1,635,760.00
				4,400.000		257.802069	0.00	1,128,137.57
NIG9	172	J P MORGAN SECURI	1.450000	28APR03	CANCEL			
		MON		-22.000		373.813000	0.00	-1,635,760.00
				-4,400.000		257.802069	0.00	-1,128,137.57
NIG9	179	J P MORGAN SECURI	1.450000	28APR03	28APR03			
		MON		15.000		373.813000	0.00	1,120,280.00
				3,000.000		257.802069	0.00	772,462.41
NIG9	243	J P MORGAN SECURI	1.386650	28MAY03				
		MON		15.000		388.136000	128.70	1,132,797.00
				3,000.000		279.909134	92.81	801,582.93
NIG9	243	J P MORGAN SECURI	1.386650	28MAY03	CANCEL			
		MON		-15.000		388.136000	-128.70	-1,132,797.00
				-3,000.000		279.909134	-92.81	-801,582.93
NIG9	245	J P MORGAN SECURI	1.386650	28MAY03				
		MON		15.000		388.136000	0.00	1,132,797.00
				3,000.000		279.909134	0.00	801,582.93



STATE STREET.

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FUTURE BUY TO CLOSE

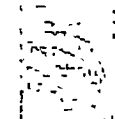
** CANADIAN DOLLAR ** (CONTINUED)

80399R986	S + P / CANADA 60 INDEX FTR			1.386650 28MAY03	CANCEL			
SXF NIG9	JUN03 245	J P MORGAN SECURI MON		-15.000 -3,000.000		388.136000 279.909134	0.00 0.00	-1,132,797.00 -801,582.93
NIG9	269	J P MORGAN SECURI MON		1.386650 28MAY03 15.000 3,000.000	28MAY03	388.136000 279.909134	0.00 0.00	1,132,797.00 801,582.93
NIG9	310	J P MORGAN SECURI MON		1.339600 16JUN03 15.000 3,000.000	16JUN03	399.350000 298.111377	0.00 0.00	1,188,393.00 875,556.62
— ASSET TOTALS —				52.000 10,400.000			0.00 0.00	3,956,950.00 2,805,277.12

80499D978	S + P / CANADA 60 INDEX FTR			1.349600 27JUN03	27JUN03			
SXF NIG9	SEP03 323	J P MORGAN SECURI MON		22.000 4,400.000		396.032000 293.443983	0.00 0.00	1,755,134.80 1,305,793.09

GERMANY ** EURO CURRENCY **

99X070777	EURIBOR FUT (PIMCO 97.25)			0.918738 04MAR03	04MAR03			
NIG7	DEC 03 97.25 PUT 252	GOLDMAN SACHS + C OTC		12.000 3,000,000.000		0.060000 0.065307	134.40 146.29	4,800.00 5,174.16



STATE STREET

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FUTURE BUY TO CLOSE

** POUND STERLING **

99X071833	FT SE 100 INDEX FUTURES			0.610948 02JUN03	02JUN03			
UKX NIG9	JUN03 287	J P MORGAN SECURI LIF		18.000 180.000		4,129.000000 6,758.349319	0.00 0.00	732,600.00 1,200,952.11

** JAPANESE YEN **

99X067195	JAPAN GOVT BONDS 10YR FUTUR			116.535000 10MAR03	10MAR03			
JGB NIG9	MAR03 076	J P MORGAN SECURI TYO		1.000 100,000,000.000		143.410000 1.230617	0.00 0.00	141,400,000.00 1,196,125.70

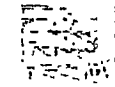
99X072286	JAPAN GOVT BONDS 10YR FUTUR			118.090000 09JUN03	09JUN03			
JGB NIG9	JUN03 306	J P MORGAN SECURI TSE		1.000 100,000,000.000		145.040000 1.228216	0.00 0.00	142,840,000.00 1,225,726.18

99X087532	JAPAN GOVT BONDS 10YR FUTUR			118.625000 02JUL03	02JUL03			
JGB NIG9	SEP03 351	J P MORGAN SECURI TYO		1.000 100,000,000.000		141.480000 1.192666	0.00 0.00	144,740,000.00 1,225,675.33

** US DOLLAR **

28099B959	EURODOLLAR FUTURES			1.000000 06MAR03				
ED NIF7	SEP07 373	J P MORGAN SECURI IMM		1.000 250,000.000		925.295000	3.59	233,762.50

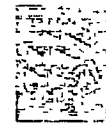
NIF7	373	J P MORGAN SECURI IMM		1.000000 06MAR03 -1.000 -250,000.000	CANCEL	925.295000	-3.59	-233,762.50
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STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

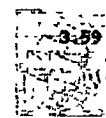
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099B959	EURODOLLAR FUTURES							
ED NIF7	SEP07 394	J P MORGAN IMM	1.000000	06MAR03 1.000	06MAR03	95.295000	3.59	233,762.50
--- ASSET TOTALS ---				250,000.000	1.000		3.59	233,762.50
28099H912	EURODOLLAR FUTURES							
ED NIF7	MAR04 380	J P MORGAN IMM	1.000000	06MAR03 1.000	06MAR03	98.355000	3.59	235,850.00
NIF7	177	J P MORGAN IMM	1.000000	04AUG03 1.000	04AUG03	98.385000	3.59	243,162.50
NIF7	266	J P MORGAN IMM	1.000000	14AUG03 2.000	14AUG03	98.420000	7.18	491,621.41
--- ASSET TOTALS ---				1,000,000.000	4.000		14.36	970,633.91
28099H920	EURODOLLAR FUTURES							
ED NIF7	JUN04 385	J P MORGAN IMM	1.000000	06MAR03 1.000	06MAR03	98.050000	3.59	235,450.00



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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099H920	EURODOLLAR FUTURES							
ED NIF7	JUN04 070	J P MORGAN IMM	1.000000	21JUL03 2.000		98.020000	7.18	486,975.00
NIF7	070	J P MORGAN IMM	1.000000	21JUL03 -2.000	CANCEL	98.020000	-7.18	-486,975.00
NIF7	181	J P MORGAN IMM	1.000000	04AUG03 1.000	04AUG03	98.000000	3.59	242,275.00
NIF7	271	J P MORGAN IMM	1.000000	14AUG03 2.000		96.220000	7.18	489,933.91
NIF7	271	J P MORGAN IMM	1.000000	14AUG03 -2.000	CANCEL	96.220000	-7.18	-489,933.91
NIF7	272	J P MORGAN IMM	1.000000	14AUG03 2.000	14AUG03	98.050000	7.18	489,933.91
--- ASSET TOTALS ---				1,000,000.000	4.000		14.36	967,658.91



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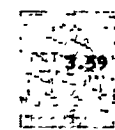
FUTURE BUY TO CLOSE

** US DOLLAR ** (CONTINUED)

28099M938	EURODOLLAR FUTURES							
ED NIF7	SEP04 075	J P MORGAN IMM	1.000000	21JUL03 3.000 750,000.000	21JUL03	98.050000	7.18	729,758.91
— ASSET TOTALS —				4.000 1,000,000.000			10.77	964,858.91

28099M946	EURODOLLAR FUTURES							
ED NIF7	DEC04 375	J P MORGAN IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	97.395000	3.59	234,700.00
NIF7	072	J P MORGAN IMM	1.000000	21JUL03 3.000 750,000.000		97.595000	10.77	727,508.91
NIF7	072	J P MORGAN IMM	1.000000	21JUL03 -3.000 -750,000.000	CANCEL	97.595000	-10.77	-727,508.91
NIF7	074	J P MORGAN IMM	1.000000	21JUL03 3.000 750,000.000	21JUL03	97.620000	10.77	727,508.91
— ASSET TOTALS —				4.000 1,000,000.000			14.36	962,208.91

28099M953	EURODOLLAR FUTURES							
ED NIF7	JUN05 386	J P MORGAN IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	96.860000		



234,312.50
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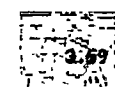
FUTURE BUY TO CLOSE

** US DOLLAR ** (CONTINUED)

28099M953	EURODOLLAR FUTURES							
ED NIF7	JUN05 182	J P MORGAN IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	96.205000	3.59	240,187.50
NIF7	273	J P MORGAN IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	96.220000	7.18	483,821.41
— ASSET TOTALS —				4.000 1,000,000.000			14.36	958,321.41

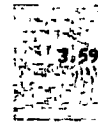
28099M961	EURODOLLAR FUTURES							
ED NIF7	SEP05 390	J P MORGAN IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	96.620000	3.59	234,087.50
NIF7	190	J P MORGAN IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	95.880000	3.59	239,800.00
NIF7	279	J P MORGAN IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	95.870000	7.18	482,633.91
— ASSET TOTALS —				4.000 1,000,000.000			14.36	956,521.41

28099M979	EURODOLLAR FUTURES							
ED NIF7	DEC05 376	J P MORGAN IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	96.395000		



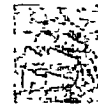
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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099H979	EURODOLLAR FUTURES							
ED NIF7	DEC05 194	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	95.580000	3.59	239,437.50
NIF7	286	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	95.570000	7.18	481,521.41
-- ASSET TOTALS --				4.000 1,000,000.000			14.36	954,721.41
28099H987	EURODOLLAR FUTURES							
ED NIF7	MAR06 382	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	96.215000	3.59	233,737.50
NIF7	179	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	95.315000	3.59	239,087.50
NIF7	268	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	95.310000	7.18	480,646.41
-- ASSET TOTALS --				4.000 1,000,000.000			14.36	953,471.41
28099H995	EURODOLLAR FUTURES							
ED NIF7	JUN06 387	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	96.035000	3.59	233,562.50



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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099H995	EURODOLLAR FUTURES							
ED NIF7	JUN06 183	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	95.075000	3.59	238,725.00
NIF7	274	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	95.050000	7.18	479,758.91
-- ASSET TOTALS --				4.000 1,000,000.000			14.36	952,046.41
28099X936	EURODOLLAR FUTURES							
ED NIF7	MAR03 379	J P MORGAN SECURI OTC	1.000000	06MAR03 1.000 250,000.000	06MAR03	98.677500	3.59	238,875.00
NIF7	463	J P MORGAN SECURI OTC	1.000000	17MAR03 1.000 250,000.000	17MAR03	98.739400	2.34	246,525.00
NIF7	464	J P MORGAN SECURI OTC	1.000000	17MAR03 1.000 250,000.000	17MAR03	98.739400	2.34	246,487.50
NIF7	465	J P MORGAN SECURI OTC	1.000000	17MAR03 2.000 500,000.000	17MAR03	98.739400	4.68	493,608.91



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<u>FUTURE BUY TO CLOSE</u>								
			**	US DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —				5.000			12.95	1,225,496.41
			1,250,000.000					
28099X944	EURODOLLAR FUTURES							
ED NIF7	JUN03 384	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	98.770000	3.59	240,100.00
28099X944	EURODOLLAR FUTURES							
ED NIF7	JUN03 759	J P MORGAN SECURI IMM	1.000000	17JUN03 3.000 750,000.000	17JUN03	98.940000	7.02	739,883.91
28099X951	EURODOLLAR FUTURES							
ED NIF7	SEP03 388	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	98.755000	3.59	236,837.50
NIF7	187	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	98.815000	3.59	245,050.00
NIF7	276	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	98.750000	7.18	493,771.41
— ASSET TOTALS —				4.000			14.36	975,658.91
			1,000,000.000					
28099X969	EURODOLLAR FUTURES							
ED NIF7	DEC03 374	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	98.605000	3.59	236,250.00

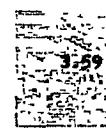
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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL COST
<u>FUTURE BUY TO CLOSE</u>								
			**	US DOLLAR	**	(CONTINUED)		
28099X969 EURODOLLAR FUTURES								
ED NIF7	DEC03 192	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	98.655000	3.59	244,125.00
NIF7	282	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	98.645000	7.18	492,946.41
— ASSET TOTALS —				4.000			14.36	973,321.41
			1,000,000.000					
28099X977	EURODOLLAR FUTURES							
ED NIF7	SEP06 391	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	95.870000	3.59	238,412.50
NIF7	191	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	94.855000	3.59	239,262.50
NIF7	280	J P MORGAN SECURI IMM	1.000000	14AUG03 1.000 250,000.000	14AUG03	94.810000	3.56	239,683.91
— ASSET TOTALS —				3.000			10.74	717,358.91
			750,000.000					
28099X985	EURODOLLAR FUTURES							
ED NIF7	MAR07 383	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	95.550000	3.59	237,762.50

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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099X985	EURODOLLAR FUTURES							
ED NIF7	MAR07 180	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	94.465000	3.59	238,562.50
NIF7	269	J P MORGAN SECURI IMM	1.000000	14AUG03 1.000 250,000.000	14AUG03	94.385000	3.59	238,933.91
--- ASSET TOTALS ---				3.000 750,000.000			10.77	715,258.91
28099X993	EURODOLLAR FUTURES							
ED NIF7	MAR05 381	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	97.115000	3.59	234,562.50
NIF7	178	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	96.625000	3.59	240,612.50
NIF7	267	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	96.640000	7.18	485,096.41
--- ASSET TOTALS ---				4.000 1,000,000.000			14.36	960,271.41
28099Y991	EURODOLLAR FUTURES							
ED NIF7	DEC 2006 377	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	95.690000		233,112.50



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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099Y991	EURODOLLAR FUTURES							
ED NIF7	DEC 2006 195	J P MORGAN SECURI IMM	1.000000	04AUG03 1.000 250,000.000	04AUG03	94.650000	3.59	238,075.00
NIF7	287	J P MORGAN SECURI IMM	1.000000	14AUG03 2.000 500,000.000	14AUG03	94.580000	7.18	478,158.91
--- ASSET TOTALS ---				4.000 1,000,000.000			14.36	949,346.41
298991928	EURODOLLAR FUTURES							
ED NIF7	DEC07 378	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000		95.170000	3.59	233,525.00
NIF7	378	J P MORGAN SECURI IMM	1.000000	06MAR03 -1.000 -250,000.000	CANCEL	95.170000	-3.59	-233,525.00
NIF7	393	J P MORGAN SECURI IMM	1.000000	06MAR03 1.000 250,000.000		95.130000	3.59	233,525.00
NIF7	393	J P MORGAN SECURI IMM	1.000000	06MAR03 -1.000 -250,000.000	CANCEL	95.130000	-3.59	-233,525.00



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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
298991928	EURODOLLAR FUTURES							
ED NIF7	DEC07 395	J P MORGAN IMM	1.000000	06MAR03 1.000 250,000.000	06MAR03	95.170000	3.59	233,525.00
— ASSET TOTALS —				1.000 250,000.000			3.59	233,525.00
298991951	EURODOLLAR FUTURES							
ED NIF7	JUN07 184	J P MORGAN IMM	1.000000	04AUG03 1.000 250,000.000		94.300000	3.59	238,583.91
NIF7	184	J P MORGAN IMM	1.000000	04AUG03 -1.000 -250,000.000	CANCEL	94.300000	-3.59	-238,583.91
NIF7	292	J P MORGAN IMM	1.000000	18AUG03 1.000 250,000.000	18AUG03	94.455000	0.00	238,583.91
— ASSET TOTALS —				1.000 250,000.000			0.00	238,583.91
81699C935	SWAPS 10YR FUTURES							
NIG7	MAR03 374	MERRILL LYNCH OTC	1.000000	14MAR03 12.000 1,200,000.000	14MAR03	115.000000	90.00	1,330,500.00
81699D925	SWAPS 10YR FUTURES							
NIG7	JUN03 163	MERRILL LYNCH OTC	1.000000	09JUN03 12.000 1,200,000.000	09JUN03	119.687500	90.00	1,366,875.00

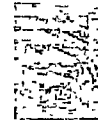
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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
920995958	U S TREAS NOTES 5YR FUTURES							
FV NIG7	JUN03 164	GOLDMAN SACHS + C CBT	1.000000	09JUN03 24.000 2,400,000.000	09JUN03	116.843750	180.00	2,727,000.00
94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIF7	JUN03 520	J P MORGAN CBT	1.000000	31MAR03 1.000 100,000.000	31MAR03	115.062500	3.59	116,183.91
NIG7	082	J P MORGAN CBT	1.000000	29MAY03 10.000 1,000,000.000		119.062500	75.00	1,160,000.00
NIG7	082	J P MORGAN CBT	1.000000	29MAY03 -10.000 -1,000,000.000	CANCEL	119.062500	-75.00	-1,160,000.00
NIG7	081	CITIGROUP GLOBAL CBT	1.000000	29MAY03 33.000 3,300,000.000		119.062500	0.00	3,828,000.00
NIG7	083	J P MORGAN CBT	1.000000	29MAY03 10.000 1,000,000.000	29MAY03	119.062500	75.00	1,160,000.00
NIG7	081	CITIGROUP GLOBAL CBT	1.000000	29MAY03 -33.000 -3,300,000.000	CANCEL	119.062500	0.00	-3,828,000.00

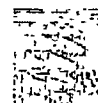
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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIG7	JUN03 084	CITIGROUP GLOBAL CBT	1.000000	29MAY03 33.000	29MAY03	119.062500	247.50	3,828,000.00
				3,300,000.000				
NIG9	270	J P MORGAN SECURI CBT	1.000000	30MAY03 10.000	30MAY03	119.093750	0.00	1,148,359.38
				1,000,000.000				
-- ASSET TOTALS --				54.000			326.09	6,252,543.29
				5,400,000.000				
94699S990	U S TREAS NOTES 5YR FUTURES							
FV NIG7	SEP03 230	GOLDMAN SACHS + C CBT	1.000000	13JUN03 24.000	13JUN03	116.968750	180.00	2,784,937.49
				2,400,000.000				
NIF7	796	J P MORGAN SECURI CBT	1.000000	30JUN03 10.000	30JUN03	115.140630	35.90	1,150,745.40
				1,000,000.000				
-- ASSET TOTALS --				34.000			215.90	3,935,682.89
				3,400,000.000				
94699T956	U S TREAS NOTES 10YR FUTURE							
TY NIG9	SEP03 348	J P MORGAN SECURI CBT	1.000000	02JUL03 10.000	02JUL03	116.890625	0.00	1,184,687.50
				1,000,000.000				



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FUTURE BUY TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94699T956	U S TREAS NOTES 10YR FUTURE							
TY NIF7	SEP03 238	J P MORGAN SECURI CBT	1.000000	07AUG03 11.000	07AUG03	112.500000	39.49	1,230,241.76
				1,100,000.000				
-- ASSET TOTALS --				21.000			39.49	2,414,929.26
				2,100,000.000				



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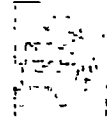
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** AUSTRALIAN DOLLAR **						
<u>EQUITY</u>						
678.000			0.00	0.00	0.00	4,760.67
	TRADES:	2	0.00	0.00	0.00	2,877.56
	CANCELS:	0				
<u>EQUITY - SHORT</u>						
152,846.690			0.00	0.00	0.00	152,846.69
	TRADES:	7	0.00	0.00	0.00	101,070.89
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
678.000			0.00	0.00	0.00	4,760.67
	TRADES:	2	0.00	0.00	0.00	2,877.56
	CANCELS:	0				
<u>SHORT</u>						
152,846.690			0.00	0.00	0.00	152,846.69
	TRADES:	7	0.00	0.00	0.00	101,070.89
	CANCELS:	0				



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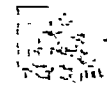
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** CANADIAN DOLLAR **						
<u>BUY</u>						
<u>EQUITY</u>						
273,735.600			0.00	1,875.00	0.00	905,337.42
	TRADES:	72	0.00	1,341.96	0.00	638,269.09
	CANCELS:	4				
<u>FIXED INCOME</u>						
11,500,000.00			156,591.78	0.00	0.00	12,058,168.74
	TRADES:	14	111,363.88	0.00	0.00	8,556,233.94
	CANCELS:	3				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
11,773,735.600			156,591.78	1,875.00	0.00	12,963,506.16
	TRADES:	86	111,363.88	1,341.96	0.00	9,194,503.03
	CANCELS:	7				



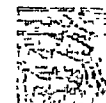
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** SWISS FRANC **						
BUY						
EQUITY						
25,290.000			0.00	2,609.87	26.14	1,608,373.91
	TRADES:	37	0.00	1,913.71	19.97	1,203,640.90
	CANCELS:	1				
FIXED INCOME						
24,000.00			617.17	0.00	0.00	21,863.80
	TRADES:	9	450.84	0.00	0.00	15,943.44
	CANCELS:	3				
GRAND TOTAL						
LONG						
49,290.000			617.17	2,609.87	26.14	1,630,237.71
	TRADES:	46	450.84	1,913.71	19.97	1,219,584.34
	CANCELS:	4				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** DANISH KRONE **						
BUY						
EQUITY						
51,400.000			0.00	10,889.33	60.48	4,529,704.00
	TRADES:	17	0.00	1,656.93	9.59	689,798.98
	CANCELS:	1				
GRAND TOTAL						
LONG						
51,400.000			0.00	10,889.33	60.48	4,529,704.00
	TRADES:	17	0.00	1,656.93	9.59	689,798.98
	CANCELS:	1				



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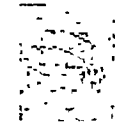
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GERMANY						
BUY						
EQUITY						
27,400.000			0.00 0.00	3,008.32 3,400.71	0.00 0.00	1,390,470.17 1,575,174.87
	TRADES:	44				
	CANCELS:	0				
FIXED INCOME						
13,100,000.00			258,598.56 293,226.21	0.00 0.00	0.00 0.00	14,025,735.70 16,005,514.58
	TRADES:	15				
	CANCELS:	2				
GRAND TOTAL						
LONG						
13,127,400.000			258,598.56 293,226.21	3,008.32 3,400.71	0.00 0.00	15,416,205.87 17,580,689.45
	TRADES:	59				
	CANCELS:	2				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
SPAIN						
BUY						
EQUITY						
160,927.000			0.00 0.00	1,669.47 1,878.80	73.58 86.59	742,891.25 835,522.80
	TRADES:	54				
	CANCELS:	6				
GRAND TOTAL						
LONG						
160,927.000			0.00 0.00	1,669.47 1,878.80	73.58 86.59	742,891.25 835,522.80
	TRADES:	54				
	CANCELS:	6				



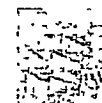
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
FRANCE						
BUY						
EQUITY						
88,608.000			0.00	4,347.52	0.00	2,111,398.40
	TRADES:	41	0.00	4,795.60	0.00	2,323,851.69
	CANCELS:	1				
GRAND TOTAL						
LONG						
88,608.000			0.00	4,347.52	0.00	2,111,398.40
	TRADES:	41	0.00	4,795.60	0.00	2,323,851.69
	CANCELS:	1				



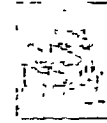
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
UNITED KINGDOM						
BUY						
EQUITY						
24,550.000			0.00	0.00	0.00	403,604.28
	TRADES:	3	0.00	0.00	0.00	361,359.72
	CANCELS:	2				
GRAND TOTAL						
LONG						
24,550.000			0.00	0.00	0.00	403,604.28
	TRADES:	3	0.00	0.00	0.00	361,359.72
	CANCELS:	2				



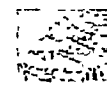
STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
LUXEMBOURG						
BUY						
EQUITY						
6,200.000			0.00	67.16	0.00	33,647.16
			0.00	76.62	0.00	38,383.25
	TRADES:	2				
	CANCELS:	0				
GRAND TOTAL						
LONG						
6,200.000			0.00	67.16	0.00	33,647.16
			0.00	76.62	0.00	38,383.25
	TRADES:	2				
	CANCELS:	0				



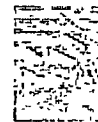
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
NETHERLANDS						
BUY						
EQUITY						
81,793.000			0.00	2,787.39	0.00	1,494,753.23
			0.00	3,172.43	0.00	1,698,891.78
	TRADES:	65				
	CANCELS:	0				
GRAND TOTAL						
LONG						
81,793.000			0.00	2,787.39	0.00	1,494,753.23
			0.00	3,172.43	0.00	1,698,891.78
	TRADES:	65				
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
INTERNATIONAL		**	EURO CURRENCY		**	
BUY						
EQUITY - SHORT						
816,637.160			0.00	0.00	0.00	816,637.16
	TRADES:	7	0.00	0.00	0.00	947,583.56
	CANCELS:	1				
GRAND TOTAL						
SHORT						
816,637.160			0.00	0.00	0.00	816,637.16
	TRADES:	7	0.00	0.00	0.00	947,583.56
	CANCELS:	1				
GRAND TOTAL						
LONG						
13,489,478.000			258,598.56	11,879.86	73.58	20,202,500.19
	TRADES:	224	293,226.21	13,324.16	86.59	22,838,698.69
	CANCELS:	11				
SHORT						
816,637.160			0.00	0.00	0.00	816,637.16
	TRADES:	7	0.00	0.00	0.00	947,583.56
	CANCELS:	1				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
BUY		**	POUND STERLING		**	
EQUITY						
599,127.770			0.00	2,054.29	5,799.44	1,960,686.39
	TRADES:	81	0.00	3,330.32	9,396.34	3,115,123.26
	CANCELS:	2				
EQUITY - SHORT						
66,870.140			0.00	0.00	0.00	66,870.14
	TRADES:	2	0.00	0.00	0.00	108,824.18
	CANCELS:	0				
GRAND TOTAL						
LONG						
599,127.770			0.00	2,054.29	5,799.44	1,960,686.39
	TRADES:	81	0.00	3,330.32	9,396.34	3,115,123.26
	CANCELS:	2				
SHORT						
66,870.140			0.00	0.00	0.00	66,870.14
	TRADES:	2	0.00	0.00	0.00	108,824.18
	CANCELS:	0				



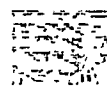
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** HONG KONG DOLLAR **						
<u>BUY</u>						
<u>EQUITY</u>						
771,500.000			0.00	16,027.19	7,181.75	6,434,081.74
	TRADES:	6	0.00	2,055.09	920.88	825,014.18
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
771,500.000			0.00	16,027.19	7,181.75	6,434,081.74
	TRADES:	6	0.00	2,055.09	920.88	825,014.18
	CANCELS:	0				



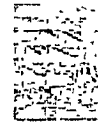
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** JAPANESE YEN **						
<u>BUY</u>						
<u>EQUITY</u>						
214,130.000			0.00	279,950.00	0.00	250,315,912.00
	TRADES:	84	0.00	2,362.18	0.00	2,112,765.09
	CANCELS:	4				
<u>EQUITY - SHORT</u>						
13,532,046.000			0.00	0.00	0.00	13,532,046.00
	TRADES:	2	0.00	0.00	0.00	114,334.07
	CANCELS:	0				
<u>FIXED INCOME</u>						
39,000,000.00			0.00	0.00	0.00	31,955,580.00
	TRADES:	4	0.00	0.00	0.00	271,462.00
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
39,214,130.000			0.00	279,950.00	0.00	282,271,492.00
	TRADES:	88	0.00	2,362.18	0.00	2,384,227.09
	CANCELS:	4				
<u>SHORT</u>						
13,532,046.000			0.00	0.00	0.00	13,532,046.00
	TRADES:	2	0.00	0.00	0.00	114,334.07
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** MEXICAN PESO **						
BUY						
EQUITY						
430,000.000			0.00	13,020.30	0.00	3,733,106.93
	TRADES:	2	0.00	1,213.36	0.00	347,886.48
	CANCELS:	0				
GRAND TOTAL						
LONG						
430,000.000			0.00	13,020.30	0.00	3,733,106.93
	TRADES:	2	0.00	1,213.36	0.00	347,886.48
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** NORWEGIAN KRONE **						
BUY						
EQUITY						
43,600.000			0.00	4,086.13	38.42	1,876,400.49
	TRADES:	25	0.00	572.79	5.53	262,123.38
	CANCELS:	0				
GRAND TOTAL						
LONG						
43,600.000			0.00	4,086.13	38.42	1,876,400.49
	TRADES:	25	0.00	572.79	5.53	262,123.38
	CANCELS:	0				



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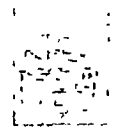
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** NEW ZEALAND DOLLAR **						
BUY						
EQUITY						
2,228.000			0.00 0.00	0.00 0.00	0.00 0.00	10,016.01 5,649.74
	TRADES:	2				
	CANCELS:	0				
GRAND TOTAL						
LONG						
2,228.000			0.00 0.00	0.00 0.00	0.00 0.00	10,016.01 5,649.74
	TRADES:	2				
	CANCELS:	0				



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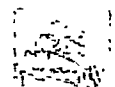
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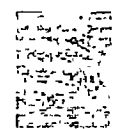
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** SWEDISH KRONA **						
BUY						
EQUITY						
6,300.000			0.00 0.00	2,969.63 360.75	0.00 0.00	1,487,784.59 180,743.84
	TRADES:	13				
	CANCELS:	0				
GRAND TOTAL						
LONG						
6,300.000			0.00 0.00	2,969.63 360.75	0.00 0.00	1,487,784.59 180,743.84
	TRADES:	13				
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** US DOLLAR **						
BUY						
CASH EQUIVALENTS						
219,353,821.06		TRADES: 771 CANCELS: 33	0.00	0.00	0.00	219,261,758.81
EQUITY						
12,491,514.708		TRADES: 2,097 CANCELS: 35	0.00	231,599.14	0.00	150,604,243.72
FIXED INCOME						
314,187,853.13		TRADES: 194,118,842.00 CANCELS: 366 86	1,629,830.45	0.00	2.50	299,436,565.02
FIXED INCOME - SHORT						
0.00		TRADES: 1 CANCELS: 1	0.00	0.00	0.00	0.00
OPTIONS BOUGHTBACK						
53.00	53000	TRADES: 1 CANCELS: 0	0.00	0.00	0.00	41,191.07
OPTIONS ASSIGNED						
8.00	8000	TRADES: 1 CANCELS: 0	0.00	0.00	0.00	0.00
OPTIONS EXPIRED-WRTS						
133.00	133000	TRADES: 3 CANCELS: 0	0.00	0.00	0.00	0.00
GRAND TOTAL						



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET COST BASE NET COST
** AUSTRALIAN DOLLAR **						
BUY						
LONG						
546,033,382.898	194000	TRADES: 194,118,842.00 CANCELS: 3,239 154	1,629,830.45	231,599.14	2.50	669,343,758.62
SHORT						
0.000		TRADES: 1 CANCELS: 1	0.00	0.00	0.00	0.00



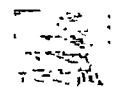
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# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL COST
	** AUSTRALIAN DOLLAR **				
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
	109.00	2,725		0.00	8,117,775.00
TRADES:	12			0.00	5,180,686.72
CANCELS:	4				
	** CANADIAN DOLLAR **				
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
	60.00	1,708,600		0.00	5,057,933.60
TRADES:	9			0.00	3,551,314.06
CANCELS:	3				
<u>FUTURE BUY TO CLOSE</u>					
	74.00	14,800		0.00	5,712,084.80
TRADES:	8			0.00	4,111,070.21
CANCELS:	3				
<u>FUTURE TOTAL FOR CURRENCY</u>					
	134.00	1,723,400		0.00	10,770,018.40
TRADES:	17			0.00	7,662,384.27
CANCELS:	6				
	** EURO CURRENCY **				
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
	82.00	5,000,800		0.00	8,035,222.14
TRADES:	8			0.00	9,087,047.99
CANCELS:	2				



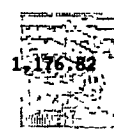
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# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL COST
	** EURO CURRENCY **				
<u>BUY</u>					
<u>FUTURE BUY TO CLOSE</u>					
	12.00	3,000,000		134.40	4,800.00
TRADES:	1			146.29	5,174.16
CANCELS:	0				
<u>FUTURE TOTAL FOR CURRENCY</u>					
	94.00	8,000,800		134.40	8,040,022.14
TRADES:	9			146.29	9,092,222.15
CANCELS:	2				
	** EURO CURRENCY **				
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
	110.00	1,100		0.00	3,083,015.00
TRADES:	4			0.00	3,477,205.80
CANCELS:	0				
	** EURO CURRENCY **				
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
	8.00	2,000,000		0.00	1,952,700.00
TRADES:	1			0.00	2,278,606.86
CANCELS:	0				
	** POUND STERLING **				
<u>BUY</u>					



STATE STREET

# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL COST
FUTURE BUY TO OPEN					
	54.00	2,125,370		0.00	3,468,517.50
TRADES:	8			0.00	5,586,165.45
CANCELS:	0				
FUTURE BUY TO CLOSE					
	18.00	180		0.00	732,600.00
TRADES:	1			0.00	1,200,952.11
CANCELS:	0				
FUTURE TOTAL FOR CURRENCY					
	72.00	2,125,550		0.00	4,201,117.50
TRADES:	9			0.00	6,787,117.56
CANCELS:	0				
BUY					
FUTURE BUY TO CLOSE					
	3.00	300,000,000		0.00	428,980,000.00
TRADES:	3			0.00	3,647,527.21
CANCELS:	0				
BUY					
FUTURE BUY TO OPEN					
	815.00	111,951,500		822.95	119,759,088.86
TRADES:	126				
CANCELS:	13				
FUTURE BUY TO CLOSE					
	227.00	33,200,000		1,176.82	34,870,540.82
TRADES:	72				
CANCELS:	9				



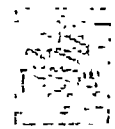
STATE STREET

# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL COST
BUY					
FUTURE TOTAL FOR CURRENCY					
	1,042.00	145,151,500		1,999.77	154,629,629.68
TRADES:	198				
CANCELS:	22				



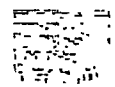
STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
** FUND SUMMARY **						
<u>BUY</u>						
<u>CASH EQUIVALENTS</u>						
219,353,821.06		TRADES: 771 CANCELS: 33	0.00	0.00	0.00	219,261,758.81
<u>EQUITY</u>						
15,298,982.078		TRADES: 2,647 CANCELS: 56	0.00	259,730.39	10,438.90	166,821,320.33
<u>EQUITY - SHORT</u>						
14,568,399.990		TRADES: 18 CANCELS: 1	0.00	0.00	0.00	1,271,812.70
<u>FIXED INCOME</u>						
377,811,853.13		TRADES: 194,118,842.00 CANCELS: 408 94	2,034,871.38	0.00	2.50	324,285,718.98
<u>FIXED INCOME - SHORT</u>						
0.00		TRADES: 1 CANCELS: 1	0.00	0.00	0.00	0.00
<u>OPTIONS BOUGHTBACK</u>						
53.00	53000	TRADES: 1 CANCELS: 0	0.00	0.00	0.00	41,191.07
<u>OPTIONS ASSIGNED</u>						
8.00	8000	TRADES: 1 CANCELS: 0	0.00	0.00	0.00	0.00
<u>OPTIONS EXPIRED-WRTS</u>						
133.00	133000		0.00	0.00		



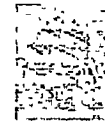
STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET COST
** FUND SUMMARY **						
<u>BUY</u>						
		TRADES: 3 CANCELS: 0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
612,464,850.268	194000	TRADES: 3,831 CANCELS: 183	194,118,842.00	2,034,871.38	259,730.39	10,441.40
<u>SHORT</u>						
14,568,399.990		TRADES: 19 CANCELS: 2	0.00	0.00	0.00	1,271,812.70



STATE STREET

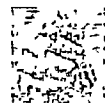
TRANSACTION TYPE	# OF TRADES	CONTRACTS	NOTIONAL PAR	COMM/FEE	NOTIONAL COST
** FUND SUMMARY **					
<u>BUY</u>					
<u>FUTURE BUY TO OPEN</u>					
TRADES:	168	1,238.000	122,790,095	822.95	148,920,115.74
CANCELS:	22				
<u>FUTURE BUY TO CLOSE</u>					
TRADES:	85	334.000	336,214,980	1,323.11	43,835,264.51
CANCELS:	12				
<u>FUTURE TOTAL</u>					
TRADES:	253	1,572.000	459,005,075	2,146.06	192,755,380.25
CANCELS:	34				



STATE STREET

	SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES	GRAND TOTAL
DTC NET TRADES:	15	1,978	36	0	0	NET TRADES: 2,029
BOS NET TRADES:	0	13	708	0	219	NET TRADES: 940
FED NET TRADES:	15	0	188	0	0	NET TRADES: 203
CAS NET TRADES:	0	55	0	0	0	NET TRADES: 55
CA1 NET TRADES:	0	12	0	0	0	NET TRADES: 12
CH1 NET TRADES:	0	36	1	0	0	NET TRADES: 37
DK1 NET TRADES:	0	16	0	0	0	NET TRADES: 16
DE4 NET TRADES:	0	43	0	0	0	NET TRADES: 43
ES3 NET TRADES:	0	28	0	0	0	NET TRADES: 28
ES4 NET TRADES:	0	19	0	0	0	NET TRADES: 19
FR1 NET TRADES:	0	40	0	0	0	NET TRADES: 40
GBB NET TRADES:	0	70	0	0	0	NET TRADES: 70
EUR NET TRADES:	0	8	28	0	0	NET TRADES: 36
NL4 NET TRADES:	0	59	0	0	0	NET TRADES: 59
GBV NET TRADES:	0	5	0	0	0	NET TRADES: 5
HK1 NET TRADES:	0	6	0	0	0	NET TRADES: 6
JP9 NET TRADES:	0	5	0	0	0	NET TRADES: 5
JP3 NET TRADES:	0	75	0	0	0	NET TRADES: 75
MX1 NET TRADES:	0	2	0	0	0	NET TRADES: 2
NO1 NET TRADES:	0	25	0	0	0	NET TRADES: 25
NZ3 NET TRADES:	0	1	0	0	0	NET TRADES: 1
SE1 NET TRADES:	0	13	0	0	0	NET TRADES: 13

NOTE: NET TRADES = TRADES - CANCELLED TRADES - CORP ACTIONS



STATE STREET

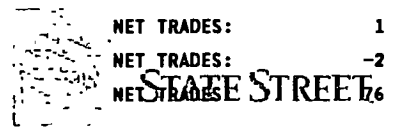
MARCH 1, 2003 TO AUGUST 31, 2003

FUND SUMMARY - BY LOCATION

		SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
CM3	NET TRADES:	0	1	0	0	0		NET TRADES: 1
US1	NET TRADES:	0	10	0	0	0		NET TRADES: 10
AU1	NET TRADES:	0	7	0	0	0		NET TRADES: 7
JP1	NET TRADES:	0	2	0	0	0		NET TRADES: 2
CAN	NET TRADES:	0	0	11	0	0		NET TRADES: 11
TBA	NET TRADES:	0	0	53	0	0		NET TRADES: 53
NYF	NET TRADES:	0	0	0	2	0		NET TRADES: 2
???	NET TRADES:	0	0	0	3	0		NET TRADES: 3
TOTAL	NET TRADES:	30	2,529	1,025	5	219		NET TRADES: 3,808

NOTE: NET TRADES = TRADES - CANCELLED TRADES - CORP ACTIONS

		SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
DTC	NET TRADES:	0	61	1	0	0		NET TRADES: 62
FED	NET TRADES:	0	0	-2	0	0		NET TRADES: -2
AU2	NET TRADES:	0	2	0	0	0		NET TRADES: 2
CH1	NET TRADES:	0	0	-1	0	0		NET TRADES: -1
DE4	NET TRADES:	0	1	0	0	0		NET TRADES: 1
ES3	NET TRADES:	0	1	0	0	0		NET TRADES: 1
GBB	NET TRADES:	0	7	0	0	0		NET TRADES: 7
EUR	NET TRADES:	0	0	1	0	0		NET TRADES: 1
NL4	NET TRADES:	0	6	0	0	0		NET TRADES: 6
NZ3	NET TRADES:	0	1	0	0	0		NET TRADES: 1
OTH	NET TRADES:	0	0	-2	0	0		NET TRADES: -2
TOTAL	NET TRADES:	0	79	-3	0	0		NET TRADES: 76



MARCH 1, 2003 TO AUGUST 31, 2003

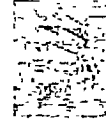
FUND SUMMARY - BY LOCATION

		SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
NOTE: NET TRADES = CORP ACTIONS								
GRAND TOTAL:		30	2,608	1,022	5	219		NET TRADES: 4,264



THIS IS A COMPOSITE REPORT FOR:

NIF1 BURROUGHS WELLCOME FUND
NIF2 BURROUGHS WELLCOME FUND
NIF3 BURROUGHS WELLCOME FUND
NIF4 BURROU HS WELLCOME FUND
NIF5 BURROUGHS WELLCOME FUND
NIF6 BURROUGHS WELLCOME FUND
NIF7 BURROUGHS WELLCOME FUND
NIF8 BURROUGHS WELLCOME FUND
NIG1 BURROUGHS WELLCOME FUND
NIG2 BURROUGHS WELLCOME FUND
NIG3 BURROUGHS WELLCOME FUND
NIG4 BURROUGHS WELLCOME FUND
NIG5 BURROUGHS WELLCOME FUND
NIG6 BURROUGHS WELLCOME FUND
NIG7 BURROUGHS WELLCOME FUND
NIG8 BURROUGHS WELLCOME FUND
NIG9 BURROUGHS WELLCOME FUND



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	PRICE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR **

00077F005	ABN AMRO NO AMER FIN	0.915	25AUG03	14JUL03	14JUL03	LEHMAN BROTHERS INC.	USD/DTC
1,100,000.00		99.881000			0.00	0.00	1,098,691.00
NIG7							
00181R002	ANZ DELAWARE INC	1.225	30JUL03	14JUL03	14JUL03	BANK OF AMERICA	USD/DTC
1,100,000.00		99.954600			0.00	0.00	1,099,501.33
NIG7							
06737J006	BARCLAYS U S FUND	0.930	25AUG03	14JUL03	14JUL03	LEHMAN BROTHERS INC.	USD/DTC
500,000.00		99.881000			0.00	0.00	499,405.00
NIG7							
23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	03MAR03	03MAR03	ASSET TRANSFER	USD/BOS
716,838.40		100.000000			0.00	0.00	716,838.40
NIF1							
				03MAR03	03MAR03	ASSET TRANSFER	USD/BOS
280,414.48		100.000000			0.00	0.00	280,414.48
NIF2							
				03MAR03	03MAR03	ASSET TRANSFER	USD/BOS
5,119,867.04		100.000000			0.00	0.00	5,119,867.04
NIF5							
				03MAR03	03MAR03	ASSET TRANSFER	USD/BOS
134,175.57		100.000000			0.00	0.00	134,175.57
NIF6							
				03MAR03	03MAR03	ASSET TRANSFER	USD/BOS
4,546,304.19		100.000000			0.00	0.00	4,546,304.19
NIF7							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	03MAR03	03MAR03		ASSET TRANSFER	USD/BOS	
	80,889.04 NIG2	100.000000			0.00		0.00	0.00	80,889.04
				03MAR03	03MAR03		ASSET TRANSFER	USD/BOS	
	1,203,481.32 NIG7	100.000000			0.00		0.00	0.00	1,203,481.32
				03MAR03			ASSET TRANSFER	USD/BOS	
	36,202.88 NIF3	100.000000			0.00		0.00	0.00	36,202.88
				03MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-36,202.88 NIF3	100.000000			0.00		0.00	0.00	-36,202.88
				03MAR03	03MAR03		ASSET TRANSFER	USD/BOS	
	151,103.82 NIF3	100.000000			0.00		0.00	0.00	151,103.82
				03MAR03			ASSET TRANSFER	USD/BOS	
	1,491,609.24 NIF4	100.000000			0.00		0.00	0.00	1,491,609.24
				03MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-1,491,609.24 NIF4	100.000000			0.00		0.00	0.00	-1,491,609.24

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	03MAR03	03MAR03		ASSET TRANSFER	USD/BOS	
	1,136,238.81 NIF4	100.000000			0.00		0.00	0.00	1,136,238.81
				04MAR03			ASSET TRANSFER	USD/BOS	
	71,895.30 NIG6	100.000000			0.00		0.00	0.00	71,895.30
				04MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-71,895.30 NIG6	100.000000			0.00		0.00	0.00	-71,895.30
				04MAR03	04MAR03		ASSET TRANSFER	USD/BOS	
	71,895.30 NIG6	100.000000			0.00		0.00	0.00	71,895.30
				04MAR03	04MAR03		ASSET TRANSFER	USD/BOS	
	3,351,606.29 NIG9	100.000000			0.00		0.00	0.00	3,351,606.29
				04MAR03	04MAR03		ASSET TRANSFER	USD/BOS	
	21,311.58 NIG4	100.000000			0.00		0.00	0.00	21,311.58
				04MAR03	04MAR03		ASSET TRANSFER	USD/BOS	
	320,187.87 NIG7	100.000000			0.00		0.00	0.00	320,187.87

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	PROCEEDS
	EXCH RATE				COMMISSNS	COMMISSNS		BASE NET
					BASE	BASE		PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	04MAR03	04MAR03	ASSET TRANSFER	USD/BOS	
905,537.01	NIG8	100.000000			0.00	0.00	0.00	905,537.01
				04MAR03	04MAR03	ASSET TRANSFER	USD/BOS	
145,893.57	NIF3	100.000000			0.00	0.00	0.00	145,893.57
				04MAR03	04MAR03	ASSET TRANSFER	USD/BOS	
418,128.95	NIF4	100.000000			0.00	0.00	0.00	418,128.95
				05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	
352,705.35	NIF2	100.000000			0.00	0.00	0.00	352,705.35
				05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	
18,655.61	NIF2	100.000000			0.00	0.00	0.00	18,655.61
				05MAR03		CONVERSION NON CASH	USD/BOS	
145,893.57	NIF3	100.000000			0.00	0.00	0.00	145,893.57
				05MAR03	CANCEL	CONVERSION NON CASH	USD/BOS	
-145,893.57	NIF3	100.000000			0.00	0.00	0.00	-145,893.57



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		PROCEEDS
	EXCH RATE				COMMISSNS	COMMISSNS		BASE NET
					BASE	BASE		PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	
196,939.23	NIF3	100.000000			0.00	0.00	0.00	196,939.23
				05MAR03	05MAR03	ASSET TRANSFER	USD/BOS	
39,481.10	NIF4	100.000000			0.00	0.00	0.00	39,481.10
				06MAR03	06MAR03	ASSET TRANSFER	USD/BOS	
399,650.29	NIG6	100.000000			0.00	0.00	0.00	399,650.29
				06MAR03		ASSET TRANSFER	USD/BOS	
3,152.40	NIG9	100.000000			0.00	0.00	0.00	3,152.40
				06MAR03	CANCEL	ASSET TRANSFER	USD/BOS	
-3,152.40	NIG9	100.000000			0.00	0.00	0.00	-3,152.40
				06MAR03	06MAR03	ASSET TRANSFER	USD/BOS	
3,152.40	NIG9	100.000000			0.00	0.00	0.00	3,152.40
				06MAR03	06MAR03	ASSET TRANSFER	USD/BOS	
250.98	NIG4	100.000000			0.00	0.00	0.00	250.98



STATE STREET

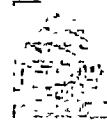
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	06MAR03			ASSET TRANSFER	USD/BOS	
	452.14	100.000000			0.00		0.00	0.00	452.14
	NIG7			06MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-452.14	100.000000			0.00		0.00	0.00	-452.14
	NIG7			06MAR03	06MAR03		ASSET TRANSFER	USD/BOS	
	452.14	100.000000			0.00		0.00	0.00	452.14
	NIG7			06MAR03			ASSET TRANSFER	USD/BOS	
	6,211.45	100.000000			0.00		0.00	0.00	6,211.45
	NIG8			06MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-6,211.45	100.000000			0.00		0.00	0.00	-6,211.45
	NIG8			06MAR03	06MAR03		ASSET TRANSFER	USD/BOS	
	6,211.45	100.000000			0.00		0.00	0.00	6,211.45
	NIG8			06MAR03	06MAR03		ASSET TRANSFER	USD/BOS	
	1,259,196.18	100.000000			0.00		0.00	0.00	1,259,196.18
	NIF7								



STATE STREET

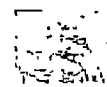
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	06MAR03			CONVERSION NON CASH	USD/BOS	
	196,939.23	100.000000			0.00		0.00	0.00	196,939.23
	NIF3			06MAR03	CANCEL		CONVERSION NON CASH	USD/BOS	
	-196,939.23	100.000000			0.00		0.00	0.00	-196,939.23
	NIF3			06MAR03			ASSET TRANSFER	USD/BOS	
	20,451.00	100.000000			0.00		0.00	0.00	20,451.00
	NIF3			06MAR03	CANCEL		ASSET TRANSFER	USD/BOS	
	-20,451.00	100.000000			0.00		0.00	0.00	-20,451.00
	NIF3			06MAR03	06MAR03		ASSET TRANSFER	USD/BOS	
	3,128.90	100.000000			0.00		0.00	0.00	3,128.90
	NIF4			10MAR03	10MAR03		ASSET TRANSFER	USD/BOS	
	1,066.92	100.000000			0.00		0.00	0.00	1,066.92
	NIF6			10MAR03	10MAR03		ASSET TRANSFER	USD/BOS	
	88.33	100.000000			0.00		0.00	0.00	88.33
	NIF5								



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SELL/BTC		BASE	INTEREST	BASE	BASE		BASE NET
	EXCH RATE					COMMISSNS		PROCEEDS

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
23399V003	DB INSTITUTIONAL LIQUID AST FD	1.000	31DEC05	12MAR03	12MAR03	ASSET TRANSFER	USD/BOS	
	1,391.74	100.000000		0.00	0.00	0.00		1,391.74
	NIG4							
				12MAR03	12MAR03	ASSET TRANSFER	USD/BOS	
	259,138.60	100.000000		0.00	0.00	0.00		259,138.60
	NIG7							
				13MAR03	13MAR03	ASSET TRANSFER	USD/BOS	
	1.82	100.000000		0.00	0.00	0.00		1.82
	NIG8							
				13MAR03	13MAR03	ASSET TRANSFER	USD/BOS	
	459,154.07	100.000000		0.00	0.00	0.00		459,154.07
	NIF7							
				13MAR03		ASSET TRANSFER	USD/BOS	
	3.92	100.000000		0.00	0.00	0.00		3.92
	NIG6							
				13MAR03	CANCEL	ASSET TRANSFER	USD/BOS	
	-3.92	100.000000		0.00	0.00	0.00		-3.92
	NIG6							
				17MAR03	17MAR03	ASSET TRANSFER	USD/BOS	
	1,050.25	100.000000		0.00	0.00	0.00		1,050.25
	NIF7							
— ASSET TOTALS —				0.00	0.00	0.00		21,605,588.60
21,605,588.60								

STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SELL/BTC		BASE	INTEREST	BASE	BASE		BASE NET
	EXCH RATE					COMMISSNS		PROCEEDS

CASH EQUIVALENTS

		**	US DOLLAR	**	(CONTINUED)			
23636K000	DANSKE CORP	1.220	10JUL03	17JUN03	17JUN03	MORGAN STANLEY CO IN	USD/DTC	
	1,900,000.00	99.932900		0.00	0.00	0.00		1,898,725.42
	NIG7							
23636K000	DANSKE CORP	1.230	07JUL03	17JUN03	17JUN03	BANC/AMERICA SECUR.L	USD/DTC	
	1,300,000.00	99.942200		0.00	0.00	0.00		1,299,248.89
	NIG7							
23636K000	DANSKE CORP	0.915	19SEP03	14JUL03	14JUL03	LEHMAN BROTHERS INC.	USD/DTC	
	200,000.00	99.810100		0.00	0.00	0.00		199,620.33
	NIG7							
313396N02	FEDERAL HOME LN MTG DISC NTS	0.010	30OCT03	14JUL03	14JUL03	CITIGROUP GLOBAL MAR	USD/FED	
	1,900,000.00	99.473400		5,443.77	0.00	0.00		1,889,996.23
	NIG7							
313588KJ3	FEDERAL NATL MTG ASSN DISC NTS	0.010	13AUG03	14JUL03	15JUL03	1	GOLDMAN SACHS + CO	USD/FED
	2,400,000.00	99.718800		4,808.67	0.00	0.00		2,393,251.33
	NIG7							
313588NG6	FEDERAL NATL MTG ASSN DISC NTS	0.010	22OCT03	19AUG03	19AUG03	MERRILL LYNCH PIERCE	USD/FED	
	1,000,000.00	99.742500		779.44	0.00	0.00		997,425.00
	NIG7							
313588PL3	FEDERAL NATL MTG ASSN DISC NTS	0.010	19NOV03	14JUL03	14JUL03	LEHMAN BROTHERS INC.	USD/FED	
	1,500,000.00	99.641500		843.12	0.00	0.00		1,494,623.54
	NIG7							
	500,000.00	99.641500	16JUL03	16JUL03	304.65	LEHMAN BROTHERS INC.	USD/FED	
	NIG7				0.00	0.00		498,207.85
— ASSET TOTALS —				1,147.77	0.00	0.00		1,992,831.39
2,000,000.00								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

40410T007	HBOS TREAS SVCS PLC	1.245	04AUG03	17JUN03	17JUN03	MERRILL LYNCH	COMM	USD/DTC	1,897,466.67
	1,900,000.00	99.866600				0.00		0.00	
	NIG7								
74977D006	RABOBANK NEDERLAND	1.240	23JUN03	12JUN03	12JUN03	GOLDMAN SACHS + CO		USD/DTC	1,399,465.28
	1,400,000.00	99.961800				0.00		0.00	
	NIG7								
78009S006	ROYAL BK OF SCOTLAND PLC	1.230	06AUG03	17JUN03	17JUN03	GOLDMAN SACHS + CO		USD/DTC	2,995,791.67
	3,000,000.00	99.859700				0.00		0.00	
	NIG7								
8225T0004	SHELL FINANCE YRS 1+2	1.190	14AUG03	17JUN03	17JUN03	CHASE SECURITIES INC		USD/DTC	1,697,398.06
	1,700,000.00	99.846900				0.00		0.00	
	NIG7								
8618809A2	SSGA FDS	1.000	31DEC30	05MAR03	05MAR03	STATE STREET BANK +		USD/BOS	46,666.24
	PRIME FD	100.000000				0.00		0.00	
	46,666.24								
	NIF2								
	43,809.71	100.000000		06MAR03	06MAR03	STATE STREET BANK +		USD/BOS	43,809.71
	NIF3					0.00		0.00	
	14,383.67	100.000000		07MAR03	07MAR03	STATE STREET BANK +		USD/BOS	14,383.67
	NIF7					0.00		0.00	
	51,881.13	100.000000		07MAR03	07MAR03	STATE STREET BANK +		USD/BOS	51,881.13
	NIF4					0.00		0.00	



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS	1.000	31DEC30	07MAR03	07MAR03	STATE STREET BANK +		USD/BOS	72,862.64
	PRIME FD	100.000000				0.00		0.00	
	72,862.64								
	NIG7								
	167,872.70	100.000000		10MAR03	10MAR03	STATE STREET BANK +		USD/BOS	167,872.70
	NIF3					0.00		0.00	
	16,844.04	100.000000		10MAR03	10MAR03	STATE STREET BANK +		USD/BOS	16,844.04
	NIF4					0.00		0.00	
	10,247.11	100.000000		10MAR03	10MAR03	STATE STREET BANK +		USD/BOS	10,247.11
	NIF7					0.00		0.00	
	12,602.91	100.000000		11MAR03	11MAR03	STATE STREET BANK +		USD/BOS	12,602.91
	NIF4					0.00		0.00	
	406.20	100.000000		11MAR03	11MAR03	STATE STREET BANK +		USD/BOS	406.20
	NIF7					0.00		0.00	
	709,994.35	100.000000		12MAR03	12MAR03	STATE STREET BANK +		USD/BOS	709,994.35
	NIF1					0.00		0.00	



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 166,069.44 NIF1	1.000	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	166,069.44
— ASSET TOTALS —					0.00	0.00	0.00	1,313,640.14
8618809A2	SSGA FDS PRIME FD 54,449.66 NIF3	1.196	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	54,449.66
8618809A2	SSGA FDS PRIME FD 1,341,569.18 NIG7	1.000	31DEC30	13MAR03	13MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	1,341,569.18
			13MAR03	13MAR03		STATE STREET BANK +	USD/BOS	
	25,972.82 NIG8	100.000000		0.00		0.00	0.00	25,972.82
— ASSET TOTALS —					0.00	0.00	0.00	1,367,542.00
8618809A2	SSGA FDS PRIME FD 326,089.09 NIF3	1.196	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	326,089.09
8618809A2	SSGA FDS PRIME FD 197,546.87 NIF7	1.000	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	197,546.87

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 240.98 NIG4	1.000	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	240.98
			14MAR03	14MAR03		STATE STREET BANK +	USD/BOS	
	38,740.13 NIG6	100.000000		0.00		0.00	0.00	38,740.13
— ASSET TOTALS —					0.00	0.00	0.00	236,527.98
8618809A2	SSGA FDS PRIME FD 855,089.44 NIG7	1.196	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	855,089.44
8618809A2	SSGA FDS PRIME FD 19,947.36 NIG8	1.000	31DEC30	14MAR03	14MAR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	19,947.36
			14MAR03	14MAR03		STATE STREET BANK +	USD/BOS	
	3,790.61 NIG9	100.000000		0.00		0.00	0.00	3,790.61
			17MAR03	17MAR03		STATE STREET BANK +	USD/BOS	
	895,825.39 NIF5	100.000000		0.00		0.00	0.00	895,825.39
— ASSET TOTALS —					0.00	0.00	0.00	919,563.36

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	PROCEEDS
	EXCH RATE				COMMISSNS	COMMISSNS		BASE NET
					BASE	BASE		PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 134,813.04 NIG7	1.166	31DEC30	17MAR03	17MAR03	STATE STREET BANK +	USD/BOS	134,813.04
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 113,000.00 NIG9	1.000	31DEC30	17MAR03	17MAR03	STATE STREET BANK +	USD/BOS	113,000.00
		100.000000			0.00	0.00	0.00	
	401,807.67 NIF2	100.000000		18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	401,807.67
		100.000000			0.00	0.00	0.00	
	148,119.13 NIF4	100.000000		18MAR03	18MAR03	STATE STREET BANK +	USD/BOS	148,119.13
		100.000000			0.00	0.00	0.00	
	21,343.87 NIF7	100.000000		19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	21,343.87
		100.000000			0.00	0.00	0.00	
	122,467.52 NIF4	100.000000		19MAR03	19MAR03	STATE STREET BANK +	USD/BOS	122,467.52
		100.000000			0.00	0.00	0.00	
	15,662.50 NIF7	100.000000		20MAR03	20MAR03	STATE STREET BANK +	USD/BOS	15,662.50
		100.000000			0.00	0.00	0.00	



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE	BASE	BASE		PROCEEDS
	EXCH RATE				COMMISSNS	COMMISSNS		BASE NET
					BASE	BASE		PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 109,600.08 NIF4	1.000	31DEC30	20MAR03	20MAR03	STATE STREET BANK +	USD/BOS	109,600.08
		100.000000			0.00	0.00	0.00	
	4,760.00 NIF6	100.000000		21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	4,760.00
		100.000000			0.00	0.00	0.00	
	86,112.82 NIF7	100.000000		21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	86,112.82
		100.000000			0.00	0.00	0.00	
	13,812.53 NIG2	100.000000		21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	13,812.53
		100.000000			0.00	0.00	0.00	
	3,152.40 NIG9	100.000000		21MAR03	21MAR03	STATE STREET BANK +	USD/BOS	3,152.40
		100.000000			0.00	0.00	0.00	
	15,078.48 NIG2	100.000000		24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	15,078.48
		100.000000			0.00	0.00	0.00	
	867,805.26 NIG6	100.000000		24MAR03	24MAR03	STATE STREET BANK +	USD/BOS	867,805.26
		100.000000			0.00	0.00	0.00	



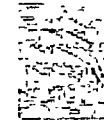
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	25MAR03	25MAR03	STATE STREET BANK +	USD/BOS	
	5,585.51	100.000000		0.00	0.00	0.00	0.00	5,585.51
	NIF4							
	448,402.46	100.000000		0.00	0.00	0.00	0.00	448,402.46
	NIF7							
	114,072.47	100.000000		0.00	0.00	0.00	0.00	114,072.47
	NIG8							
	75,208.45	100.000000		0.00	0.00	0.00	0.00	75,208.45
	NIF4							
— ASSET TOTALS —				0.00	0.00	0.00	0.00	2,565,991.15
	2,565,991.15							
8618809A2	SSGA FDS PRIME FD	1.182	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
	12,357.98	100.000000		0.00	0.00	0.00	0.00	12,357.98
	NIF3							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
	36,862.14	100.000000		0.00	0.00	0.00	0.00	36,862.14
	NIF4							



STATE STREET

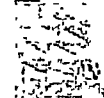
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	27MAR03	27MAR03	STATE STREET BANK +	USD/BOS	
	449,146.80	100.000000		0.00	0.00	0.00	0.00	449,146.80
	NIF7							
	64,471.70	100.000000		0.00	0.00	0.00	0.00	64,471.70
	NIG4							
— ASSET TOTALS —				0.00	0.00	0.00	0.00	550,480.64
	550,480.64							
8618809A2	SSGA FDS PRIME FD	1.178	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	
	1,374.00	100.000000		0.00	0.00	0.00	0.00	1,374.00
	NIF2							
8618809A2	SSGA FDS PRIME FD	1.182	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	
	313,531.45	100.000000		0.00	0.00	0.00	0.00	313,531.45
	NIF3							
8618809A2	SSGA FDS PRIME FD	1.000	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	
	3,005,628.69	100.000000		0.00	0.00	0.00	0.00	3,005,628.69
	NIF7							
	8,435.78	100.000000		0.00	0.00	0.00	0.00	8,435.78
	NIG2							
— ASSET TOTALS —				0.00	0.00	0.00	0.00	3,014,064.47
	3,014,064.47							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,850.38 NIG4	1.155	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	4,850.38
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 2,501,417.30 NIG7	1.000	31DEC30	28MAR03	28MAR03	STATE STREET BANK +	USD/BOS	2,501,417.30
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 75,792.04 NIF3	1.159	31DEC30	31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	75,792.04
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 189,000.00 NIF5	1.000	31DEC30	31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	189,000.00
		100.000000			0.00	0.00	0.00	
	588,006.31 NIF7			31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	588,006.31
		100.000000			0.00	0.00	0.00	
	7,500,000.00 NIG3			31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	7,500,000.00
		100.000000			0.00	0.00	0.00	
	123,366.06 NIF4			31MAR03	31MAR03	STATE STREET BANK +	USD/BOS	123,366.06
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	8,400,372.37
	8,400,372.37							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 73,781.03 NIF3	1.163	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	73,781.03
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 1,076,199.91 NIG7	1.000	31DEC30	01APR03	01APR03	STATE STREET BANK +	USD/BOS	1,076,199.91
		100.000000			0.00	0.00	0.00	
	12.24 NIG9			01APR03	01APR03	STATE STREET BANK +	USD/BOS	12.24
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	1,076,212.15
	1,076,212.15							
8618809A2	SSGA FDS PRIME FD 273,812.70 NIF2	1.178	31DEC30	02APR03	02APR03	STATE STREET BANK +	USD/BOS	273,812.70
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 370,666.30 NIF3	1.163	31DEC30	02APR03	02APR03	STATE STREET BANK +	USD/BOS	370,666.30
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 346,334.34 NIF4	1.000	31DEC30	02APR03	02APR03	STATE STREET BANK +	USD/BOS	346,334.34
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 11,564.61 NIG6	1.162	31DEC30	03APR03	03APR03	STATE STREET BANK +	USD/BOS	11,564.61
		100.000000			0.00	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 78,966.45 NIG7	1.000	31DEC30	03APR03	03APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	78,966.45
8618809A2	SSGA FDS PRIME FD 28,053.14 NIF1	1.182	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	28,053.14
8618809A2	SSGA FDS PRIME FD 38,921.31 NIF2	1.168	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	38,921.31
8618809A2	SSGA FDS PRIME FD 35,876.11 NIF3	1.145	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	35,876.11
8618809A2	SSGA FDS PRIME FD 5,156.09 NIF4	1.000	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	5,156.09
			04APR03	04APR03		STATE STREET BANK +	USD/BOS	
	71,142.86 NIF6	100.000000		0.00	0.00		0.00	71,142.86
-- ASSET TOTALS --								
	76,298.95			0.00	0.00		0.00	76,298.95
8618809A2	SSGA FDS PRIME FD 273,963.33 NIF7	1.186	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	273,963.33

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 82.67 NIG2	1.000	31DEC30	04APR03	04APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	82.67
			04APR03	04APR03		STATE STREET BANK +	USD/BOS	
	169,684.37 NIG7	100.000000		0.00	0.00		0.00	169,684.37
			04APR03	04APR03		STATE STREET BANK +	USD/BOS	
	2,170.56 NIG8	100.000000		0.00	0.00		0.00	2,170.56
			04APR03	04APR03		STATE STREET BANK +	USD/BOS	
	2,581.51 NIG9	100.000000		0.00	0.00		0.00	2,581.51
-- ASSET TOTALS --								
	174,519.11			0.00	0.00		0.00	174,519.11
8618809A2	SSGA FDS PRIME FD 387,793.14 NIF1	1.182	31DEC30	07APR03	07APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	387,793.14
8618809A2	SSGA FDS PRIME FD 397,051.05 NIF7	1.186	31DEC30	07APR03	07APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	397,051.05
8618809A2	SSGA FDS PRIME FD 221,874.37 NIF3	1.145	31DEC30	08APR03	08APR03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00	0.00		0.00	221,874.37

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 679.94 NIF1	1.140	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	679.94
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 2,257.00 NIF2	1.161	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	2,257.00
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 550.00 NIF4	1.000	31DEC30	11APR03	11APR03	STATE STREET BANK +	USD/BOS	550.00
		100.000000			0.00	0.00	0.00	
	8,330.00 NIF6			11APR03	11APR03	STATE STREET BANK +	USD/BOS	8,330.00
		100.000000			0.00	0.00	0.00	
	74,639.90 NIG7			11APR03	11APR03	STATE STREET BANK +	USD/BOS	74,639.90
		100.000000			0.00	0.00	0.00	
	906.28 NIG8			11APR03	11APR03	STATE STREET BANK +	USD/BOS	906.28
		100.000000			0.00	0.00	0.00	
	13,917.92 NIF5			14APR03	14APR03	STATE STREET BANK +	USD/BOS	13,917.92
		100.000000			0.00	0.00	0.00	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 1,000,000.00 NIF5	1.000	31DEC30	15APR03	15APR03	STATE STREET BANK +	USD/BOS	1,000,000.00
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	1,098,344.10
	1,098,344.10							
8618809A2	SSGA FDS PRIME FD 8,946.47 NIF3	1.137	31DEC30	16APR03	16APR03	STATE STREET BANK +	USD/BOS	8,946.47
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 132,118.50 NIG8	1.000	31DEC30	16APR03	16APR03	STATE STREET BANK +	USD/BOS	132,118.50
		100.000000			0.00	0.00	0.00	
	221,589.64 NIG7			16APR03	16APR03	STATE STREET BANK +	USD/BOS	221,589.64
		100.000000			0.00	0.00	0.00	
— ASSET TOTALS —					0.00	0.00	0.00	353,708.14
	353,708.14							
8618809A2	SSGA FDS PRIME FD 3,070.88 NIF1	1.140	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	3,070.88
		100.000000			0.00	0.00	0.00	
8618809A2	SSGA FDS PRIME FD 39,657.58 NIF3	1.137	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	39,657.58
		100.000000			0.00	0.00	0.00	

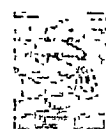
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 9,736.00 NIF6	1.000	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	9,736.00
8618809A2	SSGA FDS PRIME FD 64,442.32 NIF7	1.186	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	64,442.32
8618809A2	SSGA FDS PRIME FD 699.08 NIG3	1.000	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	699.08
8618809A2	SSGA FDS PRIME FD 13,572.86 NIG6	1.162	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	13,572.86
8618809A2	SSGA FDS PRIME FD 135.00 NIG2	1.000	31DEC30	17APR03	17APR03	STATE STREET BANK +	USD/BOS	135.00
				17APR03	17APR03	STATE STREET BANK +	USD/BOS	51,793.84
	51,793.84 NIG4	100.000000						51,793.84
				21APR03	21APR03	STATE STREET BANK +	USD/BOS	45,202.09
	45,202.09 NIF6	100.000000						45,202.09
— ASSET TOTALS —					0.00	0.00	0.00	97,130.93
	97,130.93							



STATE STREET

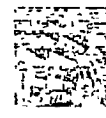
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 50,012.89 NIF7	1.186	31DEC30	21APR03	21APR03	STATE STREET BANK +	USD/BOS	50,012.89
8618809A2	SSGA FDS PRIME FD 49,782.94 NIF3	1.137	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	49,782.94
8618809A2	SSGA FDS PRIME FD 18,280.77 NIF6	1.155	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	18,280.77
8618809A2	SSGA FDS PRIME FD 5,060.45 NIF7	1.186	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	5,060.45
8618809A2	SSGA FDS PRIME FD 5,067.82 NIG2	1.000	31DEC30	22APR03	22APR03	STATE STREET BANK +	USD/BOS	5,067.82
8618809A2	SSGA FDS PRIME FD 125,750.00 NIG6	1.162	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	125,750.00
8618809A2	SSGA FDS PRIME FD 140,000.00 NIG4	1.000	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	140,000.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 2,995,573.75 NIG7		1.000	31DEC30	23APR03	23APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	2,995,573.75
--- ASSET TOTALS ---									
	3,135,573.75					0.00	0.00	0.00	3,135,573.75
8618809A2	SSGA FDS PRIME FD 143,600.67 NIF3		1.137	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	143,600.67
8618809A2	SSGA FDS PRIME FD 443.69 NIF7		1.186	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	443.69
8618809A2	SSGA FDS PRIME FD 5,682.69 NIF4		1.000	31DEC30	24APR03	24APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	5,682.69
	3,762.11 NIG8				25APR03	25APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,762.11
	91,128.75 NIF4				25APR03	25APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	91,128.75



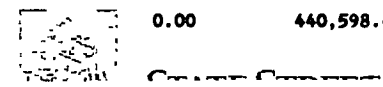
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ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 8,279.73 NIG2		1.000	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	8,279.73
--- ASSET TOTALS ---									
	108,853.28					0.00	0.00	0.00	108,853.28
8618809A2	SSGA FDS PRIME FD 8,441.27 NIG4		1.126	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	8,441.27
8618809A2	SSGA FDS PRIME FD 333.65 NIG9		1.000	31DEC30	25APR03	25APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	333.65
8618809A2	SSGA FDS PRIME FD 37,120.68 NIF6		1.140	31DEC30	28APR03	28APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	37,120.68
8618809A2	SSGA FDS PRIME FD 287,258.43 NIF3		1.137	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	287,258.43
8618809A2	SSGA FDS PRIME FD 13,943.94 NIF5		1.000	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	13,943.94
8618809A2	SSGA FDS PRIME FD 440,598.44 NIG7		1.120	31DEC30	29APR03	29APR03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	440,598.44



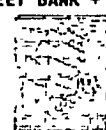
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 635,355.17 NIF3	1.117	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	635,355.17
8618809A2	SSGA FDS PRIME FD 800,815.22 NIF7	1.186	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	800,815.22
8618809A2	SSGA FDS PRIME FD 31,651.00 NIF4	1.000	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	31,651.00
8618809A2	SSGA FDS PRIME FD 855,850.88 NIG7	1.109	31DEC30	30APR03	30APR03	STATE STREET BANK +	USD/BOS	855,850.88
8618809A2	SSGA FDS PRIME FD 161,801.64 NIF3	1.121	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	161,801.64
8618809A2	SSGA FDS PRIME FD 96,301.52 NIF7	1.163	31DEC30	01MAY03	01MAY03	STATE STREET BANK +	USD/BOS	96,301.52
8618809A2	SSGA FDS PRIME FD 1,274.00 NIF1	1.140	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	1,274.00
8618809A2	SSGA FDS PRIME FD 44,187.91 NIF2	1.161	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	44,187.91



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 62,770.39 NIF6	1.153	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	62,770.39
8618809A2	SSGA FDS PRIME FD 123,514.44 NIF7	1.155	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	123,514.44
8618809A2	SSGA FDS PRIME FD 3,940.40 NIG6	1.162	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	3,940.40
8618809A2	SSGA FDS PRIME FD 11,798.99 NIG8	1.000	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	11,798.99
	71.55 NIG2	100.000000		02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	71.55
— ASSET TOTALS — 11,870.54								11,870.54
8618809A2	SSGA FDS PRIME FD 9,635.76 NIG4	1.122	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	9,635.76
8618809A2	SSGA FDS PRIME FD 1,128,573.00 NIG7	1.109	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	1,128,573.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 2,973.55 NIG9	1.000	31DEC30	02MAY03	02MAY03	STATE STREET BANK +	USD/BOS	2,973.55
8618809A2	SSGA FDS PRIME FD 1,265,161.08 NIF2	1.161	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	1,265,161.08
8618809A2	SSGA FDS PRIME FD 113,158.22 NIF3	1.120	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	113,158.22
8618809A2	SSGA FDS PRIME FD 17,811.65 NIF6	1.107	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	17,811.65
8618809A2	SSGA FDS PRIME FD 24,792.87 NIF7	1.155	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	24,792.87
8618809A2	SSGA FDS PRIME FD 702.74 NIG2	1.000	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	702.74
8618809A2	SSGA FDS PRIME FD 307,578.00 NIG7	1.109	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	307,578.00
8618809A2	SSGA FDS PRIME FD 398,322.96 NIG8	1.000	31DEC30	05MAY03	05MAY03	STATE STREET BANK +	USD/BOS	398,322.96

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 143,834.88 NIF3	1.120	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	143,834.88
8618809A2	SSGA FDS PRIME FD 188,605.62 NIF7	1.155	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	188,605.62
8618809A2	SSGA FDS PRIME FD 145,776.23 NIG8	1.000	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	145,776.23
8618809A2	SSGA FDS PRIME FD 199,679.86 NIG7	1.109	31DEC30	06MAY03	06MAY03	STATE STREET BANK +	USD/BOS	199,679.86
	1.94 NIF2			07MAY03	07MAY03	STATE STREET BANK +	USD/BOS	1.94
— ASSET TOTALS — 199,681.80					0.00	0.00	0.00	199,681.80
8618809A2	SSGA FDS PRIME FD 1,363,098.06 NIG7	1.129	31DEC30	07MAY03	07MAY03	STATE STREET BANK +	USD/BOS	1,363,098.06

STATE STREET

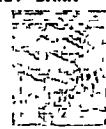
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 341,145.53 NIF3	1.129 31DEC30	08MAY03 08MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	341,145.53
— ASSET TOTALS —			0.00		0.00	0.00	1,704,243.59
8618809A2	SSGA FDS PRIME FD 27.00 NIF5	1.000 31DEC30	08MAY03 08MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	27.00
8618809A2	SSGA FDS PRIME FD 4.60 NIF6	1.107 31DEC30	08MAY03 08MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	4.60
8618809A2	SSGA FDS PRIME FD 84,819.72 NIF3	1.129 31DEC30	09MAY03 09MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	84,819.72
8618809A2	SSGA FDS PRIME FD 34,055.42 NIF6	1.107 31DEC30	09MAY03 09MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	34,055.42
8618809A2	SSGA FDS PRIME FD 14,594.23 NIG6	1.162 31DEC30	09MAY03 09MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	14,594.23
8618809A2	SSGA FDS PRIME FD 3,154.00 NIF4	1.000 31DEC30	09MAY03 09MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	3,154.00



STATE STREET

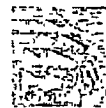
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 776,125.45 NIG7	1.129 31DEC30	09MAY03 09MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	776,125.45
			12MAY03 12MAY03		STATE STREET BANK +	USD/BOS	
	2,775.07 NIG7	100.000000	0.00		0.00	0.00	2,775.07
— ASSET TOTALS —			0.00		0.00	0.00	778,900.52
8618809A2	SSGA FDS PRIME FD 175,000.00 NIF5	1.000 31DEC30	13MAY03 13MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	175,000.00
8618809A2	SSGA FDS PRIME FD 32,996.92 NIF6	1.129 31DEC30	13MAY03 13MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	32,996.92
8618809A2	SSGA FDS PRIME FD 2,013,901.98 NIF5	1.000 31DEC30	14MAY03 14MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	2,013,901.98
8618809A2	SSGA FDS PRIME FD 163,913.17 NIG6	1.162 31DEC30	14MAY03 14MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	163,913.17
8618809A2	SSGA FDS PRIME FD 474,598.50 NIF2	1.109 31DEC30	16MAY03 16MAY03		STATE STREET BANK +	USD/BOS	
		100.000000	0.00		0.00	0.00	474,598.50



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,574.67 NIF4	1.000	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	3,574.67
	169,434.46 NIF5	100.000000		16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	169,434.46
---	ASSET TOTALS --- 173,009.13				0.00	0.00	0.00	173,009.13
8618809A2	SSGA FDS PRIME FD 11,101.47 NIF6	1.113	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	11,101.47
8618809A2	SSGA FDS PRIME FD 46,827.93 NIF7	1.153	31DEC30	16MAY03	16MAY03	STATE STREET BANK +	USD/BOS	46,827.93
8618809A2	SSGA FDS PRIME FD 71,244.46 NIF3	1.129	31DEC30	19MAY03	19MAY03	STATE STREET BANK +	USD/BOS	71,244.46
	8,433.35 NIF3	100.000000		20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	8,433.35
---	ASSET TOTALS --- 79,677.81				0.00	0.00	0.00	79,677.81

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

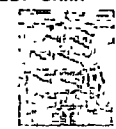
ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 100,447.55 NIF7	1.153	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	100,447.55
8618809A2	SSGA FDS PRIME FD 175,159.66 NIG6	1.162	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	175,159.66
8618809A2	SSGA FDS PRIME FD 1,506,107.70 NIG7	1.129	31DEC30	20MAY03	20MAY03	STATE STREET BANK +	USD/BOS	1,506,107.70
8618809A2	SSGA FDS PRIME FD 180,224.77 NIF3	1.113	31DEC30	21MAY03	21MAY03	STATE STREET BANK +	USD/BOS	180,224.77
8618809A2	SSGA FDS PRIME FD 283,850.86 NIF7	1.153	31DEC30	21MAY03	21MAY03	STATE STREET BANK +	USD/BOS	283,850.86
8618809A2	SSGA FDS PRIME FD 88,339.72 NIF3	1.101	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	88,339.72
8618809A2	SSGA FDS PRIME FD 1,043.07 NIG2	1.000	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	1,043.07
8618809A2	SSGA FDS PRIME FD 1,374,901.46 NIG7	1.105	31DEC30	22MAY03	22MAY03	STATE STREET BANK +	USD/BOS	1,374,901.46

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	LOCAL	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 197,994.36 NIF3	1.103	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	197,994.36
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 7,945.82 NIG2	1.000	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	7,945.82
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 31,608.21 NIG4	1.122	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	31,608.21
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 1,566,182.70 NIG7	1.097	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	1,566,182.70
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 1,872.66 NIG8	1.000	31DEC30	23MAY03	23MAY03	STATE STREET BANK +	USD/BOS	1,872.66
		100.000000		0.00		0.00	0.00	
			27MAY03	27MAY03		STATE STREET BANK +	USD/BOS	
	8,783.39 NIG2	100.000000		0.00		0.00	0.00	8,783.39
— ASSET TOTALS —					0.00	0.00	0.00	10,656.05
8618809A2	SSGA FDS PRIME FD 184,740.57 NIF3	1.103	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	184,740.57
		100.000000		0.00		0.00	0.00	



STATE STREET

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	LOCAL	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 0.20 NIF5	1.000	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	0.20
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 40,060.61 NIF7	1.153	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	40,060.61
		100.000000		0.00		0.00	0.00	
			28MAY03	28MAY03		STATE STREET BANK +	USD/BOS	
	104,044.18 NIG6	100.000000		0.00		0.00	0.00	104,044.18
— ASSET TOTALS —					0.00	0.00	0.00	144,104.79
8618809A2	SSGA FDS PRIME FD 30,646.72 NIG7	1.097	31DEC30	28MAY03	28MAY03	STATE STREET BANK +	USD/BOS	30,646.72
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 45,453.41 NIF7	1.153	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	45,453.41
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 0.34 NIG3	1.000	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	0.34
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 127,421.09 NIG6	1.129	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	127,421.09
		100.000000		0.00		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 49,683.23 NIG8		1.000	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	49,683.23
8618809A2	SSGA FDS PRIME FD 138,829.62 NIG4		1.121	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	138,829.62
8618809A2	SSGA FDS PRIME FD 1,553,627.00 NIG7		1.097	31DEC30	29MAY03	29MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,553,627.00
8618809A2	SSGA FDS PRIME FD 15,540.00 NIF1		1.140	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	15,540.00
8618809A2	SSGA FDS PRIME FD 12,678.50 NIF2		1.102	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	12,678.50
8618809A2	SSGA FDS PRIME FD 760.00 NIF4		1.000	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	760.00
8618809A2	SSGA FDS PRIME FD 9,059.68 NIF6		1.113	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	9,059.68
8618809A2	SSGA FDS PRIME FD 2,596.29 NIF7		1.153	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	2,596.29

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 18,406.16 NIG4		1.107	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	18,406.16
8618809A2	SSGA FDS PRIME FD 4,970.45 NIG8		1.186	31DEC30	30MAY03	30MAY03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	4,970.45
8618809A2	SSGA FDS PRIME FD 1,461.87 NIF3		1.106	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,461.87
8618809A2	SSGA FDS PRIME FD 90,525.16 NIF7		1.153	31DEC30	02JUN03	02JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	90,525.16
8618809A2	SSGA FDS PRIME FD 1,044,105.25 NIF2		1.102	31DEC30	03JUN03	03JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,044,105.25
8618809A2	SSGA FDS PRIME FD 961,917.14 NIF3		1.106	31DEC30	03JUN03	03JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	961,917.14
8618809A2	SSGA FDS PRIME FD 200,000.00 NIF5		1.000	31DEC30	03JUN03	03JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	200,000.00
8618809A2	SSGA FDS PRIME FD 24,713.44 NIF7		1.153	31DEC30	03JUN03	03JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	24,713.44

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 319,494.03 NIF3	1.099	31DEC30	04JUN03	04JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	319,494.03
8618809A2	SSGA FDS PRIME FD 35,758.85 NIF7	1.153	31DEC30	04JUN03	04JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	35,758.85
8618809A2	SSGA FDS PRIME FD 12,725.08 NIG4	1.107	31DEC30	04JUN03	04JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	12,725.08
8618809A2	SSGA FDS PRIME FD 20,499.43 NIF7	1.153	31DEC30	06JUN03	06JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	20,499.43
8618809A2	SSGA FDS PRIME FD 45,916.62 NIG7	1.098	31DEC30	06JUN03	06JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	45,916.62
8618809A2	SSGA FDS PRIME FD 14,805.67 NIF1	1.140	31DEC30	09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	14,805.67
8618809A2	SSGA FDS PRIME FD 25,856.49 NIF2	1.082	31DEC30	09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	25,856.49
8618809A2	SSGA FDS PRIME FD 130,678.81 NIF3	1.094	31DEC30	09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	130,678.81

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 81,474.16 NIF7	1.153	31DEC30	09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	81,474.16
8618809A2	SSGA FDS PRIME FD 3,876.33 NIF4	1.000	31DEC30	09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	3,876.33
				09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
	16,266.62 NIG2	100.000000			0.00	0.00	0.00	16,266.62
				09JUN03	09JUN03	STATE STREET BANK +	USD/BOS	
	3,021.06 NIG9	100.000000			0.00	0.00	0.00	3,021.06
— ASSET TOTALS —	23,164.01				0.00	0.00	0.00	23,164.01
8618809A2	SSGA FDS PRIME FD 31,108.29 NIF6	1.113	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	31,108.29
8618809A2	SSGA FDS PRIME FD 91,480.95 NIF4	1.000	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	91,480.95
8618809A2	SSGA FDS PRIME FD 20,519.23 NIG2	1.166	31DEC30	10JUN03	10JUN03	STATE STREET BANK +	USD/BOS	
		100.000000			0.00	0.00	0.00	20,519.23

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 711,956.05 NIF3		1.086	31DEC30	11JUN03	11JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	711,956.05
8618809A2	SSGA FDS PRIME FD 149,828.88 NIF4		1.000	31DEC30	11JUN03	11JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	149,828.88
					12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
	35,737.78 NIF4		100.000000			0.00	0.00	0.00	35,737.78
-- ASSET TOTALS --									
	185,566.66					0.00	0.00	0.00	185,566.66
8618809A2	SSGA FDS PRIME FD 194,154.80 NIF7		1.153	31DEC30	12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	194,154.80
8618809A2	SSGA FDS PRIME FD 4,493,369.80 NIG7		1.098	31DEC30	12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	4,493,369.80
8618809A2	SSGA FDS PRIME FD 27,196.00 NIG8		1.186	31DEC30	12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	27,196.00
8618809A2	SSGA FDS PRIME FD 11,666.37 NIG5		1.000	31DEC30	12JUN03		STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	11,666.37

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD -11,666.37 NIG5		1.000	31DEC30	12JUN03	CANCEL	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	-11,666.37
					12JUN03	12JUN03	STATE STREET BANK +	USD/BOS	
	11,666.37 NIG5		100.000000			0.00	0.00	0.00	11,666.37
-- ASSET TOTALS --									
	11,666.37					0.00	0.00	0.00	11,666.37
8618809A2	SSGA FDS PRIME FD 72,253.03 NIF2		1.082	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	72,253.03
8618809A2	SSGA FDS PRIME FD 3,024.72 NIF3		1.074	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,024.72
8618809A2	SSGA FDS PRIME FD 38,985.87 NIF6		1.115	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	38,985.87
8618809A2	SSGA FDS PRIME FD 1,000,000.00 NIG6		1.094	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,000,000.00
8618809A2	SSGA FDS PRIME FD 1,872,144.95 NIG8		1.178	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,872,144.95

STATE STREET

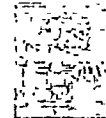
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 1,042,640.89 NIG4	1.107	31DEC30	13JUN03	13JUN03	STATE STREET BANK +	USD/BOS	1,042,640.89
8618809A2	SSGA FDS PRIME FD 1,884.91 NIF1	1.140	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	1,884.91
8618809A2	SSGA FDS PRIME FD 5,000,000.00 NIF5	1.000	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	5,000,000.00
8618809A2	SSGA FDS PRIME FD 287,966.24 NIG8	1.094	31DEC30	16JUN03	16JUN03	STATE STREET BANK +	USD/BOS	287,966.24
8618809A2	SSGA FDS PRIME FD 16,093.10 NIF2	1.097	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	16,093.10
8618809A2	SSGA FDS PRIME FD 135,392.13 NIF3	1.074	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	135,392.13
8618809A2	SSGA FDS PRIME FD 15,107.32 NIF7	1.153	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	15,107.32
8618809A2	SSGA FDS PRIME FD 83,230.97 NIG8	1.094	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	83,230.97



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 6,886.25 NIF4	1.000	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	6,886.25
8618809A2	SSGA FDS PRIME FD 44,018.25 NIG7	1.074	31DEC30	17JUN03	17JUN03	STATE STREET BANK +	USD/BOS	44,018.25
8618809A2	SSGA FDS PRIME FD 421,092.86 NIF1	1.140	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	421,092.86
8618809A2	SSGA FDS PRIME FD 116,449.06 NIF3	1.074	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	116,449.06
8618809A2	SSGA FDS PRIME FD 40,166.39 NIF4	1.000	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	40,166.39
8618809A2	SSGA FDS PRIME FD 274,135.36 NIF7	1.153	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	274,135.36
8618809A2	SSGA FDS PRIME FD 8,123.17 NIG2	1.162	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	8,123.17
8618809A2	SSGA FDS PRIME FD 3,090,732.54 NIG7	1.074	31DEC30	18JUN03	18JUN03	STATE STREET BANK +	USD/BOS	3,090,732.54



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE		COMMISSNS	COMMISSNS	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 10,339.65 NIF2	1.097	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	10,339.65
8618809A2	SSGA FDS PRIME FD 26,188.10 NIF7	1.153	31DEC30	19JUN03	19JUN03	STATE STREET BANK +	USD/BOS	26,188.10
8618809A2	SSGA FDS PRIME FD 9,802.40 NIF2	1.097	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	9,802.40
8618809A2	SSGA FDS PRIME FD 155,592.38 NIF3	1.074	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	155,592.38
8618809A2	SSGA FDS PRIME FD 12,630.00 NIF6	1.101	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	12,630.00
8618809A2	SSGA FDS PRIME FD 242,878.41 NIF7	1.153	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	242,878.41
8618809A2	SSGA FDS PRIME FD 54,240.56 NIG6	1.061	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	54,240.56
8618809A2	SSGA FDS PRIME FD 588.27 NIG8	1.094	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	588.27

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE		COMMISSNS	COMMISSNS	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 547.29 NIG4	1.069	31DEC30	20JUN03	20JUN03	STATE STREET BANK +	USD/BOS	547.29
8618809A2	SSGA FDS PRIME FD 199,680.51 NIF3	1.074	31DEC30	23JUN03	23JUN03	STATE STREET BANK +	USD/BOS	199,680.51
8618809A2	SSGA FDS PRIME FD 230,561.51 NIG6	1.086	31DEC30	23JUN03	23JUN03	STATE STREET BANK +	USD/BOS	230,561.51
8618809A2	SSGA FDS PRIME FD 1,679,991.33 NIF3	1.069	31DEC30	24JUN03	24JUN03	STATE STREET BANK +	USD/BOS	1,679,991.33
8618809A2	SSGA FDS PRIME FD 4,939.85 NIG2	1.094	31DEC30	24JUN03	24JUN03	STATE STREET BANK +	USD/BOS	4,939.85
8618809A2	SSGA FDS PRIME FD 3,142,900.04 NIG7	1.000	31DEC30	24JUN03	24JUN03	STATE STREET BANK +	USD/BOS	3,142,900.04
8618809A2	SSGA FDS PRIME FD 925,872.59 NIG7	1.028	31DEC30	25JUN03	25JUN03	STATE STREET BANK +	USD/BOS	925,872.59
8618809A2	SSGA FDS PRIME FD 26,748.08 NIF7	1.122	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	26,748.08

STATE STREET

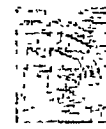
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	PROCEEDS
	EXCH RATE							NET

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 236,273.45 NIG6	1.079	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	236,273.45
8618809A2	SSGA FDS PRIME FD 118,400.76 NIG8	1.094	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	118,400.76
8618809A2	SSGA FDS PRIME FD 283,486.39 NIG4	1.069	31DEC30	26JUN03	26JUN03	STATE STREET BANK +	USD/BOS	283,486.39
8618809A2	SSGA FDS PRIME FD 2,865.60 NIF1	1.000	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	2,865.60
8618809A2	SSGA FDS PRIME FD 4,567.10 NIF2	1.097	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	4,567.10
8618809A2	SSGA FDS PRIME FD 85,646.95 NIF5	1.061	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	85,646.95
8618809A2	SSGA FDS PRIME FD 114,679.35 NIF7	1.122	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	114,679.35
8618809A2	SSGA FDS PRIME FD 18,973.60 NIG6	1.074	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	18,973.60



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	INTEREST	BASE	COMMISSNS	BASE	PROCEEDS
	EXCH RATE							NET

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,955.35 NIG2	1.097	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	3,955.35
8618809A2	SSGA FDS PRIME FD 4,825.71 NIG4	1.069	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	4,825.71
8618809A2	SSGA FDS PRIME FD 122,101.77 NIG7	1.028	31DEC30	27JUN03	27JUN03	STATE STREET BANK +	USD/BOS	122,101.77
8618809A2	SSGA FDS PRIME FD 131,957.45 NIG6	1.074	31DEC30	30JUN03	30JUN03	STATE STREET BANK +	USD/BOS	131,957.45
8618809A2	SSGA FDS PRIME FD 1,919,974.62 NIF4	1.000	31DEC30	30JUN03	30JUN03	STATE STREET BANK +	USD/BOS	1,919,974.62
8618809A2	SSGA FDS PRIME FD 58,708.50 NIF3	1.048	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	58,708.50
8618809A2	SSGA FDS PRIME FD 137,500.00 NIF5	1.061	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	137,500.00
8618809A2	SSGA FDS PRIME FD 2,253.29 NIF7	1.119	31DEC30	01JUL03	01JUL03	STATE STREET BANK +	USD/BOS	2,253.29



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 49,112.06 NIF4		1.113	31DEC30	01JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	49,112.06
8618809A2	SSGA FDS PRIME FD 1,258.00 NIF1		1.000	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	1,258.00
8618809A2	SSGA FDS PRIME FD 965,536.84 NIF3		1.048	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	965,536.84
8618809A2	SSGA FDS PRIME FD 1,786.54 NIF7		1.119	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	1,786.54
8618809A2	SSGA FDS PRIME FD 2.00 NIF4		1.101	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	2.00
8618809A2	SSGA FDS PRIME FD 11,850.00 NIG2		1.097	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	11,850.00
8618809A2	SSGA FDS PRIME FD 466,250.01 NIG7		1.028	31DEC30	02JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	466,250.01
8618809A2	SSGA FDS PRIME FD 387,453.35 NIF3		1.034	31DEC30	03JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	387,453.35

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 129,540.29 NIF7		1.119	31DEC30	03JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	129,540.29
8618809A2	SSGA FDS PRIME FD 7,962.00 NIG2		1.096	31DEC30	03JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	7,962.00
8618809A2	SSGA FDS PRIME FD 26,194.75 NIF1		1.000	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	26,194.75
8618809A2	SSGA FDS PRIME FD 24,936.76 NIF2		1.097	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	24,936.76
8618809A2	SSGA FDS PRIME FD 83,265.98 NIF6		1.101	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	83,265.98
8618809A2	SSGA FDS PRIME FD 217,495.91 NIF7		1.119	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	217,495.91
8618809A2	SSGA FDS PRIME FD 780.18 NIG6		1.056	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	780.18
8618809A2	SSGA FDS PRIME FD 338,411.94 NIG8		1.094	31DEC30	07JUL03		STATE STREET BANK +	USD/BOS	
			100.000000		0.00		0.00	0.00	338,411.94

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 4,680.18 NIF4	1.101	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	4,680.18
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 78.49 NIG2	1.096	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	78.49
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 6,222.19 NIG4	1.069	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	6,222.19
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 90,217.33 NIG7	1.028	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	90,217.33
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 2,827.88 NIG9	1.000	31DEC30	07JUL03	07JUL03	STATE STREET BANK +	USD/BOS	2,827.88
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 120,045.63 NIF3	1.002	31DEC30	08JUL03	08JUL03	STATE STREET BANK +	USD/BOS	120,045.63
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 12,309.35 NIF7	1.119	31DEC30	08JUL03	08JUL03	STATE STREET BANK +	USD/BOS	12,309.35
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 15,968.66 NIG7	1.028	31DEC30	08JUL03	08JUL03	STATE STREET BANK +	USD/BOS	15,968.66
		100.000000		0.00		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,534.42 NIF7	1.119	31DEC30	09JUL03	09JUL03	STATE STREET BANK +	USD/BOS	3,534.42
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 107,086.48 NIF4	1.101	31DEC30	09JUL03	09JUL03	STATE STREET BANK +	USD/BOS	107,086.48
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 8,962.80 NIG7	1.028	31DEC30	09JUL03	09JUL03	STATE STREET BANK +	USD/BOS	8,962.80
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 66,236.04 NIG9	1.000	31DEC30	09JUL03	09JUL03	STATE STREET BANK +	USD/BOS	66,236.04
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 94,407.72 NIF7	1.119	31DEC30	10JUL03	10JUL03	STATE STREET BANK +	USD/BOS	94,407.72
		100.000000		0.00		0.00	0.00	
8618809A2	SSGA FDS PRIME FD 310,000.00 NIG3	1.000	31DEC30	10JUL03	10JUL03	STATE STREET BANK +	USD/BOS	310,000.00
		100.000000		0.00		0.00	0.00	
	514.94 NIF1			11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	514.94
		100.000000		0.00		0.00	0.00	
— ASSET TOTALS —								
	310,514.94			0.00		0.00	0.00	310,514.94



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 3,377.00 NIF2		1.097	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,377.00
8618809A2	SSGA FDS PRIME FD 9,297.00 NIF6		1.106	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	9,297.00
8618809A2	SSGA FDS PRIME FD 3,009.51 NIG6		1.056	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	3,009.51
8618809A2	SSGA FDS PRIME FD 12,001.92 NIG8		1.079	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	12,001.92
8618809A2	SSGA FDS PRIME FD 111,960.88 NIF4		1.101	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	111,960.88
8618809A2	SSGA FDS PRIME FD 4,682.02 NIG4		1.069	31DEC30	11JUL03	11JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	4,682.02
8618809A2	SSGA FDS PRIME FD 13,796.37 NIF5		1.061	31DEC30	14JUL03	14JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	13,796.37
8618809A2	SSGA FDS PRIME FD 114,914.90 NIF4		1.094	31DEC30	14JUL03	14JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	114,914.90

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 350,537.93 NIF3		1.002	31DEC30	15JUL03	15JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	350,537.93
8618809A2	SSGA FDS PRIME FD 1,500,000.00 NIF5		1.061	31DEC30	15JUL03	15JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	1,500,000.00
8618809A2	SSGA FDS PRIME FD 39,597.90 NIG6		1.056	31DEC30	15JUL03	15JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	39,597.90
8618809A2	SSGA FDS PRIME FD 106,834.75 NIF4		1.073	31DEC30	15JUL03	15JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	106,834.75
8618809A2	SSGA FDS PRIME FD 14,211,356.30 NIG7		1.028	31DEC30	15JUL03	15JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	14,211,356.30
8618809A2	SSGA FDS PRIME FD 60,163.11 NIF7		1.119	31DEC30	16JUL03	16JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	60,163.11
8618809A2	SSGA FDS PRIME FD 153,460.43 NIF4		1.073	31DEC30	16JUL03	16JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	153,460.43
8618809A2	SSGA FDS PRIME FD 6.12 NIG4		1.069	31DEC30	16JUL03	16JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	6.12

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 1,935,610.00 NIG7	0.925	31DEC30	16JUL03	16JUL03	STATE STREET BANK + USD/BOS	1,935,610.00
8618809A2	SSGA FDS PRIME FD 61,116.74 NIF4	1.073	31DEC30	17JUL03	17JUL03	STATE STREET BANK + USD/BOS	61,116.74
8618809A2	SSGA FDS PRIME FD 3,070.88 NIF1	1.000	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	3,070.88
8618809A2	SSGA FDS PRIME FD 3,865.00 NIF2	1.097	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	3,865.00
8618809A2	SSGA FDS PRIME FD 22,336.00 NIF6	1.117	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	22,336.00
8618809A2	SSGA FDS PRIME FD 65,197.93 NIF7	1.119	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	65,197.93
8618809A2	SSGA FDS PRIME FD 5,715.30 NIG8	1.079	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	5,715.30
8618809A2	SSGA FDS PRIME FD 76,840.58 NIF4	1.073	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	76,840.58

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 135.00 NIG2	1.096	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	135.00
8618809A2	SSGA FDS PRIME FD 43,187.77 NIG4	1.069	31DEC30	18JUL03	18JUL03	STATE STREET BANK + USD/BOS	43,187.77
8618809A2	SSGA FDS PRIME FD 234,653.26 NIF3	0.930	31DEC30	21JUL03	21JUL03	STATE STREET BANK + USD/BOS	234,653.26
8618809A2	SSGA FDS PRIME FD 39,211.26 NIF7	1.119	31DEC30	21JUL03	21JUL03	STATE STREET BANK + USD/BOS	39,211.26
8618809A2	SSGA FDS PRIME FD 75,000.00 NIF5	1.061	31DEC30	22JUL03	22JUL03	STATE STREET BANK + USD/BOS	75,000.00
8618809A2	SSGA FDS PRIME FD 64,318.80 NIF7	1.119	31DEC30	22JUL03	22JUL03	STATE STREET BANK + USD/BOS	64,318.80
8618809A2	SSGA FDS PRIME FD 2,072.06 NIG2	1.096	31DEC30	22JUL03	22JUL03	STATE STREET BANK + USD/BOS	2,072.06
8618809A2	SSGA FDS PRIME FD 11,918.49 NIG7	1.000	31DEC30	22JUL03	22JUL03	STATE STREET BANK + USD/BOS	11,918.49

STATE STREET

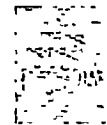
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 177,863.20 NIF3		0.930	31DEC30	23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	177,863.20
8618809A2	SSGA FDS PRIME FD 209,558.69 NIG7		1.000	31DEC30	23JUL03	23JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	209,558.69
8618809A2	SSGA FDS PRIME FD 14,358.97 NIG6		1.056	31DEC30	24JUL03	24JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	14,358.97
8618809A2	SSGA FDS PRIME FD 14,642.67 NIF3		0.938	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	14,642.67
8618809A2	SSGA FDS PRIME FD 130,235.06 NIF4		1.073	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	130,235.06
8618809A2	SSGA FDS PRIME FD 7,536.30 NIG2		1.096	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	7,536.30
8618809A2	SSGA FDS PRIME FD 8,617,914.22 NIG7		1.000	31DEC30	25JUL03	25JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	8,617,914.22



STATE STREET

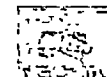
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 0.34 NIG5		1.000	31DEC30	25JUL03		STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	0.34
				25JUL03	CANCEL		STATE STREET BANK +	USD/BOS	
	-0.34 NIG5		100.000000			0.00	0.00	0.00	-0.34
				25JUL03	25JUL03		STATE STREET BANK +	USD/BOS	
	0.34 NIG5		100.000000			0.00	0.00	0.00	0.34
— ASSET TOTALS —						0.00	0.00	0.00	8,617,914.56
	8,617,914.56								
8618809A2	SSGA FDS PRIME FD 79,274.32 NIG6		1.056	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	79,274.32
8618809A2	SSGA FDS PRIME FD 17,530.56 NIG8		1.079	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	17,530.56
8618809A2	SSGA FDS PRIME FD 520,235.06 NIF4		1.048	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	520,235.06
8618809A2	SSGA FDS PRIME FD 151,557.27 NIG4		1.069	31DEC30	28JUL03	28JUL03	STATE STREET BANK +	USD/BOS	
			100.000000			0.00	0.00	0.00	151,557.27



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 34,195.76 NIF3	0.938	31DEC30	29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	34,195.76
8618809A2	SSGA FDS PRIME FD 318,086.81 NIF4	1.034	31DEC30	29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	318,086.81
8618809A2	SSGA FDS PRIME FD 18,037.32 NIG7	0.903	31DEC30	29JUL03	29JUL03	STATE STREET BANK +	USD/BOS	18,037.32
8618809A2	SSGA FDS PRIME FD 71,288.80 NIF3	0.938	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	71,288.80
8618809A2	SSGA FDS PRIME FD 35,888.58 NIF4	0.961	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	35,888.58
8618809A2	SSGA FDS PRIME FD 13,856.94 NIF5	1.061	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	13,856.94
8618809A2	SSGA FDS PRIME FD 1,098,415.41 NIF7	1.119	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	1,098,415.41
8618809A2	SSGA FDS PRIME FD 875.50 NIG2	1.096	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	875.50

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 111,867.90 NIG7	0.903	31DEC30	30JUL03	30JUL03	STATE STREET BANK +	USD/BOS	111,867.90
8618809A2	SSGA FDS PRIME FD 47,586.21 NIF7	1.117	31DEC30	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	47,586.21
8618809A2	SSGA FDS PRIME FD 68,125.82 NIF4	0.961	31DEC30	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	68,125.82
8618809A2	SSGA FDS PRIME FD 11,793.72 NIG2	1.096	31DEC30	31JUL03	31JUL03	STATE STREET BANK +	USD/BOS	11,793.72
8618809A2	SSGA FDS PRIME FD 406,785.96 NIF3	0.938	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	406,785.96
8618809A2	SSGA FDS PRIME FD 13,420.02 NIF7	1.117	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	13,420.02
8618809A2	SSGA FDS PRIME FD 2,547.59 NIG8	1.079	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	2,547.59
8618809A2	SSGA FDS PRIME FD 34,237.30 NIG2	1.061	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	34,237.30

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 28,085.19 NIF4	0.938	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	28,085.19
8618809A2	SSGA FDS PRIME FD 10,096.71 NIG4	1.069	31DEC30	01AUG03	01AUG03	STATE STREET BANK +	USD/BOS	10,096.71
8618809A2	SSGA FDS PRIME FD 63,510.53 NIF4	0.961	31DEC30	04AUG03	04AUG03	STATE STREET BANK +	USD/BOS	63,510.53
8618809A2	SSGA FDS PRIME FD 15,512.30 NIG2	1.094	31DEC30	04AUG03	04AUG03	STATE STREET BANK +	USD/BOS	15,512.30
8618809A2	SSGA FDS PRIME FD 5,126,096.07 NIG9	1.000	31DEC30	04AUG03	04AUG03	STATE STREET BANK +	USD/BOS	5,126,096.07
8618809A2	SSGA FDS PRIME FD 455,759.81 NIF3	0.925	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	455,759.81
8618809A2	SSGA FDS PRIME FD 143,076.65 NIF4	0.961	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	143,076.65
8618809A2	SSGA FDS PRIME FD 1,907,271.16 NIF7	1.117	31DEC30	05AUG03	05AUG03	STATE STREET BANK +	USD/BOS	1,907,271.16



STATE STREET

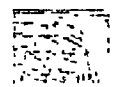
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

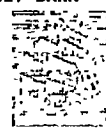
8618809A2	SSGA FDS PRIME FD 159,110.91 NIF3	0.927	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	159,110.91
8618809A2	SSGA FDS PRIME FD 94,781.28 NIF4	0.938	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	94,781.28
8618809A2	SSGA FDS PRIME FD 13,300.00 NIG2	1.061	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	13,300.00
8618809A2	SSGA FDS PRIME FD 97,062.90 NIG6	1.056	31DEC30	06AUG03	06AUG03	STATE STREET BANK +	USD/BOS	97,062.90
8618809A2	SSGA FDS PRIME FD 127,199.06 NIF3	0.903	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS	127,199.06
8618809A2	SSGA FDS PRIME FD 125,000.00 NIF5	1.061	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS	125,000.00
8618809A2	SSGA FDS PRIME FD 73,266.20 NIG6	0.916	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS	73,266.20
8618809A2	SSGA FDS PRIME FD 297,392.36 NIG8	1.079	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS	297,392.36



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 112,372.68 NIF4	0.938	31DEC30	07AUG03	07AUG03	STATE STREET BANK +	USD/BOS	112,372.68
8618809A2	SSGA FDS PRIME FD 8,643.38 NIF1	1.000	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	8,643.38
8618809A2	SSGA FDS PRIME FD 19,288.21 NIF2	1.097	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	19,288.21
8618809A2	SSGA FDS PRIME FD 154,913.27 NIF3	0.902	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	154,913.27
8618809A2	SSGA FDS PRIME FD 31,221.27 NIF6	1.113	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	31,221.27
8618809A2	SSGA FDS PRIME FD 48.79 NIG8	1.073	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	48.79
8618809A2	SSGA FDS PRIME FD 4,195.87 NIF4	0.938	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	4,195.87
8618809A2	SSGA FDS PRIME FD 338.64 NIG4	1.069	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	338.64



STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 1,364,693.59 NIG7	1.000	31DEC30	08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	1,364,693.59
	77.71 NIG9	100.000000		08AUG03	08AUG03	STATE STREET BANK +	USD/BOS	77.71
— ASSET TOTALS —					0.00	0.00	0.00	1,364,771.30
8618809A2	SSGA FDS PRIME FD 2,989.43 NIF3	0.902	31DEC30	11AUG03	11AUG03	STATE STREET BANK +	USD/BOS	2,989.43
8618809A2	SSGA FDS PRIME FD 18.00 NIF5	1.061	31DEC30	11AUG03	11AUG03	STATE STREET BANK +	USD/BOS	18.00
8618809A2	SSGA FDS PRIME FD 50,427.23 NIF7	1.073	31DEC30	11AUG03	11AUG03	STATE STREET BANK +	USD/BOS	50,427.23
	368,550.00 NIG8	100.000000		11AUG03	11AUG03	STATE STREET BANK +	USD/BOS	368,550.00
— ASSET TOTALS —					0.00	0.00	0.00	418,977.23



STATE STREET

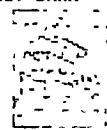
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 234,684.34 NIF3	0.902	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	234,684.34
8618809A2	SSGA FDS PRIME FD 53,453.94 NIF4	0.915	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	53,453.94
8618809A2	SSGA FDS PRIME FD 24,513.57 NIF7	1.069	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	24,513.57
8618809A2	SSGA FDS PRIME FD 4,766.47 NIG8	0.905	31DEC30	12AUG03	12AUG03	STATE STREET BANK +	USD/BOS	4,766.47
8618809A2	SSGA FDS PRIME FD 3,120.18 NIF7	1.069	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	3,120.18
8618809A2	SSGA FDS PRIME FD 39,047.49 NIG8	0.900	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	39,047.49
8618809A2	SSGA FDS PRIME FD 97,847.16 NIF4	0.915	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	97,847.16
8618809A2	SSGA FDS PRIME FD 7,500.00 NIG2	1.023	31DEC30	13AUG03	13AUG03	STATE STREET BANK +	USD/BOS	7,500.00



STATE STREET

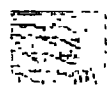
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 216,896.92 NIF2	1.097	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	216,896.92
8618809A2	SSGA FDS PRIME FD 220,089.28 NIF3	0.905	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	220,089.28
8618809A2	SSGA FDS PRIME FD 118,018.35 NIF4	0.907	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	118,018.35
8618809A2	SSGA FDS PRIME FD 13,855.37 NIF5	1.061	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	13,855.37
8618809A2	SSGA FDS PRIME FD 539,685.29 NIF7	1.069	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	539,685.29
8618809A2	SSGA FDS PRIME FD 4,178,753.51 NIG7	1.000	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	4,178,753.51
8618809A2	SSGA FDS PRIME FD 309,696.29 NIG8	0.906	31DEC30	14AUG03	14AUG03	STATE STREET BANK +	USD/BOS	309,696.29
8618809A2	SSGA FDS PRIME FD 621,567.70 NIF2	1.007	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	621,567.70



STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 3,973,014.33 NIF5	1.061	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	3,973,014.33
8618809A2	SSGA FDS PRIME FD 6,265.33 NIG8	0.906	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	6,265.33
8618809A2	SSGA FDS PRIME FD 123,078.98 NIF4	0.907	31DEC30	15AUG03	15AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	123,078.98
8618809A2	SSGA FDS PRIME FD 249,758.15 NIF7	1.034	31DEC30	18AUG03	18AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	249,758.15
8618809A2	SSGA FDS PRIME FD 3,046,576.06 NIG7	1.000	31DEC30	18AUG03	18AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	3,046,576.06
8618809A2	SSGA FDS PRIME FD 189,547.43 NIF3	0.914	31DEC30	19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	189,547.43
8618809A2	SSGA FDS PRIME FD 216,895.68 NIF7	1.002	31DEC30	19AUG03	19AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	216,895.68
8618809A2	SSGA FDS PRIME FD 87,464.80 NIF3	0.885	31DEC30	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	87,464.80

STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
CASH EQUIVALENTS								
			**	US DOLLAR	**	(CONTINUED)		
8618809A2	SSGA FDS PRIME FD 52,223.44 NIF6	1.061	31DEC30	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	52,223.44
8618809A2	SSGA FDS PRIME FD 279,938.86 NIG6	0.916	31DEC30	20AUG03	20AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	279,938.86
8618809A2	SSGA FDS PRIME FD 1,749.51 NIG2	0.915	31DEC30	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	1,749.51
8618809A2	SSGA FDS PRIME FD 1,879,770.59 NIG7	1.000	31DEC30	21AUG03	21AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	1,879,770.59
8618809A2	SSGA FDS PRIME FD 47,216.21 NIF7	0.925	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	47,216.21
8618809A2	SSGA FDS PRIME FD 182.00 NIG2	0.915	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	182.00
8618809A2	SSGA FDS PRIME FD 130,871.52 NIG4	1.069	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	130,871.52
8618809A2	SSGA FDS PRIME FD 90,213.61 NIG6	0.847	31DEC30	22AUG03	22AUG03	STATE STREET BANK +	USD/BOS	
		100.000000		0.00		0.00	0.00	90,213.61

STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 59,077.84 NIF3	0.885	31DEC30	25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	59,077.84
8618809A2	SSGA FDS PRIME FD 1,048,209.10 NIF4	0.900	31DEC30	25AUG03	25AUG03	STATE STREET BANK +	USD/BOS	1,048,209.10
8618809A2	SSGA FDS PRIME FD 85,805.23 NIF2	0.885	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	85,805.23
8618809A2	SSGA FDS PRIME FD 2,203,428.73 NIF4	0.864	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	2,203,428.73
8618809A2	SSGA FDS PRIME FD 188,696.91 NIF7	0.925	31DEC30	26AUG03	26AUG03	STATE STREET BANK +	USD/BOS	188,696.91
8618809A2	SSGA FDS PRIME FD 104,608.97 NIF2	0.885	31DEC30	27AUG03	27AUG03	STATE STREET BANK +	USD/BOS	104,608.97
8618809A2	SSGA FDS PRIME FD 373,037.78 NIG8	0.906	31DEC30	27AUG03	27AUG03	STATE STREET BANK +	USD/BOS	373,037.78
8618809A2	SSGA FDS PRIME FD 24,298.82 NIF3	0.885	31DEC30	28AUG03	28AUG03	STATE STREET BANK +	USD/BOS	24,298.82

STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 8,105.88 NIF6	1.002	31DEC30	28AUG03	28AUG03	STATE STREET BANK +	USD/BOS	8,105.88
8618809A2	SSGA FDS PRIME FD 23,756.71 NIF7	0.925	31DEC30	28AUG03	28AUG03	STATE STREET BANK +	USD/BOS	23,756.71
8618809A2	SSGA FDS PRIME FD 1,253,165.20 NIG7	1.000	31DEC30	28AUG03	28AUG03	STATE STREET BANK +	USD/BOS	1,253,165.20
	22,196.25 NIF1			29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	22,196.25
— ASSET TOTALS — 1,275,361.45					0.00		0.00	1,275,361.45
8618809A2	SSGA FDS PRIME FD 225,238.36 NIF3	0.885	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	225,238.36
8618809A2	SSGA FDS PRIME FD 1,037.50 NIF4	1.000	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	1,037.50
8618809A2	SSGA FDS PRIME FD 13,735.06 NIF6	1.002	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	13,735.06

STATE STREET

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ASSET ID	SECURITY NAME/DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	EXCH RATE		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

CASH EQUIVALENTS

** US DOLLAR ** (CONTINUED)

8618809A2	SSGA FDS PRIME FD 54,365.48 NIF7	0.925	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	54,365.48
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 478,576.33 NIF8	1.000	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	478,576.33
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 142,813.06 NIG4	1.023	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	142,813.06
		100.000000		0.00	0.00		0.00	
8618809A2	SSGA FDS PRIME FD 139,483.04 NIG6	0.847	31DEC30	29AUG03	29AUG03	STATE STREET BANK +	USD/BOS	139,483.04
		100.000000		0.00	0.00		0.00	
86958U005	SYENSKA HANDLSBN 600,000.00 NIG7	1.278	09APR03	28MAR03	28MAR03	GOLDMAN SACHS + CO	USD/DTC	599,744.00
		99.957300		0.00	0.00		0.00	
87019R007	SNEDBANK FOREMINGS YRS 1+2 2,300,000.00 NIG7	1.258	08APR03	28MAR03	28MAR03	BANC/AMERICA SECUR.L	USD/DTC	2,299,093.42
		99.960500		0.00	0.00		0.00	
90262C008	UBS FIN DEL LLC 200,000.00 NIG7	1.266	09APR03	28MAR03	28MAR03	CHASE SECURITIES INC	USD/DTC	199,916.67
		99.958300		0.00	0.00		0.00	
96121J001	WESTPAC CAP CORP YRS 1+2 2,300,000.00 NIG7	1.200	09JUL03	12JUN03	12JUN03	CHASE MANHATTAN BANK	USD/DTC	2,298,188.75
		99.921200		0.00	0.00		0.00	



STATE STREET

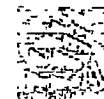
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	EXCH RATE		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

SHORT TERM MATURITIES

** US DOLLAR **

00181R002	ANZ DELAWARE INC 300,000.00 NIG7	0.010	27MAY03	27MAY03	27MAY03	MATURITY	USD/DTC	299,062.50
		100.000000		937.50	0.00		0.00	
12478K004	CBA (DE) FINANCE DISC NT 1,500,000.00 NIG7	1.250	15MAY03	15MAY03	15MAY03	MATURITY	USD/DTC	1,498,437.50
		100.000000		1,562.50	0.00		0.00	
2363E1003	DANSKE CORP 1,400,000.00 NIG7	0.010	15APR03	15APR03	15APR03	MATURITY	USD/DTC	1,395,653.78
		100.000000		4,346.22	0.00		0.00	
23636K000	DANSKE CORP 500,000.00 NIG7	1.220	10JUL03	10JUL03	10JUL03	MATURITY	USD/DTC	498,475.00
		100.000000		1,525.00	0.00		0.00	
313384HZ5	FEDERAL HOME LN BK CONS DSC NT 2,000,000.00 NIG7	0.010	11JUL03	11JUL03	11JUL03	MATURITY	USD/FED	1,994,034.44
		100.000000		5,965.56	0.00		0.00	
40410T007	HBOS TREAS SVCS PLC 800,000.00 NIG7	3.880	07APR03	07APR03	25APR03	18 MATURITY	USD/DTC	797,284.45
		100.000000		2,715.56	0.00		0.00	
40410T007	HBOS TREAS SVCS PLC 1,700,000.00 NIG7	1.240	16MAY03	16MAY03	16MAY03	MATURITY	USD/DTC	1,697,365.00
		100.000000		2,635.00	0.00		0.00	
53943R000	LLOYDS BANK PLC 3,100,000.00 NIG7	0.010	22APR03	22APR03	22APR03	MATURITY	USD/DTC	3,090,312.50
		100.000000		9,687.50	0.00		0.00	
74977D006	RABOBANK NEDERLAND 3,600,000.00 NIG7	1.250	14MAR03	14MAR03	OPEN	171 MATURITY	USD/DTC	3,599,875.00
		100.000000		125.00	0.00		0.00	
78009S006	ROYAL BK OF SCOTLAND PLC 1,300,000.00 NIG7	0.010	14APR03	14APR03	14APR03	MATURITY	USD/DTC	1,297,607.64
		100.000000		2,392.36	0.00		0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

SHORT TERM MATURITIES

** US DOLLAR ** (CONTINUED)

78009S006	ROYAL BK OF SCOTLAND PLC		0.010	29APR03	29APR03			USD/DTC	
	1,200,000.00		100.000000		2,510.00			0.00	1,197,490.00
	NIG7								
90262D006	UBS FIN INC YRS 3+4		1.235	11APR03	11APR03			USD/DTC	
	3,600,000.00		100.000000		3,458.00			0.00	3,596,542.00
	NIG7								
912795NG2	UNITED STATES TREAS BILLS		0.010	07AUG03	07AUG03			USD/FED	
	250,000.00		100.000000		685.66			0.00	249,314.34
	NIG7								
912795NH0	UNITED STATES TREAS BILLS		0.010	14AUG03	14AUG03			USD/FED	
	150,000.00		100.000000		404.42			0.00	149,595.58
	NIG7								
	180,000.00		100.000000	14AUG03	14AUG03			USD/FED	
	NIG7				485.72			0.00	179,514.28
— ASSET TOTALS —					890.14			0.00	329,109.86
	330,000.00								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** AUSTRALIAN DOLLAR **

606558005	AUST + NZ BANK GRP		NPV	23JUN03	26JUN03			AUD/AU2	
	1,600,000		18.799600		0.00			0.00	30,004.16
	NIG4	1.504551	12.495156		0.00			0.00	19,942.27
	1,700,000		18.534900	24JUN03	27JUN03			AUD/AU2	
	NIG4	1.508637	12.285858		0.00			0.00	31,430.56
	1,700,000		18.170500	08JUL03	11JUL03			0.00	30,812.63
	NIG4	1.523345	11.928027		0.00			0.00	20,226.95
	2,100,000		17.840600	23JUL03	28JUL03			AUD/AU2	
	NIG4	1.513661	11.786391		0.00			0.00	37,371.60
	— ASSET TOTALS —				0.00			0.00	129,618.95
	7,100,000				0.00			0.00	85,692.51
612000000	BRAMBLES INDS LTD		NPV	20JUN03	25JUN03			AUD/AU2	
	3,700,000		4.668200		0.00			0.00	17,229.16
	NIG4	1.496894	3.118591		0.00			0.00	11,509.94
657460002	MAYNE GROUP LTD		NPV	09MAY03	14MAY03			AUD/AU2	
	12,600,000		3.110700		0.00			0.00	39,038.04
	NIG6	1.550748	2.005935		0.00			0.00	25,173.68
	12,372,000		3.167600	12MAY03	15MAY03			AUD/AU2	
	NIG6	1.543567	2.052130		0.00			0.00	39,071.98
	22,158,000		3.151300	13MAY03	16MAY03			AUD/AU2	
	NIG6	1.547628	2.036213		0.00			0.00	69,617.03
	— ASSET TOTALS —				0.00			0.00	44,983.05

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

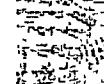
ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL BASE	PER SHARE LOCAL BASE	NET PROCEEDS LOCAL BASE
EQUITY												
** AUSTRALIAN DOLLAR ** (CONTINUED)												
657460002	MAYNE GROUP LTD	NPV	AUST LI	14MAY03	19MAY03		UBS	HARBURG ASIA LIM	AUD/AU2			.01
6,100.000	NIG6	1.544044	3.098000		0.00		56.69		0.00			18,841.11
			2.006420		0.00		36.72		0.00			12,202.44
15,300.000	NIG6	1.555331	3.048700	15MAY03	20MAY03		UBS	HARBURG ASIA LIM	AUD/AU2			.01
			1.960162		0.00		139.94		0.00			46,505.17
					0.00		89.97		0.00			29,900.50
14,100.000	NIG6	1.537634	3.007300	16MAY03	21MAY03		UBS	HARBURG LLC	AUD/AU2			.01
			1.955797		0.00		127.21		0.00			42,275.72
					0.00		82.73		0.00			27,494.01
6,900.000	NIG6	1.523577	2.981401	19MAY03	22MAY03		UBS	HARBURG LLC	AUD/AU2			.01
			1.956843		0.00		61.72		0.00			20,509.95
					0.00		40.51		0.00			13,461.71
13,100.000	NIG6	1.522186	2.903200	20MAY03	23MAY03		UBS	HARBURG	AUD/AU2			.01
			1.907257		0.00		114.10		0.00			37,917.82
					0.00		74.96		0.00			24,910.11
15,300.000	NIG6	1.541663	2.789100	28MAY03	02JUN03		ABN	AMRO	AUD/AU2			.01
			1.809150		0.00		128.04		0.00			42,545.20
					0.00		83.05		0.00			27,596.95
15,270.000	NIG6	1.542853	2.739800	29MAY03	03JUN03		ABN	AMRO SECURITIES	AUD/AU2			.01
			1.775801		0.00		125.51		0.00			41,711.24
					0.00		81.35		0.00			27,035.14
17,430.000	NIG6	1.533860	2.620800	30MAY03	04JUN03		ABN	AMRO	AUD/AU2			.01
			1.708631		0.00		137.04		0.00			45,543.50
					0.00		89.34		0.00			29,692.08
33,552.000	NIG6	1.523113	2.714100	02JUN03	05JUN03		ABN	AMRO	AUD/AU2			.01
			1.781943		0.00		273.20		0.00			90,790.29
					0.00		179.37		0.00			59,608.37



STATE STREET

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ASSET ID SHARES/PAR/CONTRACTS	SECURITY DESCRIPTION FUND SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS COMMISSNS	NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH TAX/FEE/OTH	COMM PER SHARE LOCAL BASE	PER SHARE LOCAL BASE	NET PROCEEDS LOCAL BASE
EQUITY												
** AUSTRALIAN DOLLAR ** (CONTINUED)												
657460002	MAYNE GROUP LTD	NPV	AUST LI	03JUN03	06JUN03		ABN	AMRO	AUD/AU2			.01
15,200.000	NIG6	1.515726	2.813000		0.00		128.27		0.00			42,629.33
			1.855876		0.00		84.63		0.00			28,124.69
-- ASSET TOTALS --					0.00		1,775.57		0.00			576,996.38
199,382.000					0.00		1,155.27		0.00			375,495.52
** CANADIAN DOLLAR **												
013716956	ALCAN INC	COM		02JUL03	07JUL03		SCOTIA	CAPITAL (USA)	CAD/CAS			.04
3,300.000	NIG4	1.336300	40.035800		0.00		165.00		0.00			131,953.14
			29.960189		0.00		123.48		0.00			98,745.15
055348950	BCE INC	COM		25APR03	30APR03		SCOTIA	CAPITAL (USA)	CAD/CAS			.04
3,000.000	NIG4	1.453200	28.308000		0.00		180.00		0.00			84,744.00
			19.479769		0.00		123.86		0.00			58,315.44
2,800.000	NIG4	1.353700	30.570000	06JUN03	13JUN03	2	CREDIT	SUISSE FIRST	CAD/CAS			.04
			22.582552		0.00		168.00		0.00			85,428.00
					0.00		124.10		0.00			63,107.04
-- ASSET TOTALS --					0.00		348.00		0.00			170,172.00
5,800.000					0.00		247.96		0.00			121,422.48
87971M954	TELUS CORP	NON VTG SHS		25APR03	30APR03		SCOTIA	CAPITAL (USA)	CAD/CAS			.04
4,700.000	NIG4	1.453200	18.266800		0.00		282.00		0.00			85,571.96
			12.570052		0.00		194.05		0.00			58,885.19
99GKCN909	CAD COLLATERAL		1.000000	06MAR03	06MAR03		J P MORGAN	SECURITIE	CAD/CA1			.00
22,768.000	NIG9	1.471300	0.679671		0.00		0.00		0.00			22,768.00
					0.00		0.00		0.00			15,474.75



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL			06MAR03	06MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	57.600		1.000000		0.00			0.00	0.00	57.60
NIG9		1.471300	0.679671		0.00			0.00	0.00	39.15
				18MAR03	18MAR03		J P MORGAN SECURITIE	CAD/CA1		
	6,160.000		1.000000		0.00			0.00	0.00	6,160.00
NIG9		1.478800	0.676224		0.00			0.00	0.00	4,165.54
				18MAR03	18MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	81.900		1.000000		0.00			0.00	0.00	81.90
NIG9		1.478800	0.676224		0.00			0.00	0.00	55.38
				21MAR03	21MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	25.200		1.000000		0.00			0.00	0.00	25.20
NIG9		1.490100	0.671096		0.00			0.00	0.00	16.91
				24MAR03	24MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	40.950		1.000000		0.00			0.00	0.00	40.95
NIG9		1.480100	0.675630		0.00			0.00	0.00	27.67
				28MAR03	28MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	87.750		1.000000		0.00			0.00	0.00	87.75
NIG9		1.468000	0.681199		0.00			0.00	0.00	59.78
				28MAR03	28MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	36.000		1.000000		0.00			0.00	0.00	36.00
NIG9		1.468000	0.681199		0.00			0.00	0.00	24.52
				31MAR03	31MAR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	15.750		1.000000		0.00			0.00	0.00	15.75
NIG9		1.469600	0.680457		0.00			0.00	0.00	10.72
				04APR03	04APR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	54.000		1.000000		0.00			0.00	0.00	54.00
NIG9		1.471800	0.679440		0.00			0.00	0.00	36.69

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL			16APR03	16APR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	33.750		1.000000		0.00			0.00	0.00	33.75
NIG9		1.456350	0.686648		0.00			0.00	0.00	23.17
				17APR03	17APR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	122.850		1.000000		0.00			0.00	0.00	122.85
NIG9		1.449300	0.689988		0.00			0.00	0.00	84.77
				23APR03			J P MORGAN SECURITIE	CAD/CA1		
	46.800		1.000000		0.00			0.00	0.00	46.80
NIG9		1.451100	0.689132		0.00			0.00	0.00	32.25
				23APR03	CANCEL		J P MORGAN SECURITIE	CAD/CA1		
	-46.800		1.000000		0.00			0.00	0.00	-46.80
NIG9		1.451100	0.689132		0.00			0.00	0.00	-32.25
				23APR03	23APR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	46.800		1.000000		0.00			0.00	0.00	46.80
NIG9		1.451100	0.689132		0.00			0.00	0.00	32.25
				25APR03	25APR03			ADJUSTMENT (NON CASH)	CAD/CA1	
	40.950		1.000000		0.00			0.00	0.00	40.95
NIG9		1.453200	0.688137		0.00			0.00	0.00	28.18
				25APR03	25APR03		J P MORGAN SECURITIE	CAD/CA1		
	3,586.800		1.000000		0.00			0.00	0.00	3,586.80
NIG9		1.453200	0.688137		0.00			0.00	0.00	2,468.21
				28APR03			J P MORGAN SECURITIE	CAD/CA1		
	128.700		1.000000		0.00			0.00	0.00	128.70
NIG9		1.450000	0.689655		0.00			0.00	0.00	88.76
				28APR03	CANCEL		J P MORGAN SECURITIE	CAD/CA1		
	-128.700		1.000000		0.00			0.00	0.00	-128.70
NIG9		1.450000	0.689655		0.00			0.00	0.00	-88.76

STATE STREET

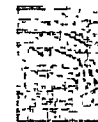
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	28APR03	28APR03		ADJUSTMENT (NON CASH)	CAD/CA1	
128.700		1.000000	0.00	0.00	0.00	0.00	128.70
NIG9	1.450000	0.689655	0.00	0.00	0.00	0.00	88.76
1,159.000		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	1,159.00
NIG9	1.450000	0.689655	0.00	0.00	0.00	0.00	799.31
-1,159.000		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	-1,159.00
NIG9	1.450000	0.689655	0.00	0.00	0.00	0.00	-799.31
1,159.000		1.000000	0.00	0.00	J P MORGAN SECURITIE	CAD/CA1	1,159.00
NIG9	1.450000	0.689655	0.00	0.00	0.00	0.00	799.31
128.700		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	128.70
NIG9	1.413200	0.707614	0.00	0.00	0.00	0.00	91.07
-128.700		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	-128.70
NIG9	1.413200	0.707614	0.00	0.00	0.00	0.00	-91.07
128.700		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	128.70
NIG9	1.413200	0.707614	0.00	0.00	0.00	0.00	91.07
126.750		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	126.75
NIG9	1.400750	0.713903	0.00	0.00	0.00	0.00	90.49
-126.750		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	-126.75
NIG9	1.400750	0.713903	0.00	0.00	0.00	0.00	-90.49



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	07MAY03			GOLDMAN SACHS + CO	CAD/CA1	
119,275.000		1.000000	0.00	0.00	0.00	0.00	119,275.00
NIG9	1.400750	0.713903	0.00	0.00	0.00	0.00	85,150.81
-119,275.000		1.000000	0.00	0.00	GOLDMAN SACHS + CO	CAD/CA1	-119,275.00
NIG9	1.400750	0.713903	0.00	0.00	0.00	0.00	-85,150.81
31,611.000		1.000000	0.00	0.00	J P MORGAN SECURITIE	CAD/CA1	31,611.00
NIG9	1.386650	0.721163	0.00	0.00	0.00	0.00	22,796.67
128.700		1.000000	0.00	0.00	J P MORGAN SECURITIE	CAD/CA1	128.70
NIG9	1.386650	0.721163	0.00	0.00	0.00	0.00	92.81
-128.700		1.000000	0.00	0.00	J P MORGAN SECURITIE	CAD/CA1	-128.70
NIG9	1.386650	0.721163	0.00	0.00	0.00	0.00	-92.81
128.700		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	128.70
NIG9	1.386650	0.721163	0.00	0.00	0.00	0.00	92.81
99.450		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	99.45
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	72.25
-99.450		1.000000	0.00	0.00	ADJUSTMENT (NON CASH)	CAD/CA1	-99.45
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	-72.25
75,480.000		1.000000	0.00	0.00	J P MORGAN SECURITIE	CAD/CA1	75,480.00
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	54,834.73



STATE STREET

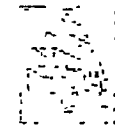
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	29MAY03	CANCEL	J P MORGAN	SECURITIE	CAD/CA1	
-75,480.000		1.000000	0.00	0.00	0.00	0.00	-75,480.00
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	-54,834.73
		29MAY03		J P MORGAN	SECURITIE	CAD/CA1	
198.900		1.000000	0.00	0.00	0.00	0.00	198.90
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	144.50
		29MAY03	CANCEL	J P MORGAN	SECURITIE	CAD/CA1	
-198.900		1.000000	0.00	0.00	0.00	0.00	-198.90
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	-144.50
		29MAY03	29MAY03	ADJUSTMENT	(NON CASH)	CAD/CA1	
198.900		1.000000	0.00	0.00	0.00	0.00	198.90
NIG9	1.376500	0.726480	0.00	0.00	0.00	0.00	144.50
		04JUN03	04JUN03	ADJUSTMENT	(NON CASH)	CAD/CA1	
128.700		1.000000	0.00	0.00	0.00	0.00	128.70
NIG9	1.357300	0.736757	0.00	0.00	0.00	0.00	94.82
		16JUN03	16JUN03	ADJUSTMENT	(NON CASH)	CAD/CA1	
175.500		1.000000	0.00	0.00	0.00	0.00	175.50
NIG9	1.339600	0.746491	0.00	0.00	0.00	0.00	131.01
		16JUN03	16JUN03	J P MORGAN	SECURITIE	CAD/CA1	
9,657.000		1.000000	0.00	0.00	0.00	0.00	9,657.00
NIG9	1.339600	0.746491	0.00	0.00	0.00	0.00	7,208.87
		26JUN03	26JUN03	ADJUSTMENT	(NON CASH)	CAD/CA1	
40.950		0.000000	0.00	0.00	0.00	0.00	0.00
NIG9	1.354000	0.000000	0.00	0.00	0.00	0.00	0.00
		27JUN03	27JUN03	ADJUSTMENT	(NON CASH)	CAD/CA1	
128.700		1.000000	0.00	0.00	0.00	0.00	128.70
NIG9	1.349600	0.740960	0.00	0.00	0.00	0.00	95.36



STATE STREET

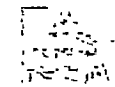
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCN909	CAD COLLATERAL	30JUN03		J P MORGAN	SECURITIE	CAD/BOS	
99.450		1.000000	0.00	0.00	0.00	0.00	99.45
NIG9	1.355750	0.737599	0.00	0.00	0.00	0.00	73.35
		30JUN03	CANCEL	J P MORGAN	SECURITIE	CAD/BOS	
-99.450		1.000000	0.00	0.00	0.00	0.00	-99.45
NIG9	1.355750	0.737599	0.00	0.00	0.00	0.00	-73.35
		01JUL03	01JUL03	ADJUSTMENT	(NON CASH)	CAD/CA1	
198.900		1.000000	0.00	0.00	0.00	0.00	198.90
NIG9	1.348950	0.741317	0.00	0.00	0.00	0.00	147.45
		02JUL03		ADJUSTMENT	(NON CASH)	CAD/CA1	
2,720.000		1.000000	0.00	0.00	0.00	0.00	2,720.00
NIG9	1.336300	0.748335	0.00	0.00	0.00	0.00	2,035.47
		02JUL03	CANCEL	ADJUSTMENT	(NON CASH)	CAD/CA1	
-2,720.000		1.000000	0.00	0.00	0.00	0.00	-2,720.00
NIG9	1.336300	0.748335	0.00	0.00	0.00	0.00	-2,035.47
		02JUL03	02JUL03	J P MORGAN	SECURITIE	CAD/CA1	
2,720.000		1.000000	0.00	0.00	0.00	0.00	2,720.00
NIG9	1.336300	0.748335	0.00	0.00	0.00	0.00	2,035.47
		02JUL03		ADJUSTMENT	(NON CASH)	CAD/CA1	
99.450		1.000000	0.00	0.00	0.00	0.00	99.45
NIG9	1.336300	0.748335	0.00	0.00	0.00	0.00	74.42
		02JUL03	CANCEL	ADJUSTMENT	(NON CASH)	CAD/CA1	
-99.450		1.000000	0.00	0.00	0.00	0.00	-99.45
NIG9	1.336300	0.748335	0.00	0.00	0.00	0.00	-74.42
		03JUL03		ADJUSTMENT	(NON CASH)	CAD/CA1	
629,428.150		1.000000	0.00	0.00	0.00	0.00	629,428.15
NIG9	1.336500	0.748223	0.00	0.00	0.00	0.00	470,952.60



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** CANADIAN DOLLAR ** (CONTINUED)

99GKCH909	CAD COLLATERAL	03JUL03	CANCEL		ADJUSTMENT (NON CASH)	CAD/CA1	
-629,428.150		1.000000	0.00		0.00	0.00	-629,428.15
NIG9	1.336500	0.748223	0.00		0.00	0.00	-470,952.60
629,428.150		1.000000	0.00	03JUL03	ADJUSTMENT (NON CASH)	CAD/CA1	629,428.15
NIG9	1.336500	0.748223	0.00	03JUL03	0.00	0.00	470,952.60
— ASSET TOTALS —			0.00		0.00	0.00	708,950.25
708,991.200			0.00		0.00	0.00	527,226.39

** SWISS FRANC **

711072900	ADECCO SA	18AUG03	21AUG03		UBS AG	CHF/CH1	
121.000		CHF1(REGD)	0.00		16.29	0.00	8,129.03
NIG4	1.391700	67.316700	0.00		11.71	0.00	5,841.08
403.000		19AUG03	22AUG03		UBS AG	CHF/CH1	
NIG4	1.391950	69.615012	0.00		56.11	0.00	27,998.74
		50.012581	0.00		40.31	0.00	20,114.76
— ASSET TOTALS —			0.00		72.40	0.00	36,127.77
524.000			0.00		52.02	0.00	25,955.84

711076901	HOLCIM	10JUN03	10JUN03		MANDATORY EXCHANGE N	CHF/CH1	
2,413.000		CHF10(BEARER)	0.00		0.00	0.00	479,189.41
NIG4	1.276308	198.586576	0.00		0.00	0.00	375,449.42
712387901	NESTLE SA	18MAR03	21MAR03		BANK OF AMERICA INTL	CHF/CH1	
210.000		CHF1 (REGD)	0.00		109.11	0.00	54,444.04
NIG4	1.384150	259.776905	0.00		78.83	0.00	39,333.92
		187.679735	0.00				

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** SWISS FRANC ** (CONTINUED)

712611904	UBS AG	03JUN03	10JUN03	4	INSTINET	CHF/CH1	
800.000		CHF.80 (REGD)	0.00		58.12	5.90	58,055.98
NIG8	1.313000	72.650000	0.00		44.27	4.49	44,216.28
717158901	CREDIT SUISSE GRP	11JUN03	16JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
1,604.000		CHF3 (REGD)	0.00		125.62	0.00	62,686.38
NIG4	1.305850	39.159601	0.00		96.20	0.00	48,004.27
557.000		12JUN03	17JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
NIG4	1.309900	39.185907	0.00		43.65	0.00	21,782.90
		29.915190	0.00		33.32	0.00	16,629.44
759.000		13JUN03	18JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
NIG4	1.304850	38.260303	0.00		58.08	0.00	28,981.49
		29.321610	0.00		44.51	0.00	22,210.59
1,736.000		16JUN03	19JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
NIG4	1.300600	38.317800	0.00		133.04	0.00	66,386.66
		29.461633	0.00		102.29	0.00	51,043.10
2,052.000		17JUN03	20JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
NIG4	1.304950	38.391701	0.00		157.56	0.00	78,622.21
		29.420055	0.00		120.74	0.00	60,249.21
393.000		18JUN03	23JUN03		LEHMAN BROTHERS INTE	CHF/CH1	
NIG4	1.320050	38.414606	0.00		30.19	0.00	15,066.75
		29.100872	0.00		22.87	0.00	11,413.77
227.000		18JUN03	23JUN03		GOLDMAN SACHS INTERN	CHF/CH1	
NIG4	1.320050	37.890400	0.00		17.21	0.00	8,583.91
		28.703761	0.00		13.04	0.00	6,502.72
365.000		20JUN03	25JUN03		GOLDMAN SACHS INTERN	CHF/CH1	
NIG4	1.328800	36.814712	0.00		26.87	0.00	13,410.50
		27.705232	0.00		20.22	0.00	10,092.19

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET

EQUITY

** SWISS FRANC ** (CONTINUED)

717158901	CREDIT SUISSE GRP	CHF3 (REGD)	23JUN03	26JUN03		GOLDMAN SACHS INTERN	CHF/CH1	.06
	328.000	36.779207		0.00		24.14	0.00	12,039.44
NIG4	1.326550	27.725459		0.00		18.20	0.00	9,075.75
	470.000	36.086809	24JUN03	27JUN03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.331100	27.110517		0.00		33.94	0.00	16,926.86
	260.000	35.510500	26JUN03	01JUL03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.347900	26.345055		0.00		18.46	0.00	9,214.27
	1,148.000	35.900801	27JUN03	02JUL03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.351800	26.557776		0.00		82.43	0.00	41,131.69
	643.000	35.918305	30JUN03	03JUL03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.351600	26.574656		0.00		46.17	0.00	23,049.30
	249.000	35.478916	01JUL03	04JUL03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.340800	26.461005		0.00		17.68	0.00	8,816.57
	760.000	36.456605	02JUL03	07JUL03		GOLDMAN SACHS INTERN	CHF/CH1	.05
NIG4	1.347100	27.063028		0.00		55.41	0.00	27,651.61
	11,551.000			0.00		41.13	0.00	20,526.77
— ASSET TOTALS —				0.00		870.45	0.00	434,350.54
				0.00		660.05	0.00	329,356.57
738572908	NOBEL BIOCARE AG	CHF2.00 (BR)	03JUN03	10JUN03	4	INSTINET	CHF/CH1	.06
	500.000	84.250020		0.00		42.13	35.90	42,046.98
NIG8	1.313000	64.166047		0.00		32.09	27.34	32,023.59

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET

EQUITY

** DANISH KRONE **

596465906	VESTAS WIND SYSTEMS	DKK1	03JUN03	10JUN03		INSTINET	DKK/DK1	.01
	4,400.000	62.000000		0.00		272.80	0.00	272,527.20
NIG8	6.344800	9.771782		0.00		43.00	0.00	42,952.84
	19,300.000	115.230000	20AUG03	25AUG03		CARNEGIE INT'L LND	DKK/DK1	.04
NIG8	6.694200	17.213409		0.00		5,559.85	0.00	2,218,379.15
	23,700.000			0.00		830.55	0.00	331,388.24
— ASSET TOTALS —				0.00		5,832.65	0.00	2,490,906.35
				0.00		873.55	0.00	374,341.08

GERMANY

** EURO CURRENCY **

403197908	ADIDAS SALOMON AG	DEM5	03JUN03	05JUN03		INSTINET	EUR/DE4	.09
	500.000	73.334100		0.00		36.67	0.00	36,630.38
NIG8	0.854482	85.822873		0.00		42.91	0.00	42,868.52
	2,000.000	72.278900	05JUN03	12JUN03	3	SG COMEN SECURITIES	EUR/DE4	.21
NIG6	0.842424	85.798719		0.00		361.39	0.00	144,196.41
	2,500.000			0.00		428.99	0.00	171,168.45
— ASSET TOTALS —				0.00		398.06	0.00	180,826.79
				0.00		471.90	0.00	214,036.97
484575907	SCHERING AG	ORD NPV	03JUN03	05JUN03		INSTINET	EUR/DE4	.05
	1,100.000	43.590000		0.00		47.95	0.00	47,901.05
NIG8	0.854482	51.013362		0.00		56.12	0.00	56,058.58
494290901	E ON AG	NPV	03JUN03	05JUN03		INSTINET	EUR/DE4	.05
	400.000	43.810000		0.00		17.52	0.00	17,506.48
NIG8	0.854482	51.270828		0.00		20.50	0.00	20,487.83

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
EQUITY										
GERMANY										
** EURO CURRENCY ** (CONTINUED)										
494290901	E ON AG		NPV	12JUN03	16JUN03			MORGAN STANLEY CO IN	EUR/DE4	.13
6,200.000	NIG8	0.849762	43.907800		0.00		680.57		0.00	271,547.79
			51.670703		0.00		800.89		0.00	319,557.46
--- ASSET TOTALS ---										
6,600.000					0.00		698.09		0.00	289,054.27
					0.00		821.39		0.00	340,045.29
504141904	METRO AG		ORD NPV	06JUN03	10JUN03			CITIGROUP GLOBAL MAR	EUR/DE4	.06
3,000.000	NIG4	0.855176	27.430000		0.00		164.58		0.00	82,125.42
			32.075269		0.00		192.45		0.00	96,033.35
546834904	AIXTRON		ORD NPV	11APR03	15APR03			BANK JULIUS BAER (DE	EUR/DE4	.01
1,600.000	NIG4	0.930016	2.789000		0.00		8.92		0.00	4,453.48
			2.998873		0.00		9.59		0.00	4,788.61
1,400.000	NIG4	0.880631	3.239400	06MAY03	09MAY03			M M HARBURG	EUR/DE4	.01
			3.678499		0.00		9.07		0.00	4,526.09
					0.00		10.30		0.00	5,139.60
1,400.000	NIG4	0.851499	3.213900	02JUN03	05JUN03	1		DEUTSCHE BANK AG LON	EUR/DE4	.01
			3.774403		0.00		9.00		0.00	4,490.46
					0.00		10.57		0.00	5,273.59
2,000.000	NIG4	0.853971	3.270000	04JUN03	06JUN03			PANMURE GORDON & CO	EUR/DE4	.01
			3.829170		0.00		13.08		0.00	6,526.92
					0.00		15.32		0.00	7,643.02
--- ASSET TOTALS ---										
6,400.000					0.00		40.07		0.00	19,996.95
					0.00		45.78		0.00	22,844.82
563692904	THYSSENKRUPP AG		NPV	02JUL03	04JUL03			ABN AMRO EQUITIES (U	EUR/DE4	.02
2,100.000	NIG4	0.867717	10.230000		0.00		42.97		0.00	21,440.03
			11.789558		0.00		49.52		0.00	24,708.55

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
EQUITY										
GERMANY										
** EURO CURRENCY ** (CONTINUED)										
572797900	SIEMENS AG NPV (REGD)		NPV (REGD)	28MAY03	30MAY03			CITIGROUP GLOBAL MAR	EUR/DE4	.09
200.000	NIG4	0.851535	40.144200		0.00		16.05		0.00	8,012.79
			47.143335		0.00		18.85		0.00	9,409.82
200.000	NIG4	0.844880	39.940500	29MAY03	02JUN03			CITIGROUP GLOBAL MAR	EUR/DE4	.09
			47.273577		0.00		15.97		0.00	7,972.13
					0.00		18.90		0.00	9,435.81
500.000	NIG4	0.850123	40.280800	30MAY03	03JUN03			CITIGROUP GLOBAL MAR	EUR/DE4	.09
			47.382320		0.00		40.28		0.00	20,100.12
					0.00		47.38		0.00	23,643.78
300.000	NIG4	0.851499	41.081100	02JUN03	04JUN03			CITIGROUP GLOBAL MAR	EUR/DE4	.07
			48.245623		0.00		18.48		0.00	12,305.85
					0.00		21.70		0.00	14,451.98
600.000	NIG8	0.854482	40.580000	03JUN03	05JUN03			INSTINET	EUR/DE4	.05
			47.490760		0.00		24.35		0.00	24,323.65
					0.00		28.50		0.00	28,465.96
1,300.000	NIG4	0.855176	43.450000	06JUN03	10JUN03			CITIGROUP GLOBAL MAR	EUR/DE4	.10
			50.808255		0.00		112.97		0.00	56,372.03
					0.00		132.10		0.00	65,918.63
100.000	NIG4	0.879740	49.507000	30JUL03	01AUG03			BAYERISCHE HYPO VERE	EUR/DE4	.11
			56.274581		0.00		9.90		0.00	4,940.80
					0.00		11.25		0.00	5,616.20
600.000	NIG4	0.890313	49.917000	31JUL03	04AUG03			UBS AG	EUR/DE4	.08
			56.066799		0.00		44.93		0.00	29,905.27
					0.00		50.47		0.00	33,589.61
100.000	NIG4	0.890313	49.761000	31JUL03	05AUG03			BAYERISCHE HYPO-UND	EUR/DE4	.11
			55.891580		0.00		9.95		0.00	4,966.15
					0.00		11.18		0.00	5,577.98

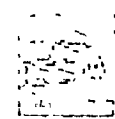
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

GERMANY		**	EURO CURRENCY		**	(CONTINUED)			
572797900	SIEMENS AG NPV (REGD)		NPV (REGD)	01AUG03	05AUG03	UBS AG		EUR/DE4	.11
	200.000		49.829000			19.93		0.00	9,945.87
	NIG4	0.888652	56.072568			22.43		0.00	11,192.09
— ASSET TOTALS —									
	4,100.000				0.00	312.81		0.00	178,844.66
					0.00	362.76		0.00	207,301.86
572857902	HELLA AG NPV		NPV	10MAR03	13MAR03	DEUTSCHE BANK SECURI		EUR/DE4	.20
	2,000.000		70.810000			354.05		0.00	141,265.95
	NIG8	0.903996	78.329993			391.65		0.00	156,268.34
	2,300.000		90.872000	03APR03	07APR03	MORGAN STANLEY		EUR/DE4	.24
	NIG8	0.931359	97.569251			522.51		0.00	208,483.09
						561.02		0.00	223,848.26
	2,300.000		90.287600	16MAY03	20MAY03	MORGAN STANLEY		EUR/DE4	.26
	NIG8	0.866101	104.246041			519.15		0.00	207,142.33
						599.41		0.00	239,166.48
— ASSET TOTALS —									
	6,600.000				0.00	1,395.71		0.00	556,891.37
					0.00	1,552.08		0.00	619,283.08
575602909	BAYERISCHE MOTOREN WERKE AG		EUR1	25APR03	30APR03	MERRILL LYNCH INTERN		EUR/DE4	.06
	1,800.000		29.300000			105.48		0.00	52,634.52
	NIG4	0.905879	32.344276			116.44		0.00	58,103.26
578599904	EPCOS		ORD NPV	14APR03	16APR03	BANK JULIUS BAER (DE		EUR/DE4	.03
	500.000		12.061000			12.06		0.00	6,018.44
	NIG4	0.928247	12.993309			12.99		0.00	6,483.66



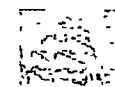
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

GERMANY		**	EURO CURRENCY		**	(CONTINUED)			
578599904	EPCOS		ORD NPV	15APR03	17APR03	MAINFIRST BANK DE		EUR/DE4	.03
	1,000.000		12.457000			24.91		0.00	12,432.09
	NIG4	0.925669	13.457294			26.91		0.00	13,430.38
	600.000		12.616000	16APR03	22APR03	MAINFIRST BANK DE		EUR/DE4	.03
	NIG4	0.920217	13.709810			15.14		0.00	7,554.46
						16.45		0.00	8,209.43
	400.000		13.114000	16APR03	28APR03	6 BANK JULIUS BAER (DE		EUR/DE4	.03
	NIG4	0.920217	14.250986			10.49		0.00	5,235.11
						11.40		0.00	5,689.00
	400.000		12.622000	17APR03	23APR03	UBS AG		EUR/DE4	.03
	NIG4	0.916884	13.766191			10.10		0.00	5,038.70
						11.02		0.00	5,495.46
	500.000		12.561000	22APR03	24APR03	UBS AG		EUR/DE4	.03
	NIG4	0.911743	13.776909			12.56		0.00	6,267.94
						13.78		0.00	6,874.68
	400.000		13.194000	23APR03	25APR03	UBS AG		EUR/DE4	.03
	NIG4	0.913284	14.446766			10.56		0.00	5,267.04
						11.56		0.00	5,767.14
	1,100.000		11.113600	02JUL03	04JUL03	ABN AMRO EQUITIES (U		EUR/DE4	.03
	NIG4	0.867717	12.807862			24.45		0.00	12,200.51
						28.18		0.00	14,060.47
— ASSET TOTALS —									
	4,900.000				0.00	120.27		0.00	60,014.29
					0.00	132.29		0.00	66,010.22
584235907	DEUTSCHE TELEKOM		NPV (REGD)	22AUG03	26AUG03	CREDIT AGRICOLE INDO		EUR/DE4	.03
	2,600.000		13.772000			71.61		0.00	35,735.59
	NIG4	0.919752	14.973602			77.86		0.00	38,853.51



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
GERMANY								
** EURO CURRENCY ** (CONTINUED)								
584235907	DEUTSCHE TELEKOM	NPV(REGD)	25AUG03	27AUG03		CREDIT AGRICOLE INDO	EUR/DE4	.03
	600.000	13.595800		0.00		16.31	0.00	8,141.17
NIG4	0.918147	14.807868		0.00		17.76	0.00	8,866.96
	500.000	13.616500	26AUG03	28AUG03		CREDIT AGRICOLE INDO	EUR/DE4	.03
NIG4	0.917936	14.833823		0.00		13.62	0.00	6,794.63
	5,500.000	13.305400	27AUG03	29AUG03		CREDIT AGRICOLE INDO	EUR/DE4	.03
NIG4	0.916842	14.512206		0.00		146.36	0.00	73,033.34
	900.000	13.440500	28AUG03	OPEN		CREDIT AGRICOLE INDO	EUR/DE4	.03
NIG4	0.917557	14.648136		0.00		24.19	0.00	12,072.26
	400.000	13.377000	29AUG03	OPEN		UBS AG	EUR/DE4	.03
NIG4	0.909628	14.706012		0.00		10.70	0.00	5,340.10
	10,500.000			0.00		11.76	0.00	5,870.64
--- ASSET TOTALS ---								
				0.00		282.79	0.00	141,117.09
				0.00		308.21	0.00	153,807.64
702196908	DEUTSCHE BOERSE AG	NPV	03JUN03	05JUN03		INSTINET	EUR/DE4	.05
	1,200.000	44.950000		0.00		53.94	0.00	53,886.06
NIG8	0.854482	52.604970		0.00		63.13	0.00	63,062.84
710106907	PORSCHE AG	NON VTG PRF NPV	03JUN03	05JUN03		INSTINET	EUR/DE4	.37
	100.000	317.453600		0.00		31.75	0.00	31,713.61
NIG8	0.854482	371.515842		0.00		37.16	0.00	37,114.43
99PEBP909	SUB ALLIANZ ALLIANZ AG	RTS EXP 29APR03	28APR03	07MAY03	9	RIGHTS SOLD	EUR/DE4	
	1,800.000	8.202150		0.00		0.00	0.00	14,763.87
NIG4	0.909298	9.020310		0.00		0.00	0.00	16,236.96

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
SPAIN								
** EURO CURRENCY **								
573252905	TELEFONICA SA	EUR 1	14MAR03	20MAR03		J P MORGAN SECURITIE	EUR/ES3	.02
	59,927.000	8.613300		0.00		1,290.42	0.00	514,878.81
NIG6	0.932401	9.237764		0.00		1,383.98	0.00	552,207.48
578813909	AMADEUS GLOBAL TRAVEL	SER A EURO.01	03JUN03	06JUN03		INSTINET	EUR/ES4	.01
	4,400.000	5.080000		0.00		22.35	0.00	22,329.65
NIG8	0.854482	5.945122		0.00		26.16	0.00	26,132.38
99NYAK909	TELEFONICA SA	BNS RTS EXP 11FE	11MAR03	11MAR03		CONVERSION NON CASH	EUR/ES3	0.00
	13,000.000	0.000000		0.00		0.00	0.00	0.00
NIG4	0.906824	0.000000		0.00		0.00	0.00	0.00
99PBQZ907	TELEFONICA	BNS RTS EXPDT 25	18MAR03	25MAR03	1	RIGHTS SOLD	EUR/ES3	
	59,927.000	0.179702		0.00		0.00	0.00	10,769.06
NIG6	0.941176	0.190933		0.00		0.00	0.00	11,442.13
FINLAND								
590294906	NOKIA (AB) OY	EURO.06	25APR03	30APR03		MERRILL LYNCH INTERN	EUR/FI1	.03
	3,600.000	14.750000		0.00		106.20	0.00	52,993.80
NIG4	0.905879	16.282528		0.00		117.23	0.00	58,499.87
	1,400.000	15.348200	04JUN03	09JUN03		CREDIT SUISSE FIRST	EUR/FI1	.04
NIG4	0.853971	17.972741		0.00		42.97	0.00	21,444.51
	1,000.000	15.091600	05JUN03	10JUN03		CREDIT SUISSE FIRST	EUR/FI1	.04
NIG4	0.842424	17.914494		0.00		30.18	0.00	15,061.42
	300.000	15.270800	05JUN03	10JUN03		CREDIT SUISSE FIRST	EUR/FI1	.04
NIG4	0.842424	18.127214		0.00		9.16	0.00	4,572.08
				0.00		10.87	0.00	5,427.29

STATE STREET

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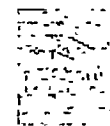
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET PROCEEDS

EQUITY

FINLAND

** EURO CURRENCY ** (CONTINUED)

590294906	NOKIA (AB) OY	05JUN03	10JUN03		CREDIT SUISSE FIRST	EUR/FI1	.04
300.000		15.270800	0.00		9.16	0.00	4,572.08
NIG4	0.842424	18.127214	0.00		10.87	0.00	5,427.29
200.000		15.334000	0.00	06JUN03	CREDIT SUISSE FIRST	EUR/FI1	.04
NIG4	0.855176	17.930812	0.00	11JUN03	6.13	0.00	3,060.67
					7.17	0.00	3,578.99
2,200.000		15.334000	0.00	06JUN03	CREDIT SUISSE FIRST	EUR/FI1	.04
NIG4	0.855176	17.930812	0.00	11JUN03	67.47	0.00	33,667.33
					78.90	0.00	39,368.89
900.000		14.582000	0.00	27JUN03	GOLDMAN SACHS + CO	EUR/FI1	.03
NIG4	0.875235	16.660668	0.00	02JUL03	26.25	0.00	13,097.55
					29.99	0.00	14,964.61
1,200.000		14.672000	0.00	30JUN03	KLEINHORT BENSON SEC	EUR/FI1	.03
NIG4	0.869376	16.876472	0.00	03JUL03	35.21	0.00	17,571.19
					40.50	0.00	20,211.27
1,200.000		14.359700	0.00	02JUL03	CREDIT SUISSE FIRST	EUR/FI1	.03
NIG4	0.867717	16.548829	0.00	07JUL03	34.46	0.00	17,197.18
					39.71	0.00	19,818.88
1,700.000		15.724900	0.00	14JUL03	JP MORGAN SECURITIES	EUR/FI1	.04
NIG4	0.884995	17.768349	0.00	17JUL03	53.46	0.00	26,678.87
					60.41	0.00	30,145.79
— ASSET TOTALS —			0.00		420.65	0.00	209,916.68
14,000.000			0.00		481.80	0.00	240,433.07



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET PROCEEDS

EQUITY

FRANCE

** EURO CURRENCY **

401140009	AIR LIQUIDE(L)	03MAR03	06MAR03		PARIBAS	EUR/FR1	.26
200.000		122.087000	0.00		48.83	0.00	24,368.57
NIG4	0.922850	132.293439	0.00		52.91	0.00	26,405.78
100.000		124.004800	0.00	17MAR03	PARIBAS	EUR/FR1	.26
NIG4	0.942996	131.500876	0.00	20MAR03	24.80	0.00	12,375.68
					26.30	0.00	13,123.79
— ASSET TOTALS —			0.00		73.63	0.00	36,744.25
300.000			0.00		79.21	0.00	39,529.57
405780909	LOREAL	03JUN03	06JUN03		INSTINET	EUR/FR1	.07
300.000		62.950000	0.00		18.89	0.00	18,866.11
NIG8	0.854482	73.670364	0.00		22.11	0.00	22,079.00
483410007	SCHNEIDER ELECTRIC	02JUN03	05JUN03		BEAR STEARNS SECURIT	EUR/FR1	.09
500.000		40.243000	0.00		40.24	0.00	20,081.26
NIG4	0.851499	47.261359	0.00		47.26	0.00	23,583.42
600.000		40.500000	0.00	02JUL03	KLEINHORT BENSON SEC	EUR/FR1	.09
NIG4	0.867717	46.674204	0.00	07JUL03	48.60	0.00	24,251.40
					56.01	0.00	27,948.51
100.000		47.795440	0.00	15AUG03	EXANE S.A.	EUR/FR1	.11
NIG4	0.888376	53.800913	0.00	20AUG03	9.56	0.00	4,769.98
					10.76	0.00	5,369.33
100.000		47.946800	0.00	18AUG03	DEUTSCHE BANK AG LON	EUR/FR1	.11
NIG4	0.897747	53.407920	0.00	21AUG03	9.59	0.00	4,785.09
					10.68	0.00	5,330.11
200.000		48.920000	0.00	19AUG03	DEUTSCHE BANK AG LON	EUR/FR1	.11
NIG4	0.899240	54.401495	0.00	22AUG03	19.57	0.00	9,764.43
					21.76	0.00	10,858.54



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
			BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

FRANCE		**	EURO CURRENCY		**	(CONTINUED)	
483410007	SCHNEIDER ELECTRIC	EUR8	21AUG03	26AUG03	DEUTSCHE BANK AG LON	EUR/FR1	.11
	100.000		49.086500	0.00		0.00	4,898.83
NIG4	0.911037		53.879809	0.00	10.78	0.00	5,377.20
— ASSET TOTALS —				0.00	137.38	0.00	68,550.99
	1,600.000			0.00	157.25	0.00	78,467.11
483477907	VIVENDI UNIVERSAL	EUR5.5	03JUN03	06JUN03	UBS AG	EUR/FR1	.04
	300.000		15.849100	0.00	9.51	0.00	4,745.22
NIG4	0.854482		18.548196	0.00	11.13	0.00	5,553.33
	300.000		16.034200	0.00	9.62	0.00	4,800.64
NIG4	0.853971		18.776047	0.00	11.27	0.00	5,621.55
	900.000		16.491100	0.00	29.68	0.00	14,812.31
NIG4	0.855176		19.283867	0.00	34.71	0.00	17,320.77
	300.000		16.215900	0.00	9.73	0.00	4,855.04
NIG4	0.855725		18.949896	0.00	11.37	0.00	5,673.60
	300.000		16.251100	0.00	9.75	0.00	4,865.58
NIG4	0.849943		19.120223	0.00	11.47	0.00	5,724.60
	300.000		16.320400	0.00	9.79	0.00	4,886.33
NIG4	0.849762		19.205848	0.00	11.52	0.00	5,750.23
	300.000		17.120600	0.00	10.27	0.00	5,125.91
NIG4	0.846668		20.221149	0.00	12.13	0.00	6,054.21



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
			BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

FRANCE		**	EURO CURRENCY		**	(CONTINUED)	
483477907	VIVENDI UNIVERSAL	EUR5.5	18JUN03	23JUN03	CREDIT AGRICOLE INDO	EUR/FR1	.04
	300.000		16.555800	0.00	9.94	0.00	4,956.80
NIG4	0.853862		19.389316	0.00	11.64	0.00	5,805.15
	300.000		16.432600	0.00	9.86	0.00	4,919.92
NIG4	0.856238		19.191627	0.00	11.52	0.00	5,745.97
	1,800.000		15.559500	0.00	56.02	0.00	27,951.08
NIG4	0.867717		17.931538	0.00	64.56	0.00	32,212.21
	300.000		16.378500	0.00	9.83	0.00	4,903.72
NIG4	0.881407		18.582221	0.00	11.15	0.00	5,563.51
	300.000		16.512100	0.00	9.91	0.00	4,943.72
NIG4	0.888099		18.592634	0.00	11.16	0.00	5,566.63
— ASSET TOTALS —				0.00	183.91	0.00	91,766.27
	5,700.000			0.00	213.63	0.00	106,591.76
533004909	DASSAULT SYSTEMES	EUR1	03JUN03	06JUN03	INSTINET	EUR/FR1	.04
	800.000		30.150000	0.00	24.12	0.00	24,095.88
NIG8	0.854482		35.284535	0.00	28.23	0.00	28,199.40
	4,100.000		31.062700	0.00	318.39	0.00	127,038.68
NIG8	0.855176		36.323166	0.00	372.31	0.00	148,552.67
	7,600.000		29.919700	0.00	568.47	0.00	226,821.25
NIG8	0.855725		34.964153	0.00	664.31	0.00	265,063.25



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

FRANCE

** EURO CURRENCY ** (CONTINUED)

— ASSET TOTALS —							
	12,500.000					0.00	377,955.81
						0.00	441,815.32
596233908	STMICROELECTRONICS	EUR1.04	13MAR03	18MAR03	LEHMAN BROTHERS INTE	EUR/FR1	.03
	1,800.000	16.046600		0.00	57.77	0.00	28,826.11
	NIG4	17.445066		0.00	62.80	0.00	31,338.31
	500.000	18.684800	30APR03	06MAY03	MERRILL LYNCH INTERN	EUR/FR1	.04
	NIG4	20.891484		0.00	18.68	0.00	9,323.72
				0.00	20.89	0.00	10,424.86
	200.000	18.341400	30APR03	07MAY03	MORGAN STANLEY CO IN	EUR/FR1	.04
	NIG4	20.507528		0.00	0.00	0.00	3,668.28
				0.00	0.00	0.00	4,101.51
	200.000	17.919700	01MAY03	06MAY03	MORGAN STANLEY CO IN	EUR/FR1	.04
	NIG4	20.141736		0.00	0.00	0.00	3,583.94
				0.00	0.00	0.00	4,028.35
	500.000	18.358600	02MAY03	07MAY03	MERRILL LYNCH INTERN	EUR/FR1	.04
	NIG4	20.563478		0.00	18.36	0.00	9,160.94
				0.00	20.57	0.00	10,261.17
	100.000	19.059700	05MAY03	09MAY03	MERRILL LYNCH INTERN	EUR/FR1	.04
	NIG4	21.486007		0.00	3.81	0.00	1,902.16
				0.00	4.30	0.00	2,144.31
	2,900.000	20.510000	06JUN03	11JUN03	ABN AMRO EQUITIES (U	EUR/FR1	.05
	NIG4	23.983367		0.00	118.96	0.00	59,360.04
				0.00	139.11	0.00	69,412.66
	700.000	19.079200	31JUL03	05AUG03	MERRILL LYNCH INTERN	EUR/FR1	.04
	NIG4	21.429767		0.00	26.71	0.00	13,328.73
				0.00	30.00	0.00	14,970.84

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

FRANCE

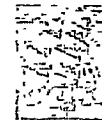
** EURO CURRENCY ** (CONTINUED)

— ASSET TOTALS —							
	9,200.000					0.00	176,494.59
						0.00	198,504.27
596233908	STMICROELECTRONICS	EUR1.04	20AUG03	25AUG03	CREDIT SUISSE FIRST	EUR/FR1	.04
	300.000	19.914800		0.00	11.95	0.00	5,962.49
	NIG4	22.114385		0.00	13.27	0.00	6,621.05
	1,000.000	20.500600	21AUG03	27AUG03	CREDIT SUISSE FIRST	EUR/FR1	.05
	NIG4	22.502489		0.00	41.00	0.00	20,459.60
				0.00	45.00	0.00	22,457.49
	1,000.000	20.960500	22AUG03	27AUG03	CREDIT SUISSE FIRST	EUR/FR1	.05
	NIG4	22.789295		0.00	41.92	0.00	20,918.58
				0.00	45.58	0.00	22,743.72
596651901	SOC GENERALE	EUR1.25	03JUN03	06JUN03	INSTINET	EUR/FR1	.06
	700.000	53.300000		0.00	37.31	0.00	37,272.69
	NIG8	62.376972		0.00	43.66	0.00	43,620.22
598181907	DANONE	EUR1	15AUG03	22AUG03	MORGAN STANLEY CO IN	EUR/FR1	.35
	540.000	124.937796		0.00	168.66	0.00	67,297.75
	NIG6	140.636168		0.00	189.85	0.00	75,753.68
598893907	THOMSON SA	EUR3.75	03JUN03	06JUN03	INSTINET	EUR/FR1	.02
	1,700.000	13.790000		0.00	23.44	0.00	23,419.56
	NIG8	16.138432		0.00	27.43	0.00	27,407.90
	3,900.000	15.700000	10JUN03	13JUN03	MORGAN STANLEY CO IN	EUR/FR1	.05
	NIG8	18.347016		0.00	153.07	0.00	61,076.93
				0.00	178.88	0.00	71,374.48
— ASSET TOTALS —							
	5,600.000					0.00	84,496.49
						0.00	98,782.38

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
FRANCE							
** EURO CURRENCY ** (CONTINUED)							
599711900	TF1 TV FRANCAISE	EURO.20	03MAR03	06MAR03	GOLDMAN SACHS INTERN	EUR/FR1	.05
	300.000	21.709700		0.00	13.02	0.00	6,499.89
NIG4	0.922850	23.524625		0.00	14.11	0.00	7,043.28
	100.000	20.539000	10MAR03	13MAR03	JULIUS BAER FRANCE	EUR/FR1	.05
NIG4	0.903996	22.720233		0.00	4.11	0.00	2,049.79
					4.55	0.00	2,267.48
	3,100.000	20.148800	13MAR03	18MAR03	MORGAN STANLEY AND C	EUR/FR1	.04
NIG4	0.919836	21.904774		0.00	124.92	0.00	62,336.36
					135.81	0.00	67,768.99
— ASSET TOTALS —							
	3,500.000			0.00	142.05	0.00	70,886.04
				0.00	154.47	0.00	77,079.75
721247906	ESSILOR INTL	EURO.35	03JUN03	06JUN03	INSTINET	EUR/FR1	.04
	1,100.000	34.722700		0.00	38.19	0.00	38,156.78
NIG8	0.854482	40.635964		0.00	44.69	0.00	44,654.87
757379904	FRANCE TELECOM	EUR 4 (RFD 01/01	28MAY03	28MAY03	NEM TO ORD NON CASH	EUR/FR1	
	7,300.000	19.000000		0.00	0.00	0.00	138,700.00
NIG4	0.927885	20.476668		0.00	0.00	0.00	149,479.68
99PCZC906	FRANCE TELECOM	MTS EXP 04APRO3	18APRO3	18APRO3	WARRANTS SOLD	EUR/BOS	
	7,700.000	4.275000		0.00	0.00	0.00	32,917.50
NIG4	0.918527	4.654191		0.00	0.00	0.00	35,837.27
99PLCH900	LAFARGE	RTS EXP 02JUL03	02JUL03	15JUL03	RIGHTS EXERCISED	EUR/FR1	
	4,300.000	0.000000		0.00	0.00	0.00	0.00
NIG6	0.867717	0.000000		0.00	0.00	0.00	0.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
UNITED KINGDOM							
** EURO CURRENCY **							
018270009	CRH	ORD EURO.32	30MAY03		MERRILL LYNCH INTERN	EUR/GBB	.02
	400.000	13.159500		0.00	7.90	0.00	5,255.90
NIG4	0.850123	15.479525		0.00	9.29	0.00	6,182.52
	400.000	13.139750	02JUN03	04JUN03	MERRILL LYNCH INTERN	EUR/GBB	
NIG4	0.851499	15.431316		0.00	0.00	0.00	5,255.90
					0.00	0.00	6,172.53
	1,100.000	13.387800	03JUN03		DAVY (J+E)	EUR/GBB	.03
NIG4	0.854482	15.667738		0.00	29.45	1.25	14,695.88
					34.47	1.46	17,198.58
	-1,100.000	13.387800	03JUN03	CANCEL	DAVY (J+E)	EUR/GBB	.03
NIG4	0.854482	15.667738		0.00	-29.45	-1.25	-14,695.88
					-34.47	1.46	-17,198.58
	1,100.000	13.387800	03JUN03	06JUN03	DAVY (J+E)	EUR/GBB	.03
NIG4	0.854482	15.667735		0.00	29.45	1.25	14,695.88
					34.47	1.46	17,198.58
	1,700.000	13.417100	04JUN03		DAVY (J+E)	EUR/GBB	.03
NIG4	0.853971	15.711423		0.00	45.62	1.25	22,762.20
					53.42	1.46	26,654.54
	-1,700.000	13.417100	04JUN03	CANCEL	DAVY (J+E)	EUR/GBB	.03
NIG4	0.853971	15.711423		0.00	-45.62	-1.25	-22,762.20
					-53.42	1.46	-26,654.54
	1,700.000	13.417100	04JUN03		DAVY (J+E)	EUR/EUR	.03
NIG4	0.853971	15.711423		0.00	45.62	1.25	22,762.20
					53.42	1.46	26,654.54
	-1,700.000	13.417100	04JUN03	CANCEL	DAVY (J+E)	EUR/EUR	.03
NIG4	0.853971	15.711423		0.00	-45.62	-1.25	-22,762.20
					-53.42	1.46	-26,654.54



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

UNITED KINGDOM			** EURO CURRENCY **	(CONTINUED)					
018270009	CRH		ORD EURO.32	04JUN03	04JUN03		DAVY (J+E)	EUR/GBB	.03
	1,700.000		13.417100		0.00		45.62	1.25	22,762.20
	NIG4	0.853970	15.711426		0.00		53.42	1.46	26,654.54
	1,300.000		13.493100	06JUN03	0.00		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.855176	15.778156		0.00		35.08	1.25	17,504.70
							41.02	1.46	20,469.12
	-1,300.000		13.493100	06JUN03	CANCEL		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.855176	15.778156		0.00		-35.08	-1.25	-17,504.70
							-41.02	1.46	-20,469.12
	1,300.000		13.493100	06JUN03	11JUN03		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.855175	15.778156		0.00		35.08	1.25	17,504.70
							41.02	1.46	20,469.12
	700.000		13.500000	09JUN03	0.00		MERRION CAPITAL GROU	EUR/GBB	.03
	NIG4	0.851607	15.852383		0.00		18.90	0.00	9,431.10
							22.19	0.00	11,074.47
	-700.000		13.500000	09JUN03	CANCEL		MERRION CAPITAL GROU	EUR/GBB	.03
	NIG4	0.851607	15.852383		0.00		-18.90	0.00	-9,431.10
							-22.19	0.00	-11,074.47
	700.000		13.500000	09JUN03	12JUN03		MERRION CAPITAL GROU	EUR/GBB	.03
	NIG4	0.851607	15.852376		0.00		18.90	0.00	9,431.10
							22.19	0.00	11,074.47
	400.000		13.404100	10JUN03	0.00		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.855725	15.664028		0.00		10.72	0.00	5,350.92
							12.53	0.00	6,253.08
	-400.000		13.404100	10JUN03	CANCEL		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.855725	15.664028		0.00		-10.72	0.00	-5,350.92
							-12.53	0.00	-6,253.08

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

UNITED KINGDOM			** EURO CURRENCY **	(CONTINUED)					
018270009	CRH		ORD EURO.32	10JUN03	13JUN03		DAVY (J+E)	EUR/GBB	.03
	400.000		13.404100		0.00		10.72	0.00	5,350.92
	NIG4	0.855725	15.664018		0.00		12.53	0.00	6,253.08
	350.000		13.400000	11JUN03	0.00		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.849943	15.765763		0.00		9.38	0.00	4,680.62
							11.04	0.00	5,506.98
	-350.000		13.400000	11JUN03	CANCEL		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.849943	15.765763		0.00		-9.38	0.00	-4,680.62
							-11.04	0.00	-5,506.98
	350.000		13.400000	11JUN03	16JUN03		DAVY (J+E)	EUR/GBB	.03
	NIG4	0.849943	15.765760		0.00		9.38	0.00	4,680.62
							11.04	0.00	5,506.98
	900.000		15.823700	15AUG03	20AUG03		NCB STOCKBROKERS LTD	EUR/GBB	.04
	NIG4	0.888376	17.811940		0.00		28.48	1.25	14,211.60
							32.06	1.41	15,997.28
	500.000		15.900500	18AUG03	21AUG03		NCB STOCKBROKERS LTD	EUR/GBB	.04
	NIG4	0.897747	17.711560		0.00		15.90	0.00	7,934.35
							17.71	0.00	8,838.07
	700.000		16.158200	19AUG03	22AUG03		NCB STOCKBROKERS LTD	EUR/GBB	.04
	NIG4	0.899240	17.968729		0.00		22.62	0.00	11,288.12
							25.15	0.00	12,552.96
	300.000		16.420000	20AUG03	0.00		ABN AMRO EQUITIES (U	EUR/GBB	.03
	NIG4	0.900536	18.233585		0.00		7.39	0.00	4,918.61
							8.21	0.00	5,461.87
	-300.000		16.420000	20AUG03	CANCEL		ABN AMRO EQUITIES (U	EUR/GBB	.03
	NIG4	0.900536	18.233585		0.00		-7.39	0.00	-4,918.61
							-8.21	0.00	-5,461.87

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

UNITED KINGDOM		**	EURO CURRENCY	**	(CONTINUED)		
018270009	CRH	ORD	EURO.32	20AUG03	26AUG03	ABN AHRO EQUITIES (U	EUR/GBB
	300.000		16.420000				0.00
	NIG4		18.233585				4,918.61
							5,461.87
				21AUG03	27AUG03	DAVY (J+E)	EUR/GBB
	500.000		16.507100				0.00
	NIG4		18.119023				8,237.04
							9,041.39
				22AUG03	28AUG03	DAVY (J+E)	EUR/GBB
	400.000		16.736700				0.00
	NIG4		18.196970				6,681.29
							7,264.23
— ASSET TOTALS —							
	9,650.000					261.34	5.00
						299.77	5.79
							138,208.23
							158,667.62

IRELAND

307073908	BK OF IRELAND	ORD	STK EURO.64	03JUN03	06JUN03	INSTINET	EUR/IE1
	3,900.000		10.880000				1.25
	NIG8		12.732860				1.46
							42,345.89
							49,557.38
				12JUN03	17JUN03	SALOMON BROS INC	EUR/IE1
	12,500.000		10.540000				1.25
	NIG8		12.403473				1.47
							131,485.25
							154,731.85
— ASSET TOTALS —							
	16,400.000					348.36	2.50
						409.40	2.93
							173,831.14
							204,289.23

418224002	CRH	ORD	IEPO.32(DUBL	02JUN03	02JUN03	CUSIP CHANGE	EUR/IE1
	24,550.000		16.440092				0.00
	NIG4		14.719336				0.00
							403,604.28
							361,359.72

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

IRELAND		**	EURO CURRENCY	**	(CONTINUED)		
418224002	CRH	ORD	IEPO.32(DUBL	04JUN03		CUSIP CHANGE	EUR/IE1
	24,550.000		16.440092				0.00
	NIG4		14.719336				0.00
							403,604.28
							361,359.72
				04JUN03	CANCEL	CUSIP CHANGE	EUR/IE1
	-24,550.000		16.440092				0.00
	NIG4		14.719336				0.00
							-403,604.28
							-361,359.72
— ASSET TOTALS —							
	24,550.000					0.00	0.00
						0.00	0.00
							403,604.28
							361,359.72
445525900	IRISH LIFE + PERM	ORD	EURO.32	13MAR03	13MAR03	CUSIP CHANGE NON CAS	EUR/IE1
	8,600.000		12.105006				0.00
	NIG4		10.879318				0.00
							104,103.06
							93,562.14
				18MAR03		TRANSFER OF ASSETS	EUR/IE1
	8,600.000		12.105006				0.00
	NIG4		10.879318				0.00
							104,103.06
							93,562.14
				18MAR03	CANCEL	TRANSFER OF ASSETS	EUR/IE1
	-8,600.000		12.105006				0.00
	NIG4		10.879318				0.00
							-104,103.06
							-93,562.14
				18MAR03		CUSIP CHANGE NON CAS	EUR/IE1
	8,600.000		12.105006				0.00
	NIG4		10.879318				0.00
							104,103.06
							93,562.14
				18MAR03	CANCEL	CUSIP CHANGE NON CAS	EUR/IE1
	-8,600.000		12.105006				0.00
	NIG4		10.879318				0.00
							-104,103.06
							-93,562.14
— ASSET TOTALS —							
	8,600.000					0.00	0.00
						0.00	0.00
							104,103.06
							93,562.14

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

ITALY

** EURO CURRENCY **

423244003	UNICREDITO ITALIAN		EURO.50	06MAY03	09MAY03		DRESDNER	EUR/IT3	.01
22,000.000			4.036600		0.00		222.01	0.00	88,583.19
NIG8	0.880631		4.583759		0.00		252.10	0.00	100,590.59
10,400.000			3.800000	03JUN03	09JUN03	3	INSTINET	EUR/IT3	.03
NIG8	0.854482		4.447139		0.00		39.52	0.00	39,480.48
					0.00		46.25	0.00	46,203.99
— ASSET TOTALS —					0.00		261.53	0.00	128,063.67
32,400.000					0.00		298.35	0.00	146,794.58

714505906	ENI		EUR1	06JUN03	11JUN03		KLEINMORT BENSON SEC	EUR/IT3	.03
1,400.000			14.054800		0.00		39.35	0.00	19,637.37
NIG4	0.855176		16.434979		0.00		46.01	0.00	22,962.96
1,300.000			13.901900	09JUN03	12JUN03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.851607		16.324314		0.00		36.14	0.00	18,036.33
					0.00		42.44	0.00	21,179.17
600.000			13.862700	10JUN03	13JUN03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.855725		16.199947		0.00		16.64	0.00	8,300.98
					0.00		19.45	0.00	9,700.52
2,700.000			13.930900	11JUN03	16JUN03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.849943		16.390393		0.00		75.23	0.00	37,538.20
					0.00		88.51	0.00	44,165.55
1,500.000			13.969000	12JUN03	17JUN03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.849762		16.438720		0.00		41.91	0.00	20,911.59
					0.00		49.32	0.00	24,608.76
2,100.000			13.000000	02JUL03	07JUL03		ABN AMRO EQUITIES (U	EUR/IT3	.03
NIG4	0.867717		14.981843		0.00		54.60	0.00	27,245.40
					0.00		62.92	0.00	31,398.95

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

ITALY

** EURO CURRENCY **

(CONTINUED)

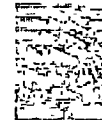
714505906	ENI		EUR1	23JUL03	28JUL03		PARIBAS	EUR/IT3	.03
1,000.000			13.178900		0.00		26.36	0.00	13,152.54
NIG4	0.870587		15.137947		0.00		30.28	0.00	15,107.67
1,300.000			13.178900	23JUL03	28JUL03		PARIBAS	EUR/IT3	.03
NIG4	0.870587		15.137947		0.00		34.27	0.00	17,098.30
					0.00		39.36	0.00	19,639.97
1,500.000			13.126300	24JUL03	29JUL03		PARIBAS	EUR/IT3	.03
NIG4	0.873935		15.019767		0.00		39.38	0.00	19,650.07
					0.00		45.06	0.00	22,484.59
400.000			13.210000	25JUL03	30JUL03		PARIBAS	EUR/IT3	.03
NIG4	0.868470		15.210658		0.00		10.57	0.00	5,273.43
					0.00		12.17	0.00	6,072.09
1,200.000			13.255500	28JUL03	31JUL03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.869679		15.241831		0.00		31.81	0.00	15,874.79
					0.00		36.58	0.00	18,253.62
2,100.000			13.248400	29JUL03	01AUG03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.872068		15.191935		0.00		55.64	0.00	27,766.00
					0.00		63.80	0.00	31,839.26
1,100.000			13.222600	30JUL03	04AUG03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.879740		15.030123		0.00		29.09	0.00	14,515.77
					0.00		33.07	0.00	16,500.07
1,600.000			13.196800	31JUL03	05AUG03		KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4	0.890313		14.822652		0.00		42.23	0.00	21,072.65
					0.00		47.43	0.00	23,668.81
1,100.000			13.040500	04AUG03	07AUG03		MORGAN STANLEY AND C	EUR/IT3	.03
NIG4	0.881990		14.785315		0.00		28.69	0.00	14,315.86
					0.00		32.53	0.00	16,231.32

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
EQUITY										
ITALY										
** EURO CURRENCY ** (CONTINUED)										
714505906	ENI			05AUG03	08AUG03			KLEINMORT BENSON SEC	EUR/IT3	.03
500.000	NIG4	0.881057	13.010800		0.00		13.01		0.00	6,492.39
			14.767263		0.00		14.77		0.00	7,368.86
	700.000			06AUG03	11AUG03			KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4		0.880514	12.888400		0.00		18.04		0.00	9,003.84
			14.637360		0.00		20.49		0.00	10,225.66
	2,600.000			07AUG03	12AUG03			KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4		0.877193	12.992200		0.00		67.56		0.00	33,712.16
			14.811108		0.00		77.02		0.00	38,431.86
	900.000			08AUG03	13AUG03			KLEINMORT BENSON SEC	EUR/IT3	.03
NIG4		0.883236	13.152500		0.00		23.67		0.00	11,813.58
			14.891263		0.00		26.80		0.00	13,375.34
-- ASSET TOTALS --										
25,600.000					0.00		684.19		0.00	341,411.25
					0.00		788.01		0.00	393,215.03

NETHERLANDS

520907908	HAGEMEYER			16APR03	23APR03			JULIUS BAER NEDERLAN	EUR/NL4	.01
1,200.000	NIG4	0.920217	4.027500		0.00		9.67		0.00	4,823.33
			4.376685		0.00		10.51		0.00	5,241.51
	1,200.000			17APR03	24APR03			JULIUS BAER NEDERLAN	EUR/NL4	.01
NIG4		0.916884	4.053500		0.00		9.73		0.00	4,854.47
			4.420952		0.00		10.61		0.00	5,294.53
	1,200.000			24APR03	29APR03			DEUTSCHE BANK AG LON	EUR/NL4	.01
NIG4		0.905797	4.120000		0.00		9.89		0.00	4,934.11
			4.548481		0.00		10.92		0.00	5,447.26



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
EQUITY										
NETHERLANDS										
** EURO CURRENCY ** (CONTINUED)										
520907908	HAGEMEYER			04JUN03	09JUN03			CANTOR FITZGERALD +	EUR/NL4	.01
2,900.000	NIG4	0.853971	5.500000		0.00		31.90		0.00	15,918.10
			6.440500		0.00		37.35		0.00	18,640.09
	800.000			04JUN03	09JUN03			JULIUS BAER NEDERLAN	EUR/NL4	.01
NIG4		0.853971	5.623000		0.00		9.00		0.00	4,489.40
			6.584533		0.00		10.54		0.00	5,257.09
	2,200.000			05JUN03	10JUN03			CANTOR FITZ EUR 2	EUR/NL4	.01
NIG4		0.842424	5.730705		0.00		25.22		0.00	12,582.33
			6.802637		0.00		29.94		0.00	14,935.86
-- ASSET TOTALS --										
9,500.000					0.00		95.41		0.00	47,601.74
					0.00		109.87		0.00	54,816.34

570187906	VODAFONE LIBERTEL NV			20MAR03	25MAR03			ING FINANCIAL	EUR/NL4	.03
53,700.000	NIG8	0.942063	11.000000		0.00		1,476.75		0.00	589,223.25
			11.676501		0.00		1,567.57		0.00	625,460.56
592737902	AEGON NV			02JUL03	09JUL03	2		ABN AMRO EQUITIES (U	EUR/NL4	.02
5,800.000	NIG4	0.867717	8.917400		0.00		103.44		0.00	51,617.48
			10.276853		0.00		119.21		0.00	59,486.54
710804907	HEINEKEN NV			06JUN03	11JUN03			CITIGROUP GLOBAL MAR	EUR/NL4	.08
1,800.000	NIG4	0.855176	32.100000		0.00		115.56		0.00	57,664.44
			37.536133		0.00		135.13		0.00	67,429.91
715418901	ING GROEP NV			03JUN03	10JUN03	4		INSTINET	EUR/NL4	.02
4,000.000	NIG8	0.854482	14.160000		0.00		56.64		0.00	56,583.36
			16.571443		0.00		66.29		0.00	66,219.49
	18,500.000			19AUG03	22AUG03			FOX-PITT KELTON LTD	EUR/NL4	.05
NIG8		0.899240	18.422000		0.00		852.02		0.00	339,954.98
			20.486188		0.00		947.49		0.00	378,047.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

NETHERLANDS

** EURO CURRENCY ** (CONTINUED)

— ASSET TOTALS —	22,500.000				0.00		908.66	0.00	396,538.34
					0.00		1,013.78	0.00	444,266.49

PORTUGAL

581718905	PORTUGAL TCOM SGPS		EUR1(REGD)	24JUL03	29JUL03		MERRILL LYNCH INTERN	EUR/PT1	.01
2,300.000			6.124200		0.00		28.17	0.00	14,057.49
NIG4	0.873935		7.007615		0.00		32.23	0.00	16,085.28
2,200.000			6.126900	25JUL03	30JUL03		MERRILL LYNCH INTERN	EUR/PT1	.01
NIG4	0.868470		7.054821		0.00		26.96	0.00	13,452.22
					0.00		31.04	0.00	15,489.56
800.000			6.009400	29JUL03	01AUG03		MERRILL LYNCH INTERN	EUR/PT1	.01
NIG4	0.872068		6.890976		0.00		9.62	0.00	4,797.90
					0.00		11.03	0.00	5,501.75
2,100.000			6.000000	30JUL03	04AUG03		CITIGROUP GLOBAL MAR	EUR/PT1	.01
NIG4	0.879740		6.820197		0.00		25.20	0.00	12,574.80
					0.00		28.64	0.00	14,293.77
7,000.000			6.006700	31JUL03	05AUG03		CITIGROUP GLOBAL MAR	EUR/PT1	.01
NIG4	0.890313		6.746728		0.00		84.09	0.00	41,962.81
					0.00		94.45	0.00	47,132.65
1,400.000			5.867500	07AUG03	12AUG03		CITIGROUP GLOBAL MAR	EUR/PT1	.01
NIG4	0.877193		6.688950		0.00		16.43	0.00	8,198.07
					0.00		18.73	0.00	9,345.80
1,500.000			5.900000	08AUG03	13AUG03		CITIGROUP GLOBAL MAR	EUR/PT1	.01
NIG4	0.883236		6.679981		0.00		17.70	0.00	8,832.30
					0.00		20.04	0.00	9,999.93

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

PORTUGAL

** EURO CURRENCY ** (CONTINUED)

— ASSET TOTALS —	17,300.000				0.00		208.17	0.00	103,875.59
					0.00		236.16	0.00	117,848.74

** POUND STERLING **

005665906	BHP BILLITON PLC		ORD USDO.5	03JUN03	06JUN03		INSTINET	GBP/GBB	.01
7,700.000			3.210362		0.00		24.74	1.00	24,694.05
NIG8	0.614345		5.225666		0.00		40.27	1.63	40,195.74
12,000.000			3.262500	06JUN03	11JUN03		DEUTSCHE BANK AG LON	GBP/GBB	.01
NIG4	0.601830		5.420966		0.00		58.73	1.00	39,090.27
					0.00		97.59	1.66	64,952.35
— ASSET TOTALS —	19,700.000				0.00		83.47	2.00	63,784.32
					0.00		137.86	3.29	105,148.09
010812006	BOC GROUP		ORD GBPO.25	23APR03	28APR03		DEUTSCHE BANK AG LON	GBP/GBB	.02
1,000.000			8.083400		0.00		12.13	0.00	8,071.27
NIG4	0.632191		12.786326		0.00		19.19	0.00	12,767.14
700.000			7.951900	07MAY03	12MAY03		DEUTSCHE BANK AG LON	GBP/GBB	.02
NIG4	0.627845		12.665387		0.00		8.35	0.00	5,557.98
					0.00		13.30	0.00	8,852.47
400.000			7.915600	08MAY03	13MAY03		DEUTSCHE BANK AG LON	GBP/GBB	.02
NIG4	0.623636		12.692660		0.00		4.75	0.00	3,161.49
					0.00		7.62	0.00	5,069.45

STATE STREET

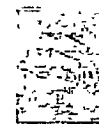
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

010812006	BOC GROUP	ORD GBPO.25	13MAY03	16MAY03	DEUTSCHE BANK AG LON	GBP/GBB	.02
400.000		7.900800		0.00	4.74	0.00	3,155.58
NIG4	0.621272	12.717135		0.00	7.63	0.00	5,079.22
			16MAY03	21MAY03	DEUTSCHE BANK AG LON	GBP/GBB	.02
400.000		7.900500		0.00	4.74	0.00	3,155.46
NIG4	0.615536	12.835155		0.00	7.70	0.00	5,126.36
			27MAY03	30MAY03	DEUTSCHE BANK AG LON	GBP/GBB	.02
400.000		7.756100		0.00	4.65	0.00	3,097.79
NIG4	0.609719	12.720778		0.00	7.63	0.00	5,080.68
			28JUL03	31JUL03	GOLDMAN SACHS INTERN	GBP/GBB	.02
800.000		8.499500		0.00	10.20	0.00	6,789.40
NIG4	0.614515	13.831233		0.00	16.60	0.00	11,048.39
			30JUL03	04AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
400.000		8.483300		0.00	5.09	0.00	3,388.23
NIG4	0.618257	13.721317		0.00	8.23	0.00	5,480.29
			31JUL03	05AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
500.000		8.525200		0.00	6.39	0.00	4,256.21
NIG4	0.621427	13.718747		0.00	10.28	0.00	6,849.09
			01AUG03	06AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
600.000		8.538900		0.00	7.69	0.00	5,115.65
NIG4	0.623053	13.704934		0.00	12.34	0.00	8,210.62
			04AUG03	07AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
600.000		8.565600		0.00	7.71	0.00	5,131.65
NIG4	0.622007	13.770906		0.00	12.40	0.00	8,250.15
			13AUG03	18AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
800.000		8.493300		0.00	10.19	0.00	6,784.45
NIG4	0.621755	13.660204		0.00	16.39	0.00	10,911.77



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

010812006	BOC GROUP	ORD GBPO.25	22AUG03	28AUG03	GOLDMAN SACHS INTERN	GBP/GBB	.02
1,400.000		8.692200		0.00	18.25	1.00	12,149.83
NIG4	0.634780	13.693248		0.00	28.75	1.58	19,140.22
			22AUG03	28AUG03	DEUTSCHE BANK AG LON	GBP/GBB	.02
700.000		8.900600		0.00	9.35	0.00	6,221.07
NIG4	0.634780	14.021551		0.00	14.73	0.00	9,800.36
			27AUG03	OPEN	DEUTSCHE BANK AG LON	GBP/GBB	.02
400.000		8.715900		0.00	5.23	0.00	3,481.13
NIG4	0.635021	13.725373		0.00	8.24	0.00	5,481.91
— ASSET TOTALS —							
9,500.000				0.00	119.46	1.00	79,517.19
				0.00	191.03	1.58	127,148.12
012826004	AMVESCAP	ORD GBPO.25	03JUN03	06JUN03	INSTINET	GBP/GBB	.01
4,100.000		3.810000		0.00	15.62	1.00	15,604.38
NIG8	0.614345	6.201727		0.00	25.43	1.63	25,400.03
023691900	REUTERS GROUP	ORD GBPO.25	22APR03	25APR03	DEUTSCHE BANK AG LON	GBP/GBB	.02
3,000.000		1.180500		0.00	5.31	0.00	3,536.19
NIG4	0.634176	1.861471		0.00	8.37	0.00	5,576.04
			23APR03	28APR03	DEUTSCHE BANK AG LON	GBP/GBB	.02
7,100.000		1.277300		0.00	13.60	0.00	9,055.23
NIG4	0.632191	2.020434		0.00	21.51	0.00	14,323.57
			24APR03	29APR03	DEUTSCHE BANK AG LON	GBP/GBB	.02
4,100.000		1.287400		0.00	7.92	0.00	5,270.42
NIG4	0.626115	2.056172		0.00	12.65	0.00	8,417.65
			25APR03	30APR03	DEUTSCHE BANK AG LON	GBP/GBB	.02
2,600.000		1.255800		0.00	4.90	0.00	3,260.18
NIG4	0.628378	1.998479		0.00	7.80	0.00	5,188.25



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** POUND STERLING ** (CONTINUED)

023691900	REUTERS GROUP	ORD GBPO.25	28APR03	01MAY03	DEUTSCHE BANK AG LON	GBP/GBB	
2,500.000		1.276600		0.00	4.79	0.00	3,186.71
NIG4	0.628634	2.030752		0.00	7.62	0.00	5,069.26
2,000.000		1.384900	29APR03	02MAY03	DEUTSCHE BANK AG LON	GBP/GBB	
NIG4	0.628634	2.203031		0.00	4.15	0.00	2,765.65
				0.00	6.60	0.00	4,399.46
10,300.000		1.751400	04JUN03	09JUN03	DEUTSCHE BANK AG LON	GBP/GBB	
NIG4	0.612126	2.861176		0.00	27.06	1.00	18,011.36
				0.00	44.21	1.63	29,424.27
3,400.000		1.792200	05JUN03	10JUN03	DEUTSCHE BANK AG LON	GBP/GBB	
NIG4	0.602355	2.975322		0.00	9.14	0.00	6,084.34
				0.00	15.17	0.00	10,100.92
5,800.000		1.894700	09JUN03	12JUN03	MERRILL LYNCH INTERN	GBP/GBB	
NIG4	0.607663	3.118011		0.00	16.48	1.00	10,971.78
				0.00	27.12	1.65	18,055.70
6,300.000		1.917800	10JUN03	13JUN03	MERRILL LYNCH INTERN	GBP/GBB	
NIG4	0.605180	3.168975		0.00	18.12	1.00	12,063.02
				0.00	29.94	1.65	19,932.95
2,400.000		1.915300	11JUN03	16JUN03	MERRILL LYNCH INTERN	GBP/GBB	
NIG4	0.599628	3.194147		0.00	6.90	0.00	4,589.82
				0.00	11.51	0.00	7,654.45
16,700.000		2.034537	22JUL03	25JUL03	CITIGROUP GLOBAL MAR	GBP/GBB	
NIG4	0.625802	3.251087		0.00	50.96	1.00	33,924.81
				0.00	81.43	1.60	54,210.13
22,100.000		2.052900	23JUL03	28JUL03	CITIGROUP GLOBAL MAR	GBP/GBB	
NIG4	0.621234	3.304552		0.00	68.05	1.00	45,300.04
				0.00	109.54	1.61	72,919.45

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** POUND STERLING ** (CONTINUED)

023691900	REUTERS GROUP	ORD GBPO.25	24JUL03	29JUL03	CITIGROUP GLOBAL MAR	GBP/GBB	
3,866.000		2.119755		0.00	12.29	0.00	8,182.68
NIG4	0.620617	3.415561		0.00	19.80	0.00	13,184.75
— ASSET TOTALS —				0.00	249.67	5.00	166,202.23
92,166.000				0.00	403.27	8.14	268,456.85
026349902	BAE SYSTEMS	ORD GBPO.025	10JUN03	13JUN03	KLEINHORT BENSON SEC	GBP/GBB	
3,500.000		1.476500		0.00	7.75	0.00	5,160.00
NIG4	0.605180	2.439770		0.00	12.81	0.00	8,526.39
3,400.000		1.440000	11JUN03	16JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.599628	2.401489		0.00	7.34	0.00	4,888.66
				0.00	12.24	0.00	8,152.82
2,200.000		1.443600	12JUN03	17JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.599323	2.408718		0.00	4.76	0.00	3,171.16
				0.00	7.94	0.00	5,291.24
2,300.000		1.410000	16JUN03	19JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.594672	2.371055		0.00	4.86	0.00	3,238.14
				0.00	8.17	0.00	5,445.25
4,000.000		1.435200	17JUN03	20JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.593859	2.416735		0.00	8.61	0.00	5,732.19
				0.00	14.50	0.00	9,652.44
2,300.000		1.429500	18JUN03	23JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.595220	2.401633		0.00	4.93	0.00	3,282.92
				0.00	8.28	0.00	5,515.47
2,300.000		1.405000	25JUN03	30JUN03	KLEINHORT BENSON SEC	GBP/GBB	
NIG4	0.595664	2.358712		0.00	4.85	0.00	3,226.65
				0.00	8.14	0.00	5,416.90

STATE STREET

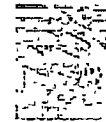
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

026349902	BAE SYSTEMS	ORD GBPO.025	26JUN03	01JUL03	KLEINHORT BENSON SEC	GBP/GBB	
5,900.000	NIG4	1.400000		0.00	12.39	0.00	8,247.61
	0.600925	2.329742		0.00	20.62	0.00	13,724.86
2,200.000	NIG4	1.424200	30JUN03	03JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.604997	2.354061		0.00	4.70	0.00	3,128.54
				0.00	7.77	0.00	5,171.17
5,300.000	NIG4	1.421400	02JUL03	07JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.600655	2.366417		0.00	11.30	0.00	7,522.12
				0.00	18.81	0.00	12,523.20
9,100.000	NIG4	1.431400	03JUL03	08JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.597872	2.394158		0.00	19.54	1.00	13,005.20
				0.00	32.68	1.67	21,752.48
3,900.000	NIG4	1.451900	04JUL03	09JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.597872	2.428446		0.00	8.49	0.00	5,653.92
				0.00	14.20	0.00	9,456.74
2,500.000	NIG4	1.444700	07JUL03	10JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.605528	2.385852		0.00	5.42	0.00	3,606.33
				0.00	8.95	0.00	5,955.68
4,900.000	NIG4	1.463800	09JUL03	14JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.613252	2.386947		0.00	10.76	0.00	7,161.86
				0.00	17.55	0.00	11,678.49
10,900.000	NIG4	1.451100	10JUL03	15JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.612370	2.369646		0.00	23.73	1.00	15,792.26
				0.00	38.75	1.63	25,788.76
18,700.000	NIG4	1.456600	11JUL03	16JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.612482	2.378192		0.00	40.86	1.00	27,196.56
				0.00	66.71	1.63	44,403.85



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

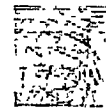
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

026349902	BAE SYSTEMS	ORD GBPO.025	14JUL03	17JUL03	KLEINHORT BENSON SEC	GBP/GBB	
8,100.000	NIG4	1.472900		0.00	17.90	1.00	11,911.59
	0.615839	2.391697		0.00	29.07	1.62	19,342.05
14,800.000	NIG4	1.489400	15JUL03	18JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.625078	2.382743		0.00	33.06	1.00	22,009.06
				0.00	52.89	1.60	35,210.10
2,400.000	NIG4	1.460000	17JUL03	22JUL03	KLEINHORT BENSON SEC	GBP/GBB	
	0.629247	2.320234		0.00	5.26	0.00	3,498.74
				0.00	8.36	0.00	5,560.20
3,900.000	NIG4	1.679200	22AUG03	28AUG03	KLEINHORT BENSON SEC	GBP/GBB	
	0.634780	2.645326		0.00	9.82	0.00	6,539.06
				0.00	15.47	0.00	10,301.30
2,300.000	NIG4	1.681500	27AUG03	OPEN	KLEINHORT BENSON SEC	GBP/GBB	
	0.635021	2.647944		0.00	5.80	0.00	3,861.65
				0.00	9.13	0.00	6,081.14
3,300.000	NIG4	1.696800	28AUG03	OPEN	KLEINHORT BENSON SEC	GBP/GBB	
	0.634055	2.676109		0.00	8.40	0.00	5,591.04
				0.00	13.25	0.00	8,817.91
— ASSET TOTALS —				0.00	260.53	5.00	173,425.26
118,200.000				0.00	426.29	8.15	283,768.44

046786901	IRISH LIFE + PERM	ORD EURO.32	14MAR03	28MAR03	9 DAVY (J+E)	EUR/GBB	
500.000	NIG4	9.842900		0.00	9.84	0.00	4,911.61
	0.932401	10.556509		0.00	10.55	0.00	5,267.70
500.000	NIG4	9.750000	17MAR03	20MAR03	DAVY (J+E)	EUR/GBB	
	0.942996	10.339386		0.00	9.75	0.00	4,865.25
				0.00	10.34	0.00	5,159.35



STATE STREET

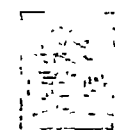
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

046786901	IRISH LIFE + PERM		ORD EURO.32	18MAR03			DAVY (J+E)	EUR/GBB	.02
	700.000		6.608200		0.00		9.25	0.00	4,616.49
NIG4	0.639864		10.327495		0.00		14.46	0.00	7,214.79
	-700.000		6.608200	18MAR03	CANCEL		DAVY (J+E)	EUR/GBB	.02
NIG4	0.639864		10.327495		0.00		-9.25	0.00	-4,616.49
							-14.46	0.00	-7,214.79
	700.000		6.608200	18MAR03	21MAR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.639864		10.327495		0.00		9.25	0.00	4,616.49
							14.46	0.00	7,214.79
	600.000		6.577600	18MAR03	21MAR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.639863		10.279685		0.00		7.89	0.00	3,938.67
							12.33	0.00	6,155.48
	300.000		6.502967	19MAR03	24MAR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.639621		10.166892		0.00		3.90	0.00	1,946.99
							6.10	0.00	3,043.97
	500.000		6.519620	19MAR03	24MAR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.639620		10.192947		0.00		6.52	0.00	3,253.29
							10.19	0.00	5,086.28
	500.000		6.428580	20MAR03	25MAR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.638945		10.061227		0.00		6.43	0.00	3,207.86
							10.06	0.00	5,020.55
	500.000		6.574060	21MAR03	26MAR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.639810		10.275017		0.00		6.57	0.00	3,280.46
							10.27	0.00	5,127.24
	700.000		9.701600	24MAR03	27MAR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.939364		10.327839		0.00		13.58	0.00	6,777.54
							14.46	0.00	7,215.03



STATE STREET

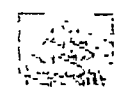
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

046786901	IRISH LIFE + PERM		ORD EURO.32	26MAR03	31MAR03		DAVY (J+E)	EUR/GBB	.02
	500.000		6.614920		0.00		6.61	0.00	3,300.85
NIG4	0.635345		10.411528		0.00		10.40	0.00	5,195.36
	500.000		6.674900	28MAR03	02APR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.637203		10.475295		0.00		6.67	0.00	3,330.78
							10.47	0.00	5,227.18
	700.000		6.754586	07APR03	10APR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.645679		10.461202		0.00		9.46	0.00	4,718.75
							14.65	0.00	7,308.19
	500.000		6.741820	07APR03	10APR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.645685		10.441337		0.00		6.74	0.00	3,364.17
							10.44	0.00	5,210.23
	500.000		6.775660	09APR03	14APR03		DAVY (J+E)	EUR/GBB	.02
NIG4	0.642653		10.543264		0.00		6.77	0.00	3,381.06
							10.53	0.00	5,261.10
	500.000		6.695361	11APR03			DAVY (J+E)	GBP/GBB	.02
NIG4	0.636294		10.522433		0.00		6.70	0.00	3,340.98
							10.53	0.00	5,250.69
	-500.000		6.695361	11APR03	CANCEL		DAVY (J+E)	GBP/GBB	.02
NIG4	0.636294		10.522433		0.00		-6.70	0.00	-3,340.98
							-10.53	0.00	-5,250.69
	500.000		6.695361	11APR03	17APR03	1	DAVY (J+E)	EUR/GBB	.02
NIG4	0.636294		10.522433		0.00		6.70	0.00	3,340.98
							10.53	0.00	5,250.69
	600.000		6.771750	15APR03	22APR03		NCB STOCKBROKERS LTD	EUR/GBB	.02
NIG4	0.636699		10.635716		0.00		8.12	0.00	4,054.93
							12.75	0.00	6,368.68



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

--- ASSET TOTALS ---							
8,600.000				0.00	124.80	0.00	62,289.68
				0.00	178.53	0.00	89,111.82
053315909	COMPASS GROUP	ORD GBPO.10	03MAR03	06MAR03	ABN AMRO EQUITIES (U	GBP/GBB	.01
1,700.000		2.817100		0.00	7.18	0.00	4,781.89
NIG4	0.634699	4.438482		0.00	11.31	0.00	7,534.11
1,500.000		2.790700	04MAR03	07MAR03	ABN AMRO EQUITIES (U	GBP/GBB	.01
NIG4	0.632011	4.415588		0.00	6.28	0.00	4,179.77
				0.00	9.94	0.00	6,613.45
1,200.000		2.678400	06MAR03	11MAR03	ABN AMRO EQUITIES (U	GBP/GBB	.01
NIG4	0.623072	4.298701		0.00	4.82	0.00	3,209.26
				0.00	7.74	0.00	5,150.70
--- ASSET TOTALS ---							
4,400.000				0.00	18.28	0.00	12,170.92
				0.00	28.99	0.00	19,298.26
057343907	CENTRICA	GBPO.055555	03JUN03	06JUN03	INSTINET	GBP/GBB	
7,600.000		1.762500		0.00	13.40	1.00	13,380.60
NIG4	0.614345	2.868909		0.00	21.81	1.63	21,780.27
057487902	UNILEVER	ORD GBPO.014	06JUN03	11JUN03	DEUTSCHE BANK AG LON	GBP/GBB	.01
6,700.000		5.605000		0.00	56.33	1.00	37,496.17
NIG4	0.601830	9.313261		0.00	93.60	1.66	62,303.59
067760009	PEARSON	ORD GBPO.25	03JUN03	06JUN03	INSTINET	GBP/GBB	.01
2,300.000		5.807504		0.00	13.37	1.00	13,342.89
NIG4	0.614345	9.453164		0.00	21.76	1.63	21,718.89
070995006	PRUDENTIAL PLC	ORD GBPO.05	27MAY03	30MAY03	CREDIT AGRICOLE INDO	GBP/GBB	.01
3,000.000		3.582900		0.00	16.13	1.00	10,731.57
NIG4	0.609719	5.876314		0.00	26.45	1.64	17,600.85

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

070995006	PRUDENTIAL PLC	ORD GBPO.05	28MAY03	02JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
2,600.000		3.700800		0.00	14.44	0.00	9,607.64
NIG4	0.611471	6.052290		0.00	23.62	0.00	15,712.34
4,100.000		3.761300	29MAY03	03JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.606520	6.201444		0.00	23.14	1.00	15,397.19
				0.00	38.15	1.65	25,386.12
1,700.000		3.804900	30MAY03	04JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.610016	6.237377		0.00	9.71	0.00	6,458.62
				0.00	15.92	0.00	10,587.62
1,500.000		3.859500	02JUN03	05JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.610948	6.317232		0.00	8.69	0.00	5,780.56
				0.00	14.22	0.00	9,461.62
900.000		3.785400	03JUN03	06JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.614345	6.161684		0.00	5.12	0.00	3,401.74
				0.00	8.33	0.00	5,537.18
2,700.000		3.694000	05JUN03	10JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.602355	6.132596		0.00	14.97	0.00	9,958.83
				0.00	24.85	0.00	16,533.16
1,800.000		3.722602	06JUN03	11JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.601830	6.185471		0.00	10.06	0.00	6,690.62
				0.00	16.72	0.00	11,117.13
1,700.000		3.659500	10JUN03	13JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.605180	6.046961		0.00	9.34	0.00	6,211.81
				0.00	15.43	0.00	10,264.40
3,700.000		3.760300	11JUN03	16JUN03	CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.599628	6.271055		0.00	20.87	1.00	13,891.24
				0.00	34.80	1.67	23,166.43

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

070995006	PRUDENTIAL PLC		ORD GBPO.05	12JUN03	17JUN03		CREDIT AGRICOLE INDO	GBP/GBB	.01
2,600.000			3.789200		0.00		14.78	0.00	9,837.14
NIG4	0.599323		6.322467		0.00		24.66	0.00	16,413.75
1,800.000			3.789800	13JUN03	18JUN03		CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.599628		6.320252		0.00		10.24	0.00	6,811.40
					0.00		17.08	0.00	11,359.38
1,900.000			3.751800	16JUN03	19JUN03		CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.594672		6.309024		0.00		10.70	0.00	7,117.72
					0.00		17.99	0.00	11,969.15
1,400.000			3.903400	17JUN03	20JUN03		CREDIT AGRICOLE INDO	GBP/GBB	.01
NIG4	0.593859		6.572941		0.00		8.20	0.00	5,456.56
					0.00		13.81	0.00	9,188.31
— ASSET TOTALS —									
31,400.000						0.00	176.39	3.00	117,352.64
						0.00	292.03	4.96	194,297.44

071921001	VODAFONE GROUP		ORD USDO.10	14MAR03	19MAR03		DEUTSCHE BANK AG LOM	GBP/GBB	
62,600.000			1.134600		0.00		106.54	1.00	70,918.42
NIG4	0.631991		1.795279		0.00		168.58	1.58	112,214.29
36,967.000			1.180500	18MAR03	21MAR03		MERRILL LYNCH INTERN	GBP/GBB	
NIG4	0.640061		1.844355		0.00		65.46	1.00	43,573.08
					0.00		102.27	1.56	68,076.45
23,600.000			1.191500	04APR03	09APR03		DEUTSCHE BANK AG LOM	GBP/GBB	
NIG4	0.640902		1.859099		0.00		43.18	1.00	28,075.22
					0.00		67.37	1.56	43,805.79
60,000.000			1.252500	25APR03	30APR03		KLEINMORT BENSON SEC	GBP/GBB	
NIG4	0.628378		1.993227		0.00		112.73	1.00	75,036.27
					0.00		179.40	1.59	119,412.63

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET

EQUITY

** POUND STERLING ** (CONTINUED)

071921001	VODAFONE GROUP		ORD USDO.10	06JUN03	11JUN03		DEUTSCHE BANK AG LOM	GBP/GBB	
51,000.000			1.282500		0.00		98.11	1.00	65,308.39
NIG4	0.601830		2.131000		0.00		163.02	1.66	108,516.34
69,000.000			1.196300	16JUL03	21JUL03		CREDIT SUISSE FIRST	GBP/GBB	
NIG6	0.626822		1.908516		0.00		165.09	0.00	82,379.61
					0.00		263.38	0.00	131,424.25
— ASSET TOTALS —									
303,167.000						0.00	591.11	5.00	365,290.99
						0.00	944.02	7.95	583,449.75

072787906	RECKITT BENCKISER PLC		ORD GBPO.105263	03JUN03	06JUN03		INSTINET	GBP/GBB	.02
1,900.000			11.635000		0.00		22.11	1.00	22,083.39
NIG8	0.614345		18.938870		0.00		35.99	1.63	35,946.24
074776006	ROLLS ROYCE		ORD GBPO.20	23JUN03	23JUN03		SCHEME OF ARRANGEMEN	GBP/GBB	
239,713.000			2.060512		0.00		0.00	0.00	493,931.62
NIG6	0.637488		3.232233		0.00		0.00	0.00	774,808.50
075478008	ROYAL BK SCOT GRP		ORD GBPO.25	25APR03	30APR03		KLEINMORT BENSON SEC	GBP/GBB	.04
2,300.000			16.150000		0.00		55.72	1.00	37,088.28
NIG4	0.628378		25.701091		0.00		88.67	1.59	59,022.24
400.000			17.071000	27JUN03	02JUL03		MERRILL LYNCH INTERN	GBP/GBB	.04
NIG4	0.606263		28.157747		0.00		10.24	0.00	6,818.16
					0.00		16.89	0.00	11,246.21
200.000			16.943600	30JUN03	03JUL03		MERRILL LYNCH INTERN	GBP/GBB	.04
NIG4	0.604997		28.006089		0.00		5.08	0.00	3,383.64
					0.00		8.40	0.00	5,592.82
200.000			16.541200	01JUL03	04JUL03		MERRILL LYNCH INTERN	GBP/GBB	.04
NIG4	0.601377		27.505541		0.00		4.96	0.00	3,303.28
					0.00		8.25	0.00	5,492.86

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE	COMMISSNS	BASE	BASE	PROCEEDS

EQUITY

** POUND STERLING ** (CONTINUED)

075478008	ROYAL BK SCOT GRP	ORD GBPO.25	02JUL03	07JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
200.000		17.035400		0.00	5.11	0.00		3,401.97
NIG4	0.600655	28.361372		0.00	8.51	0.00		5,663.77
1,000.000		16.936800	03JUL03	08JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
NIG4	0.597872	28.328472		0.00	25.41	1.00		16,910.39
				0.00	42.50	1.67		28,284.30
200.000		16.897100	04JUL03	09JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
NIG4	0.597872	28.262069		0.00	5.07	0.00		3,374.35
				0.00	8.48	0.00		5,643.93
900.000		17.055800	07JUL03	10JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
NIG4	0.605528	28.166823		0.00	23.03	1.00		15,326.19
				0.00	38.03	1.65		25,310.46
1,000.000		16.877900	08JUL03	11JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
NIG4	0.612482	27.556565		0.00	25.32	1.00		16,851.58
				0.00	41.34	1.63		27,513.59
100.000		16.936200	09JUL03	14JUL03	MERRILL LYNCH INTERN	GBP/GBB		.04
NIG4	0.613252	27.617032		0.00	2.54	0.00		1,691.08
				0.00	4.14	0.00		2,757.56
— ASSET TOTALS —				0.00				
6,500.000				0.00	162.48	4.00		108,148.92
					265.21	6.54		176,527.74

087061008	LLOYDS TSB GROUP	ORD GBPO.25	03JUN03	06JUN03	INSTINET	GBP/GBB		.01
4,000.000		4.662500		0.00	18.65	1.00		18,630.35
NIG8	0.614345	7.589384		0.00	30.36	1.63		30,325.55
10,300.000		4.546100	04AUG03	07AUG03	FOX-PITT KELTON LTD	GBP/GBB		.01
NIG8	0.622007	7.308760		0.00	93.65	1.00		46,730.18
				0.00	150.96	1.61		75,128.06



STATE STREET

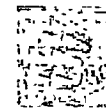
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE	COMMISSNS	BASE	BASE	PROCEEDS

EQUITY

** POUND STERLING ** (CONTINUED)

— ASSET TOTALS —				0.00				
14,300.000				0.00	112.30	2.00		65,360.53
					180.92	3.24		105,453.61
087541009	TATE + LYLE	GBP 0.25	24MAR03	27MAR03	ABN AMRO EQUITIES (U	GBP/GBB		.01
800.000		2.862200		0.00	3.43	0.00		2,286.33
NIG4	0.634941	4.507820		0.00	5.40	0.00		3,600.85
092232909	SMITH + NEPHEW	ORD GBPO.1222	03JUN03	06JUN03	INSTINET	GBP/GBB		.01
4,300.000		3.610002		0.00	15.52	1.01		15,506.48
NIG8	0.614345	5.876180		0.00	25.26	1.64		25,240.67
305875908	HBOS	ORD GBPO.25	25APR03	30APR03	LEHMAN BROTHERS INTE	GBP/GBB		.02
5,600.000		7.345000		0.00	61.70	1.00		41,069.30
NIG4	0.628378	11.688824		0.00	98.19	1.59		65,357.64
3,600.000		7.337500	28APR03	01MAY03	LEHMAN BROTHERS INTE	GBP/GBB		.02
NIG4	0.628634	11.672134		0.00	39.62	1.00		26,374.38
				0.00	63.03	1.59		41,955.06
1,300.000		7.311200	06MAY03	09MAY03	MORGAN STANLEY AND C	GBP/GBB		.02
NIG4	0.619559	11.800652		0.00	14.26	0.00		9,490.30
				0.00	23.02	0.00		15,317.83
1,200.000		7.161800	07MAY03	12MAY03	MORGAN STANLEY AND C	GBP/GBB		.02
NIG4	0.627845	11.406956		0.00	12.89	0.00		8,581.27
				0.00	20.53	0.00		13,667.82
5,900.000		7.623800	06JUN03	11JUN03	ABN AMRO EQUITIES (U	GBP/GBB		.02
NIG4	0.601830	12.667697		0.00	67.47	1.00		44,911.95
				0.00	112.11	1.66		74,625.64
1,200.000		7.579100	09JUN03	12JUN03	ABN AMRO EQUITIES (U	GBP/GBB		.02
NIG4	0.607663	12.472538		0.00	13.64	0.00		9,081.28
				0.00	22.45	0.00		14,944.60



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

305875908	HBOS	ORD GBPO.25	10JUN03	13JUN03	ABN AMRO EQUITIES (U	GBP/GBB	.02	
1,300.000		7.510900		0.00	14.65	0.00	9,749.52	
NIG4	0.605180	12.411018		0.00	24.21	0.00	16,110.12	
— ASSET TOTALS —								
20,100.000				0.00	224.23	3.00	149,258.00	
				0.00	363.54	4.84	241,978.71	
306167909	BRAMBLES INDUSTRIE	ORD GBPO.05	02JUN03	05JUN03	UBS AG	GBP/GBB	4,061.90	
2,400.000		1.695000		0.00	6.10	0.00	6,648.52	
NIG4	0.610948	2.774377		0.00	9.98	0.00		
2,400.000		1.672300	03JUN03	06JUN03	UBS AG	GBP/GBB	4,007.50	
NIG4	0.614345	2.722086		0.00	6.02	0.00	6,523.21	
1,800.000		1.699300	04JUN03	09JUN03	UBS AG	GBP/GBB	3,054.15	
NIG4	0.612126	2.776062		0.00	4.59	0.00	4,989.41	
2,100.000		1.680300	20JUN03	25JUN03	KLEINMORT BENSON SEC	GBP/GBB	3,523.34	
NIG4	0.600727	2.797111		0.00	5.29	0.00	5,865.13	
1,000.000		1.650300	30JUN03	03JUL03	KLEINMORT BENSON SEC	GBP/GBB	1,647.82	
NIG4	0.604997	2.727782		0.00	2.48	0.00	2,723.68	
— ASSET TOTALS —								
9,700.000				0.00	24.48	0.00	16,294.71	
				0.00	40.19	0.00	26,749.95	
307385906	KINGFISHER	ORD GBPO.1375	04JUN03	09JUN03	CAZENOVE + CO	GBP/GBB	.01	
31,100.000		2.700000		0.00	167.94	1.00	83,801.06	
NIG6	0.612126	4.410857		0.00	274.36	1.63	136,901.65	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** POUND STERLING ** (CONTINUED)

307385906	KINGFISHER	ORD GBPO.1375	05JUN03	10JUN03	CAZENOVE + CO	GBP/GBB	.01	
31,900.000		2.700000		0.00	172.27	1.00	85,956.74	
NIG6	0.602355	4.482407		0.00	285.99	1.66	142,701.13	
124,454.000		0.000000	07JUL03	07JUL03	DEMERGER	GBP/GBB	0.00	
NIG6	0.605528	0.000000		0.00	0.00	0.00	0.00	
— ASSET TOTALS —								
187,454.000				0.00	340.21	2.00	169,757.80	
				0.00	560.35	3.29	279,602.78	
308727908	MM02	ORD GBPO.001	23JUL03	28JUL03	UBS AG	GBP/GBB	15,241.86	
29,200.000		0.522800		0.00	22.90	1.00	24,534.81	
NIG4	0.621234	0.841551		0.00	36.86	1.61		
37,300.000		0.528700	24JUL03	29JUL03	UBS AG	GBP/GBB	19,689.93	
NIG4	0.620617	0.851894		0.00	29.58	1.00	31,726.38	
6,100.000		0.528200	25JUL03	30JUL03	MERRILL LYNCH INTERN	GBP/GBB	3,219.44	
NIG4	0.617322	0.855631		0.00	2.58	0.00	5,215.17	
12,600.000		0.530300	25JUL03	30JUL03	UBS AG	GBP/GBB	6,671.76	
NIG4	0.617322	0.859033		0.00	10.02	0.00	10,807.59	
17,400.000		0.531400	28JUL03	31JUL03	UBS AG	GBP/GBB	9,232.49	
NIG4	0.614515	0.864747		0.00	13.87	0.00	15,024.03	
27,600.000		0.529300	29JUL03	01AUG03	UBS AG	GBP/GBB	14,585.77	
NIG4	0.616105	0.859107		0.00	21.91	1.00	23,674.16	
				0.00	35.56	1.62		

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** POUND STERLING ** (CONTINUED)									
308727908	MMO2		ORD GBPO.001	31JUL03	05AUG03		UBS AG	GBP/GBB	
13,900.000	NIG4	0.621427	0.535900		0.00		11.17	0.00	7,437.84
			0.862370		0.00		17.97	0.00	11,968.97
6,000.000	NIG4	0.622007	0.531900	04AUG03	07AUG03		UBS AG	GBP/GBB	
			0.855135		0.00		4.79	0.00	3,186.61
					0.00		7.70	0.00	5,123.11
6,300.000	NIG4	0.621794	0.530000	06AUG03	11AUG03		UBS AG	GBP/GBB	
			0.852372		0.00		9.01	0.00	3,333.99
					0.00		8.06	0.00	5,361.89
10,300.000	NIG4	0.621717	0.533400	08AUG03	13AUG03		UBS AG	GBP/GBB	
			0.857947		0.00		8.24	0.00	5,485.78
					0.00		13.25	0.00	8,823.60
12,700.000	NIG4	0.623752	0.536500	12AUG03	15AUG03		UBS AG	GBP/GBB	
			0.860117		0.00		10.22	0.00	6,803.33
					0.00		16.38	0.00	10,907.11
11,500.000	NIG4	0.621755	0.539400	13AUG03	18AUG03		UBS AG	GBP/GBB	
			0.867544		0.00		9.30	0.00	6,193.80
					0.00		14.96	0.00	9,961.80
14,600.000	NIG4	0.625098	0.550400	14AUG03	19AUG03		UBS AG	GBP/GBB	
			0.880502		0.00		12.05	0.00	8,023.79
					0.00		19.28	0.00	12,836.05
2,700.000	NIG4	0.626645	0.559800	15AUG03	20AUG03		UBS AG	GBP/GBB	
			0.893329		0.00		2.27	0.00	1,509.19
					0.00		3.62	0.00	2,408.37
-- ASSET TOTALS --									
208,200.000					0.00		163.91	3.00	110,615.58
					0.00		264.28	4.84	178,373.04
312748908	MARKS + SPENCER GP		ORD GBPO.25	29AUG03	OPEN		STATE STREET BROKERA	GBP/GBB	.01
1,100.000	NIG4	0.633914	3.065000		0.00		5.06	0.00	3,366.44
			4.835041		0.00		7.98	0.00	5,319.56



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** POUND STERLING ** (CONTINUED)									
312748908	MARKS + SPENCER GP		ORD GBPO.25	29AUG03	OPEN		LEHMAN BROTHERS INTE	GBP/GBB	.01
2,600.000	NIG4	0.633914	3.056400		0.00		11.92	0.00	7,934.72
			4.821474		0.00		18.80	0.00	12,517.03
-- ASSET TOTALS --									
3,700.000					0.00		16.98	0.00	11,301.16
					0.00		26.78	0.00	17,827.59
313486904	BARCLAYS		ORD GBPO.25	03JUN03	06JUN03		INSTINET	GBP/GBB	.01
3,400.000	NIG8	0.614345	4.347500		0.00		14.78	1.00	14,765.72
			7.076643		0.00		24.06	1.63	24,034.90
328102900	XSTRATA PLC		NEM CNV UNSEC LN	02JUN03	02JUN03		RIGHTS EXERCISED	GBP/GBB	
17,250.000	NIG4	0.679181	2.111257		0.00		0.00	0.00	36,419.20
			3.108531		0.00		0.00	0.00	53,622.18
328103908	XSTRATA PLC		CNV UNS LN STK(F	03JUN03	03JUN03		NEW TO ORD NON CASH	GBP/GBB	
17,250.000	NIG4	0.640743	4.561257		0.00		0.00	0.00	78,681.70
			7.118692		0.00		0.00	0.00	122,797.46
328114905	XSTRATA PLC		CNV UNS LN STK	17JUN03	17JUN03		MANDATORY EXCHANGE M	GBP/GBB	
17,250.000	NIG4	0.640743	4.561257		0.00		0.00	0.00	78,681.70
			7.118692		0.00		0.00	0.00	122,797.46
328364906	ROLLS ROYCE GROUP		ORD GBPO.20	27AUG03	OPEN		CAZENOVE	GBP/GBB	.01
67,000.000	NIG6	0.635021	1.617600		0.00		216.76	1.00	108,161.44
			2.547317		0.00		341.34	1.57	170,327.34
99GMSC902	GBP COLLATERAL		1.000000	30MAY03	30MAY03		ADJUSTMENT (NON CASH	GBP/GBV	66.00
66.000	NIG9	0.610016	1.639301		0.00		0.00	0.00	108.19
					0.00		0.00	0.00	
57.080	NIG9	0.610948	0.999474	02JUN03	02JUN03		ADJUSTMENT (NON CASH	GBP/GBV	57.05
			1.635940		0.00		0.00	0.00	93.38



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** POUND STERLING ** (CONTINUED)

99GMSC902	GBP COLLATERAL			02JUN03	02JUN03		ADJUSTMENT (NON CASH)	GBP/GBV	
	54.000		1.000000		0.00		0.00	0.00	54.00
NIG9		0.610948	1.636801		0.00		0.00	0.00	88.39
	10,620.000		1.000000	02JUN03	02JUN03		J P MORGAN SECURITIE	GBP/GBV	
NIG9		0.610948	1.636801		0.00		0.00	0.00	10,620.00
	7,055.690		1.000000	03JUL03	03JUL03		ADJUSTMENT (NON CASH)	GBP/GBV	
NIG9		0.597872	1.672599		0.00		0.00	0.00	7,055.69
— ASSET TOTALS —									
	17,852.770				0.00		0.00	0.00	17,852.74
					0.00		0.00	0.00	29,474.12

** HONG KONG DOLLAR **

615816907	HSBC HLDGS		USDO.50(HONG KON	16JUL03	18JUL03		LIPPO SECURITIES LTD	HKD/HK1	
	8,800.000		95.500000		0.00		2,101.00	941.85	837,357.15
NIG6		7.799350	12.244610		0.00		269.38	120.76	107,362.43
619027006	CHEUNG KONG(HLDGS)		HKDO.50	24APRO3	28APRO3		MARBURG DILLION READ	HKD/HK1	
	5,000.000		40.455500		0.00		505.69	227.27	201,544.54
NIG4		7.799450	5.186968		0.00		64.84	29.14	25,840.87
	1,000.000		40.546800	25APRO3	29APRO3		CREDIT LYONNAIS HONG	HKD/HK1	
NIG4		7.799750	5.198474		0.00		101.37	45.87	40,399.56
					0.00		13.00	5.88	5,179.60
— ASSET TOTALS —									
	6,000.000				0.00		607.06	273.14	241,944.10
					0.00		77.84	35.02	31,020.47

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** HONG KONG DOLLAR ** (CONTINUED)

626376909	DENWAY MOTORS LTD		HKDO.10	18JUN03	20JUN03		LIPPO SECURITIES LTD	HKD/HK1	
	206,000.000		3.509099		0.00		1,807.19	809.73	720,257.67
NIG6		7.798650	0.449962		0.00		231.73	103.83	92,356.71
	194,000.000		3.544199	19JUN03	23JUN03		LIPPO SECURITIES LTD	HKD/HK1	
NIG6		7.798950	0.454446		0.00		1,718.94	770.48	685,085.35
	200,000.000		4.234900	01AUG03	05AUG03		ABN AMRO ASIA LIMITE	HKD/HK1	
NIG6		7.799250	0.542988		0.00		2,117.45	948.68	843,913.91
					0.00		271.49	121.64	108,204.50
— ASSET TOTALS —									
	600,000.000				0.00		5,643.58	2,528.89	2,249,256.93
					0.00		723.63	324.26	288,404.49

628193906	JOHNSON ELEC HLDGS		HKDO.0125	05JUN03	09JUN03		LIPPO SECURITIES LTD	HKD/HK1	
	26,000.000		9.673000		0.00		628.75	282.17	250,587.08
NIG8		7.798650	1.240343		0.00		80.62	36.18	32,132.11
629181900	CHINA PETROLIUM + CHEMICAL		H SHS	04AUG03	06AUG03		HSBC SECURITIES	HKD/HK1	
	208,000.000		2.182100		0.00		1,134.69	508.46	452,233.65
NIG6		7.799150	0.279787		0.00		145.49	65.19	57,984.99
	290,000.000		2.231600	05AUG03	07AUG03		HSBC SECURITIES	HKD/HK1	
NIG6		7.799350	0.286126		0.00		1,617.91	725.66	644,820.43
	396,000.000		2.183300	06AUG03	08AUG03		HSBC SECURITIES INC	HKD/HK1	
NIG6		7.799450	0.279930		0.00		2,161.47	968.75	861,456.58
					0.00		277.13	124.21	110,450.94
	336,000.000		2.146100	07AUG03	11AUG03		BOCI SECURITIES LIMI	HKD/HK1	
NIG6		7.799550	0.275157		0.00		1,802.72	808.52	718,478.36
					0.00		231.13	103.66	92,117.92

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		PRICE	BASE	BASE	BASE	PROCEEDS	

EQUITY

** HONG KONG DOLLAR ** (CONTINUED)

629181900	CHINA PETROLIUM + CHEMICAL	H SHS		08AUG03	12AUG03	GK GOH SECURITIES (H	HKD/HK1	
216,000.000			2.173400			1,173.64	526.33	467,754.43
NIG6	7.799450		0.278661			150.48	67.48	59,972.75
168,000.000			2.204900	11AUG03	13AUG03	GK GOH SECURITIES (H	HKD/HK1	369,081.69
NIG6	7.799450		0.282699			926.06	415.45	47,321.50
						118.73	53.27	
264,000.000			2.260200	12AUG03	14AUG03	GK GOH SECURITIES (H	HKD/HK1	594,532.48
NIG6	7.799350		0.289793			1,491.73	668.59	76,228.47
						191.26	85.72	
122,000.000			2.299600	13AUG03	15AUG03	ABN AMRO	HKD/HK1	279,535.15
NIG6	7.799250		0.294849			701.38	314.67	35,841.29
						89.93	40.35	
— ASSET TOTALS —								
2,000,000.000						11,009.60	4,936.43	4,387,892.77
						1,411.59	632.92	562,594.04
632164901	ESPRIT HOLDINGS	HKD0.10		05JUN03	09JUN03	LIPPO SECURITIES LTD	HKD/HK1	.01
27,400.000			17.521000			1,200.19	538.61	478,336.60
NIG8	7.798650		2.246671			153.90	69.06	61,335.82
640837001	HANG SENG BANK	HKD5		02MAY03	06MAY03	MERRILL LYNCH PEIRCE	HKD/HK1	.02
2,100.000			77.845000			408.69	183.61	162,882.20
NIG4	7.798950		9.981472			52.40	23.54	20,885.14
2,000.000			78.624800	06MAY03	09MAY03	MERRILL LYNCH PEIRCE	HKD/HK1	.03
NIG4	7.799150		10.081201			393.12	176.87	156,679.61
						50.41	22.68	20,089.32
600.000			78.489700	07MAY03	12MAY03	MERRILL LYNCH PEIRCE	HKD/HK1	.03
NIG4	7.798950		10.064137			117.73	53.65	46,922.44
						15.10	6.88	6,016.51

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		PRICE	BASE	BASE	BASE	PROCEEDS	

EQUITY

** HONG KONG DOLLAR ** (CONTINUED)

640837001	HANG SENG BANK	HKD5		09JUN03	11JUN03	JP MORGAN SECURITIES	HKD/HK1	.03
8,200.000			83.547000			1,712.71	768.21	682,604.48
NIG4	7.798150		10.713695			219.63	98.51	87,534.16
— ASSET TOTALS —								
12,900.000						2,632.25	1,182.34	1,049,088.73
						337.54	151.61	134,525.13
644806002	HUTCHISON WHAMPOA	HKD0.25		31JUL03	04AUG03	LEHMAN BROTHERS SECS	HKD/HK1	.02
4,000.000			50.967000			509.67	228.46	203,129.87
NIG4	7.799250		6.534859			65.35	29.29	26,044.80
4,000.000			51.735400	01AUG03	05AUG03	LEHMAN BROTHERS SECS	HKD/HK1	.02
NIG4	7.799250		6.633381			517.35	231.83	206,192.42
						66.33	29.72	26,437.47
4,000.000			49.956100	06AUG03	08AUG03	CREDIT LYONNAIS SECU	HKD/HK1	.02
NIG4	7.799450		6.405080			499.56	223.98	199,100.86
						64.05	28.72	25,527.55
4,000.000			49.903400	11AUG03	13AUG03	CREDIT LYONNAIS SECU	HKD/HK1	.02
NIG4	7.799450		6.398323			499.03	223.95	198,890.62
						63.98	28.71	25,500.60
1,000.000			50.500000	12AUG03	14AUG03	CREDIT LYONNAIS SECU	HKD/HK1	.02
NIG4	7.799350		6.474899			126.25	57.07	50,316.68
						16.19	7.32	6,451.39
— ASSET TOTALS —								
17,000.000						2,151.86	965.29	857,630.45
						275.90	123.76	109,961.81

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

** JAPANESE YEN **

601941909	AIFUL CORP		JPY50	11MAR03	14MAR03		NOMURA SECURITIES IN	JPY/JP9	.05
	550.000		4,238.485455		0.00		3,264.00	0.00	2,327,903.00
NIG4		117.075000	36.203164		0.00		27.88	0.00	19,883.86
	200.000		4,000.000000	09APR03	14APR03		NOMURA SECURITIES IN	JPY/JP3	.05
NIG4		120.510000	33.192266		0.00		1,120.00	0.00	798,880.00
							9.29	0.00	6,629.16
— ASSET TOTALS —					0.00		4,384.00	0.00	3,126,783.00
	750.000				0.00		37.17	0.00	26,513.02
604978908	ACOM CO		JPY50	14APR03	18APR03	1	NOMURA SECURITIES IN	JPY/JP3	.03
	750.000		3,373.772000		0.00		3,000.00	0.00	2,527,329.00
NIG4		120.295000	28.045821		0.00		24.94	0.00	21,009.43
	700.000		3,466.352857	15APR03	18APR03		NOMURA SECURITIES IN	JPY/JP3	.03
NIG4		120.195000	28.839410		0.00		2,849.00	0.00	2,423,598.00
							23.70	0.00	20,163.88
	800.000		3,479.296250	06MAY03	09MAY03		NOMURA SECURITIES IN	JPY/JP3	.04
NIG4		117.945000	29.499311		0.00		3,897.00	0.00	2,779,540.00
							33.04	0.00	23,566.41
	300.000		3,684.813333	12MAY03	15MAY03		NOMURA SECURITIES IN	JPY/JP3	.04
NIG4		116.945000	31.508943		0.00		1,548.00	0.00	1,103,896.00
							13.24	0.00	9,439.45
	350.000		3,596.614286	21MAY03	26MAY03		MERRILL LYNCH + CO I	JPY/JP3	.02
NIG4		117.235000	30.678673		0.00		1,007.00	0.00	1,257,808.00
							8.59	0.00	10,728.95
	1,100.000		3,596.614545	21MAY03	26MAY03		MERRILL LYNCH + CO I	JPY/JP3	.02
NIG4		117.235000	30.678676		0.00		3,165.00	0.00	3,953,111.00
							27.00	0.00	33,719.55

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

** JAPANESE YEN **

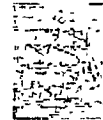
(CONTINUED)

604978908	ACOM CO		JPY50	22MAY03	27MAY03		NOMURA SECURITIES IN	JPY/JP3	.05
	100.000		3,767.940000		0.00		528.00	0.00	376,266.00
NIG4		117.255000	32.134578		0.00		4.50	0.00	3,208.95
— ASSET TOTALS —					0.00		15,994.00	0.00	14,421,548.00
	4,100.000				0.00		135.01	0.00	121,836.62
612927905	NTT DOCOMO		NPV	20MAR03	26MAR03		WARBURG DILLION READ	JPY/JP9	1.52
	15.000		228,201.466667		0.00		2,738.00	0.00	3,420,284.00
NIG4		120.055000	1,900.807685		0.00		22.81	0.00	28,489.31
	13.000		239,440.000000	24MAR03	27MAR03		WARBURG DILLION READ	JPY/JP3	1.19
NIG4		120.675000	1,984.172364		0.00		1,867.00	0.00	3,110,853.00
							15.47	0.00	25,778.77
	11.000		231,026.909091	25MAR03	28MAR03		LEHMAN BROTHERS SECS	JPY/JP3	1.92
NIG4		120.020000	1,924.903425		0.00		2,541.00	0.00	2,538,755.00
							21.17	0.00	21,152.77
	8.000		237,557.875000	27MAR03	01APR03		LEHMAN BROTHERS SECS	JPY/JP3	1.39
NIG4		119.785000	1,983.202196		0.00		1,330.00	0.00	1,899,133.00
							11.10	0.00	15,854.51
	8.000		237,927.000000	07APR03	10APR03		MERRILL LYNCH + CO I	JPY/JP3	1.58
NIG4		120.415000	1,975.891708		0.00		1,523.00	0.00	1,901,893.00
							12.65	0.00	15,794.49
	10.000		246,627.000000	09APR03	14APR03		MERRILL LYNCH + CO I	JPY/JP3	1.43
NIG4		120.510000	2,046.527259		0.00		1,726.00	0.00	2,464,544.00
							14.32	0.00	20,450.95
	4.000		241,412.595600	11APR03	16APR03		MERRILL LYNCH + CO I	JPY/JP3	2.81
NIG4		120.485000	2,003.673450		0.00		1,352.00	0.00	964,298.00
							11.22	0.00	8,003.47

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

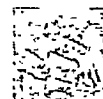
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	NET
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
612927905	NTT DOCOMO		NPV	12MAY03	15MAY03		MERRILL LYNCH + CO I	JPY/JP3	2.67
	9.000		260,624.333333		0.00	2,815.00		0.00	2,342,804.00
NIG4		116.945000	2,228.606040		0.00	24.07		0.00	20,033.38
NIG4	9.000	116.160000	266,170.444444	14MAY03	19MAY03		MERRILL LYNCH + CO I	JPY/JP3	2.06
			2,291.412228		0.00	2,156.00		0.00	2,393,378.00
NIG4					0.00	18.56		0.00	20,604.15
NIG4	2.000	115.925000	263,515.000000	15MAY03	20MAY03		MERRILL LYNCH + CO I	JPY/JP3	2.73
			2,273.150744		0.00	632.00		0.00	526,398.00
NIG4					0.00	5.45		0.00	4,540.85
NIG8	30.000	118.590000	268,533.333300	04JUN03			JP MORGAN SECURITIES	JPY/JP3	4.53
			2,264.384293		0.00	16,112.00		0.00	8,039,888.00
NIG8					0.00	135.86		0.00	67,795.67
NIG8	-30.000	118.590000	268,533.333300	04JUN03	CANCEL		JP MORGAN SECURITIES	JPY/JP3	4.53
			2,264.384293		0.00	-16,112.00		0.00	-8,039,888.00
NIG8					0.00	-135.86		0.00	-67,795.67
NIG8	30.000	118.590000	268,533.333300	04JUN03	10JUN03	1	JP MORGAN SECURITIES	JPY/JP3	4.53
			2,264.384293		0.00	16,112.00		0.00	8,039,888.00
NIG4					0.00	135.86		0.00	67,795.67
NIG4	9.000	117.630000	267,375.000000	05JUN03	10JUN03		LEHMAN BROTHERS SECS	JPY/JP3	2.50
			2,273.017087		0.00	2,647.00		0.00	2,403,728.00
NIG4					0.00	22.50		0.00	20,434.65
NIG4	9.000	118.090000	268,746.111111	09JUN03	12JUN03		LEHMAN BROTHERS SECS	JPY/JP3	3.19
			2,275.773657		0.00	3,386.00		0.00	2,415,329.00
NIG4					0.00	28.67		0.00	20,453.29
NIG4	20.000	117.805000	283,434.600000	11JUL03	16JUL03		NOMURA SECURITIES IN	JPY/JP3	1.68
			2,405.964093		0.00	3,968.00		0.00	5,664,724.00
NIG4					0.00	33.68		0.00	48,085.60



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE	BASE	BASE	NET
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
--- ASSET TOTALS ---									
					0.00	44,793.00		0.00	40,086,009.00
	157.000				0.00	377.53		0.00	337,471.86
617232004	CANON INC		JPY50	04JUN03			JP MORGAN SECURITIES	JPY/JP3	.09
	1,000.000		5,200.000000		0.00	10,400.00		0.00	5,189,600.00
NIG8		118.590000	43.848554		0.00	87.70		0.00	43,760.86
NIG8	-1,000.000	118.590000	5,200.000000	04JUN03	CANCEL		JP MORGAN SECURITIES	JPY/JP3	.09
			43.848554		0.00	-10,400.00		0.00	-5,189,600.00
NIG8					0.00	-87.70		0.00	-43,760.86
NIG8	1,000.000	118.590000	5,200.000000	04JUN03	10JUN03	1	JP MORGAN SECURITIES	JPY/JP3	.09
			43.848554		0.00	10,400.00		0.00	5,189,600.00
NIG8					0.00	87.70		0.00	43,760.86
NIG8	2,000.000	117.695000	5,335.000000	11JUN03	16JUN03		HSBC	JPY/JP3	.05
			45.329028		0.00	10,670.00		0.00	10,659,330.00
NIG8					0.00	90.66		0.00	90,567.40
--- ASSET TOTALS ---									
	3,000.000				0.00	21,070.00		0.00	15,848,930.00
					0.00	178.36		0.00	134,328.26
625021001	DAIICHI PHARM CO		JPY50	18MAR03			HSBC SECURITIES INC	JPY/JP3	.03
	2,200.000		1,592.381363		0.00	7,006.00		0.00	3,496,233.00
NIG6		118.880000	13.394863		0.00	58.93		0.00	29,409.77
NIG6	-2,200.000	118.880000	1,592.381363	18MAR03	CANCEL		HSBC SECURITIES INC	JPY/JP3	.03
			13.394863		0.00	-7,006.00		0.00	-3,496,233.00
NIG6					0.00	-58.93		0.00	-29,409.77



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

		** JAPANESE YEN **				(CONTINUED)			
625021001	DAIICHI PHARM CO	JPY50		18MAR03	26MAR03	2	HSBC SECURITIES INC	JPY/JP9	.03
2,200.000		1,592.381363			0.00		7,006.00	0.00	3,496,233.00
NIG6	118.880000	13.394863			0.00		58.93	0.00	29,409.77
3,300.000		1,562.142121		19MAR03	25MAR03		HSBC	JPY/JP9	.03
NIG6	120.115000	13.005388			0.00		10,311.00	0.00	5,144,758.00
					0.00		85.84	0.00	42,831.94
2,700.000		1,626.495925		20MAR03			HSBC SECURITIES INC	JPY/JP3	.03
NIG6	120.055000	13.547923			0.00		8,783.00	0.00	4,382,756.00
					0.00		73.16	0.00	36,506.23
-2,700.000		1,626.495925		20MAR03	CANCEL		HSBC SECURITIES INC	JPY/JP3	.03
NIG6	120.055000	13.547923			0.00		-8,783.00	0.00	-4,382,756.00
					0.00		-73.16	0.00	-36,506.23
2,700.000		1,626.495925		20MAR03			HSBC SECURITIES INC	JPY/JP9	.03
NIG6	120.055000	13.547923			0.00		8,783.00	0.00	4,382,756.00
					0.00		73.16	0.00	36,506.23
-2,700.000		1,626.495925		20MAR03	CANCEL		HSBC SECURITIES INC	JPY/JP9	.03
NIG6	120.055000	13.547923			0.00		-8,783.00	0.00	-4,382,756.00
					0.00		-73.16	0.00	-36,506.23
2,700.000		1,626.495925		20MAR03	26MAR03		HSBC SECURITIES INC	JPY/JP3	.03
NIG6	120.055000	13.547923			0.00		8,783.00	0.00	4,382,756.00
					0.00		73.16	0.00	36,506.23
2,900.000		1,640.192758		24MAR03	27MAR03		HSBC	JPY/JP3	.03
NIG6	120.675000	13.591819			0.00		9,513.00	0.00	4,747,046.00
					0.00		78.83	0.00	39,337.44
1,400.000		1,638.702857		25MAR03	28MAR03		HSBC SECURITIES ASIA	JPY/JP3	.03
NIG6	120.020000	13.653582			0.00		4,588.00	0.00	2,289,596.00
					0.00		38.23	0.00	19,076.79



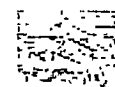
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

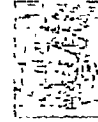
		** JAPANESE YEN **				(CONTINUED)			
625021001	DAIICHI PHARM CO	JPY50		26MAR03			HSBC SECURITIES INC	JPY/JP3	.03
5,500.000		1,624.868181			0.00		17,874.00	0.00	8,918,901.00
NIG6	120.125000	13.526478			0.00		148.80	0.00	74,246.83
-5,500.000		1,624.868181		26MAR03	CANCEL		HSBC SECURITIES INC	JPY/JP3	.03
NIG6	120.125000	13.526478			0.00		-17,874.00	0.00	-8,918,901.00
					0.00		-148.80	0.00	-74,246.83
5,500.000		1,624.868181		26MAR03	01APR03		HSBC SECURITIES INC	JPY/JP3	.03
NIG6	120.125000	13.526478			0.00		17,874.00	0.00	8,918,901.00
					0.00		148.80	0.00	74,246.83
— ASSET TOTALS —					0.00		58,075.00	0.00	28,979,290.00
18,000.000					0.00		483.79	0.00	241,409.00
625144001	DAIMA SECURITIES GROUP INC	JPY50		02JUL03	07JUL03		MORGAN STANLEY CO IN	JPY/JP3	.01
7,000.000		754.263143			0.00		7,391.00	0.00	5,272,451.00
NIG4	118.625000	6.358383			0.00		62.31	0.00	44,446.37
626691901	LAMSON	JPY50		09MAY03	15MAY03	1	HSBC SECURITIES INC	JPY/JP3	.06
2,400.000		3,708.332083			0.00		17,800.00	0.00	8,882,197.00
NIG6	117.205000	31.639709			0.00		151.87	0.00	75,783.43
1,100.000		3,722.650000		12MAY03	15MAY03		DEUTSCHE MORGAN GREN	JPY/JP3	.06
NIG6	116.945000	31.832485			0.00		8,190.00	0.00	4,086,725.00
					0.00		70.03	0.00	34,945.70
2,000.000		3,708.200000		13MAY03	19MAY03	3	DEUTSCHE MORGAN GREN	JPY/JP3	.06
NIG6	116.545000	31.817753			0.00		14,833.00	0.00	7,401,567.00
					0.00		127.27	0.00	63,508.23
1,100.000		3,667.424545		14MAY03	19MAY03		DEUTSCHE BANK SECURI	JPY/JP3	.06
NIG6	116.160000	31.572181			0.00		8,068.00	0.00	4,026,099.00
					0.00		69.46	0.00	34,659.94



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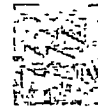
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE	LOCAL PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
		EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET PROCEEDS
EQUITY										
** JAPANESE YEN ** (CONTINUED)										
626691901	LANSON		JPY50	15MAY03	20MAY03			DEUTSCHE BANK SECURI	JPY/JP3	.06
2,300.000	NIG6	115.925000	3,567.788695		0.00			16,412.00	0.00	8,189,502.00
			30.776698		0.00			141.57	0.00	70,644.83
2,000.000	NIG6	116.020000	3,502.241500	16MAY03	23MAY03	2		GOLDMAN SACHS + CO	JPY/JP3	.06
			30.186532		0.00			14,008.00	0.00	6,990,475.00
					0.00			120.74	0.00	60,252.33
1,500.000	NIG6	116.570000	3,443.087333	19MAY03	23MAY03	1		GOLDMAN SACHS + CO	JPY/JP3	.06
			29.536650		0.00			10,329.00	0.00	5,154,302.00
					0.00			88.61	0.00	44,216.37
1,000.000	NIG6	116.760000	3,535.267000	20MAY03	23MAY03			GOLDMAN SACHS + CO	JPY/JP3	.06
			30.278066		0.00			7,067.00	0.00	3,528,200.00
					0.00			60.53	0.00	30,217.54
— ASSET TOTALS —					0.00			96,707.00	0.00	48,259,067.00
13,400.000					0.00			830.08	0.00	414,228.37
635680002	FUJISAMA PHARM CO		JPY50	04JUN03				JP MORGAN SECURITIES	JPY/JP3	.04
1,000.000	NIG8	118.590000	2,150.000000		0.00			4,300.00	0.00	2,145,700.00
			18.129691		0.00			36.26	0.00	18,093.43
-1,000.000	NIG8	118.590000	2,150.000000	04JUN03	CANCEL			JP MORGAN SECURITIES	JPY/JP3	.04
			18.129691		0.00			-4,300.00	0.00	-2,145,700.00
					0.00			-36.26	0.00	-18,093.43
1,000.000	NIG8	118.590000	2,150.000000	04JUN03	10JUN03	1		JP MORGAN SECURITIES	JPY/JP3	.04
			18.129691		0.00			4,300.00	0.00	2,145,700.00
					0.00			36.26	0.00	18,093.43
— ASSET TOTALS —					0.00			4,300.00	0.00	2,145,700.00
1,000.000					0.00			36.26	0.00	18,093.43



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	UNITS/ORIG FACE	LOCAL PRICE	LOCAL	LOCAL INTEREST	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
		EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	COMMISSNS	BASE	TAX/FEE/OTH	BASE NET PROCEEDS
EQUITY										
** JAPANESE YEN ** (CONTINUED)										
635693005	FANUC		JPY50	04JUN03				JP MORGAN SECURITIES	JPY/JP3	.10
500.000	NIG8	118.590000	5,636.000000		0.00			5,636.00	0.00	2,812,364.00
			47.525086		0.00			47.53	0.00	23,715.02
-500.000	NIG8	118.590000	5,636.000000	04JUN03	CANCEL			JP MORGAN SECURITIES	JPY/JP3	.10
			47.525086		0.00			-5,636.00	0.00	-2,812,364.00
					0.00			-47.53	0.00	-23,715.02
500.000	NIG8	118.590000	5,636.000000	04JUN03	10JUN03	1		JP MORGAN SECURITIES	JPY/JP3	.10
			47.525086		0.00			5,636.00	0.00	2,812,364.00
					0.00			47.53	0.00	23,715.02
— ASSET TOTALS —					0.00			5,636.00	0.00	2,812,364.00
500.000					0.00			47.53	0.00	23,715.02
642910004	HITACHI		JPY50	04JUL03	09JUL03			DEUTSCHE BANK SECURI	JPY/JP3	
7,000.000	NIG4	118.270000	575.454286		0.00			2,416.00	0.00	4,025,764.00
			4.865598		0.00			20.43	0.00	34,038.76
10,000.000	NIG4	117.685000	601.585000	10JUL03	15JUL03			JP MORGAN SECURITIES	JPY/JP3	
			5.111824		0.00			4,813.00	0.00	6,011,037.00
					0.00			40.90	0.00	51,077.34
6,000.000	NIG4	117.805000	567.812000	11JUL03	16JUL03			JP MORGAN SECURITIES	JPY/JP3	
			4.819931		0.00			3,000.00	0.00	3,403,872.00
					0.00			25.47	0.00	28,894.12
12,000.000	NIG4	117.535000	576.685333	14JUL03	17JUL03			JP MORGAN SECURITIES	JPY/JP3	
			4.906499		0.00			3,158.00	0.00	6,917,066.00
					0.00			26.87	0.00	58,851.12
— ASSET TOTALS —					0.00			13,387.00	0.00	20,357,739.00
35,000.000					0.00			113.67	0.00	172,861.34



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** JAPANESE YEN ** (CONTINUED)

643514003	HONDA MOTOR CO	04JUN03			J P MORGAN SECURITIE	JPY/JP3	.07
1,600.000		4,373.125000	0.00	13,994.00	0.00	6,983,006.00	
NIG8	118.590000	36.876001	0.00	118.00	0.00	58,883.60	
-1,600.000		4,373.125000	0.00	-13,994.00	0.00	-6,983,006.00	
NIG8	118.590000	36.876001	0.00	-118.00	0.00	-58,883.60	
1,600.000		4,373.125000	0.00	13,994.00	0.00	6,983,006.00	
NIG8	118.590000	36.876001	0.00	118.00	0.00	58,883.60	
3,000.000		4,536.092333	0.00	27,217.00	0.00	13,581,060.00	
NIG8	117.465000	38.616544	0.00	231.70	0.00	115,617.93	
— ASSET TOTALS —			0.00	41,211.00	0.00	20,564,066.00	
4,600.000			0.00	349.70	0.00	174,501.53	
649099009	KEYENCE CORP	28APR03	02MAY03		MORGAN STANLEY CO IN	JPY/JP3	.21
300.000		18,266.666667	0.00	7,672.00	0.00	5,472,328.00	
NIG4	120.340000	151.792144	0.00	63.75	0.00	45,473.89	
90.000		19,875.000000	0.00	15,456.00	0.00	1,773,294.00	
NIG4	117.235000	169.531283	0.00	131.84	0.00	15,125.98	
— ASSET TOTALS —			0.00	23,128.00	0.00	7,245,622.00	
390.000			0.00	195.59	0.00	60,599.87	
659706006	MITSUBISHI HVY IND	26MAY03	29MAY03		JP MORGAN SECURITIES	JPY/JP3	
11,000.000		247.765273	0.00	1,907.00	0.00	2,723,511.00	
NIG4	116.910000	2.119282	0.00	16.31	0.00	23,295.79	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** JAPANESE YEN ** (CONTINUED)

659706006	MITSUBISHI HVY IND	28MAY03	02JUN03		JP MORGAN SECURITIES	JPY/JP3	
10,000.000		246.273700	0.00	1,667.00	0.00	2,461,070.00	
NIG4	118.715000	2.074495	0.00	14.04	0.00	20,730.91	
10,000.000		248.236800	0.00	1,583.00	0.00	2,480,785.00	
NIG4	118.455000	2.095621	0.00	13.36	0.00	20,942.85	
10,000.000		254.896400	0.00	2,549.00	0.00	2,546,415.00	
NIG4	119.485000	2.133292	0.00	21.33	0.00	21,311.59	
9,000.000		266.593889	0.00	2,260.00	0.00	2,397,085.00	
NIG4	117.655000	2.265895	0.00	19.21	0.00	20,373.85	
9,000.000		269.882889	0.00	2,160.00	0.00	2,426,786.00	
NIG4	118.210000	2.283080	0.00	18.27	0.00	20,529.45	
9,000.000		271.373889	0.00	3,419.00	0.00	2,438,946.00	
NIG4	118.400000	2.292009	0.00	28.88	0.00	20,599.21	
4,000.000		279.450500	0.00	505.00	0.00	1,117,297.00	
NIG4	118.740000	2.353466	0.00	4.25	0.00	9,409.61	
— ASSET TOTALS —			0.00	16,050.00	0.00	18,591,895.00	
72,000.000			0.00	135.65	0.00	157,193.26	
659760003	MITSUI FUDOSAN CO	28AUG03	OPEN		HSBC SECURITIES(ASIA)	JPY/JP3	.01
2,000.000		951.400500	0.00	1,855.00	0.00	1,900,946.00	
NIG4	117.435000	8.101507	0.00	15.80	0.00	16,187.22	

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
** JAPANESE YEN ** (CONTINUED)										
659760003	MITSUI FUDOSAN CO	2,000.000	116.685000	933.388000	29AUG03	OPEN		HSBC SECURITIES(ASIA)	JPY/JP3	.01
NIG4				7.999212		0.00		1,848.00	0.00	1,864,928.00
						0.00		15.84	0.00	15,982.59
--- ASSET TOTALS ---										
		4,000.000				0.00		3,703.00	0.00	3,765,874.00
						0.00		31.64	0.00	32,169.81
663567907	NEC ELECTRONICS	400.000	117.575000	7,314.732500	21AUG03	26AUG03		DAIMA	JPY/JP3	.09
NIG6				62.213332		0.00		4,388.00	0.00	2,921,505.00
						0.00		37.32	0.00	24,848.01
664028008	NIKKO CORDIAL CORP	6,000.000	119.855000	481.219000	30JUN03	03JUL03		DEUTSCHE BANK SECURI	JPY/JP3	
NIG4				4.015010		0.00		2,309.00	0.00	2,885,005.00
						0.00		19.26	0.00	24,070.79
		1,000.000	119.430000	492.423000	01JUL03	04JUL03		DEUTSCHE BANK SECURI	JPY/JP3	
NIG4				4.123110		0.00		295.00	0.00	492,128.00
						0.00		2.47	0.00	4,120.64
		5,000.000	117.535000	525.156600	14JUL03	17JUL03		HSBC SECURITIES(ASIA)	JPY/JP3	
NIG4				4.468087		0.00		2,625.00	0.00	2,623,158.00
						0.00		22.33	0.00	22,318.10
		5,000.000	117.245000	552.135000	15JUL03	18JUL03		HSBC SECURITIES(ASIA)	JPY/JP3	
NIG4				4.709241		0.00		1,932.00	0.00	2,758,743.00
						0.00		16.48	0.00	23,529.73
		5,000.000	118.275000	535.838400	16JUL03	23JUL03	1	HSBC SECURITIES(ASIA)	JPY/JP3	
NIG4				4.530445		0.00		1,250.00	0.00	2,677,942.00
						0.00		10.57	0.00	22,641.66
		1,000.000	118.865000	509.260000	17JUL03	24JUL03	1	HSBC SECURITIES(ASIA)	JPY/JP3	
NIG4				4.284356		0.00		463.00	0.00	508,797.00
						0.00		3.90	0.00	4,280.46

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
** JAPANESE YEN ** (CONTINUED)										
664028008	NIKKO CORDIAL CORP	3,000.000	118.355000	489.611000	11AUG03	14AUG03		DEUTSCHE BANK SECURI	JPY/JP3	
NIG4				4.136800		0.00		750.00	0.00	1,468,083.00
						0.00		6.34	0.00	12,404.06
		3,000.000	118.520000	499.198333	12AUG03	15AUG03		LEHMAN BROTHERS SECS	JPY/JP3	
NIG4				4.211933		0.00		1,500.00	0.00	1,496,095.00
						0.00		12.66	0.00	12,623.14
		3,000.000	119.060000	509.649667	13AUG03	18AUG03		LEHMAN BROTHERS SECS	JPY/JP3	
NIG4				4.280612		0.00		946.00	0.00	1,528,003.00
						0.00		7.95	0.00	12,833.89
--- ASSET TOTALS ---										
		32,000.000				0.00		12,070.00	0.00	16,437,954.00
						0.00		101.96	0.00	138,822.47
664040003	NEC CORP	8,000.000	120.295000	342.416125	14APR03	17APR03		CITIGROUP GLOBAL MAR	JPY/JP3	
NIG4				2.846470		0.00		3,077.00	0.00	2,736,252.00
						0.00		25.58	0.00	22,746.18
664137007	NIPPON TEL+TEL CP	15.000	116.460000	422,371.000000	07MAR03	12MAR03		MERRILL LYNCH + CO I	JPY/JP9	4.29
NIG4				3,626.747381		0.00		7,500.00	0.00	6,328,065.00
						0.00		64.40	0.00	54,336.81
		13.000	117.075000	413,067.076923	11MAR03	14MAR03		MERRILL LYNCH + CO I	JPY/JP9	4.94
NIG4				3,528.226154		0.00		7,518.00	0.00	5,362,354.00
						0.00		64.22	0.00	45,802.72
		4.000	118.585000	412,000.000000	14MAR03	19MAR03		MERRILL LYNCH + CO I	JPY/JP9	4.86
NIG4				3,474.301134		0.00		2,307.00	0.00	1,645,693.00
						0.00		19.45	0.00	13,877.75
--- ASSET TOTALS ---										
		32.000				0.00		17,325.00	0.00	13,336,112.00
						0.00		148.07	0.00	114,017.28

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	NET PROCEEDS
		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** JAPANESE YEN ** (CONTINUED)

664180007	MITTO DENKO CORP	JPY50	04JUN03		J P MORGAN SECURITIE	JPY/JP3	.06
800.000		3,606.250000		0.00	5,770.00	0.00	2,879,230.00
NIG8	118.590000	30.409394		0.00	48.66	0.00	24,278.86
-800.000		3,606.250000	04JUN03	CANCEL	J P MORGAN SECURITIE	JPY/JP3	.06
NIG8	118.590000	30.409394		0.00	-5,770.00	0.00	-2,879,230.00
				0.00	-48.66	0.00	-24,278.86
800.000		3,606.250000	04JUN03	10JUN03	1 JP MORGAN SECURITIES	JPY/JP3	.06
NIG8	118.590000	30.409394		0.00	5,770.00	0.00	2,879,230.00
				0.00	48.66	0.00	24,278.86
-- ASSET TOTALS --							
800.000				0.00	5,770.00	0.00	2,879,230.00
				0.00	48.66	0.00	24,278.86
664286002	NISSAN MOTOR CO	JPY50	09JUN03	12JUN03	MERRILL LYNCH + CO I	JPY/JP3	.01
11,000.000		969.000000		0.00	14,923.00	0.00	10,644,077.00
NIG4	118.090000	8.205606		0.00	126.37	0.00	90,135.30
665942009	OMRON CORP	JPY50	09MAY03	14MAY03	HSBC SECURITIES INC	JPY/JP3	.03
3,000.000		1,849.707000		0.00	11,098.00	0.00	5,538,023.00
NIG6	117.205000	15.781810		0.00	94.69	0.00	47,250.74
4,000.000		1,761.539500	12MAY03	15MAY03	DEUTSCHE MORGAN GREN	JPY/JP3	.03
NIG6	116.945000	15.062974		0.00	14,090.00	0.00	7,032,068.00
				0.00	120.48	0.00	60,131.41
4,000.000		1,722.871000	13MAY03	16MAY03	DEUTSCHE MORGAN GREN	JPY/JP3	.03
NIG6	116.545000	14.782882		0.00	13,784.00	0.00	6,877,700.00
				0.00	118.27	0.00	59,013.26
4,000.000		1,723.810250	14MAY03	19MAY03	DEUTSCHE BANK SECURI	JPY/JP3	.03
NIG6	116.160000	14.839964		0.00	13,790.00	0.00	6,881,451.00
				0.00	118.72	0.00	59,241.14

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	NET PROCEEDS
		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** JAPANESE YEN ** (CONTINUED)

665942009	OMRON CORP	JPY50	15MAY03	20MAY03	DEUTSCHE MORGAN GREN	JPY/JP3	.03
2,000.000		1,723.791000		0.00	6,895.00	0.00	3,440,687.00
NIG6	115.925000	14.869881		0.00	59.48	0.00	29,680.28
6,000.000		1,671.832833	16MAY03	21MAY03	DEUTSCHE MORGAN GREN	JPY/JP3	.03
NIG6	116.020000	14.409868		0.00	20,062.00	0.00	10,010,935.00
				0.00	172.92	0.00	86,286.29
-- ASSET TOTALS --							
23,000.000				0.00	79,719.00	0.00	39,780,864.00
				0.00	684.56	0.00	341,603.12
674720008	ROHM CO	JPY50	04JUN03		JP MORGAN SECURITIES	JPY/JP3	.23
200.000		13,365.000000		0.00	5,346.00	0.00	2,667,654.00
NIG8	118.590000	112.699216		0.00	45.08	0.00	22,494.76
-200.000		13,365.000000	04JUN03	CANCEL	JP MORGAN SECURITIES	JPY/JP3	.23
NIG8	118.590000	112.699216		0.00	-5,346.00	0.00	-2,667,654.00
				0.00	-45.08	0.00	-22,494.76
200.000		13,365.000000	04JUN03	10JUN03	1 JP MORGAN SECURITIES	JPY/JP3	.23
NIG8	118.590000	112.699216		0.00	5,346.00	0.00	2,667,654.00
				0.00	45.08	0.00	22,494.76
-- ASSET TOTALS --							
200.000				0.00	5,346.00	0.00	2,667,654.00
				0.00	45.08	0.00	22,494.76
676396005	SMC CORP	JPY50	04JUN03	10JUN03	1 JP MORGAN SECURITIES	JPY/JP3	.16
400.000		9,552.500000		0.00	7,642.00	0.00	3,813,358.00
NIG8	118.590000	80.550637		0.00	64.44	0.00	32,155.81
680526001	SHISEIDO CO	JPY50	04JUN03		JP MORGAN SECURITIES	JPY/JP3	.02
2,000.000		1,367.000000		0.00	5,468.00	0.00	2,728,532.00
NIG8	118.590000	11.527110		0.00	46.11	0.00	23,008.11

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
680526001	SHISEIDO CO		JPY50	04JUN03	CANCEL		JP MORGAN SECURITIES	JPY/JP3	.02
-2,000.000	NIG8	118.590000	1,367.000000		0.00	-5,468.00		0.00	-2,728,532.00
			11.527110		0.00	-46.11		0.00	-23,008.11
2,000.000	NIG8	118.590000	1,367.000000	04JUN03	10JUN03	1	JP MORGAN SECURITIES	JPY/JP3	.02
			11.527110		0.00	5,468.00		0.00	2,728,532.00
					0.00	46.11		0.00	23,008.11
-- ASSET TOTALS --									
2,000.000					0.00	5,468.00		0.00	2,728,532.00
					0.00	46.11		0.00	23,008.11
682150008	SONY CORP		JPY50	01MAY03	07MAY03		GOLDMAN SACHS + CO	JPY/JP3	.02
600.000	NIG4	118.535000	2,898.408333		0.00	1,253.00		0.00	1,737,792.00
			24.451920		0.00	10.57		0.00	14,660.58
600.000	NIG4	116.020000	2,891.526667	16MAY03	21MAY03		HSBC SECURITIES(ASIA)	JPY/JP3	.03
			24.922657		0.00	2,428.00		0.00	1,732,488.00
					0.00	20.93		0.00	14,932.67
700.000	NIG4	118.100000	3,722.410000	07JUL03	10JUL03		DEUTSCHE BANK SECURI	JPY/JP3	.02
			31.519136		0.00	1,400.00		0.00	2,604,287.00
					0.00	11.85		0.00	22,051.54
300.000	NIG4	118.570000	3,934.850000	08JUL03	16JUL03	5	DEUTSCHE BANK SECURI	JPY/JP3	.03
			33.185882		0.00	1,039.00		0.00	1,179,416.00
					0.00	8.76		0.00	9,947.00
-- ASSET TOTALS --									
2,200.000					0.00	6,120.00		0.00	7,253,983.00
					0.00	52.11		0.00	61,591.79
685890006	SUMITOMO RLTY+DEV		JPY50	18MAR03	26MAR03	2	CS FIRST BOSTON (HGM)	JPY/JP9	.02
6,000.000	NIG4	118.880000	398.067167		0.00	3,343.00		0.00	2,385,060.00
			3.348479		0.00	28.12		0.00	20,062.75

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY									
** JAPANESE YEN ** (CONTINUED)									
686930009	TDK CORP		JPY50	07MAR03			HSBC SECURITIES(ASIA)	JPY/JP3	.09
2,000.000	NIG6	116.460000	4,978.000000		0.00	19,912.00		0.00	9,936,088.00
			42.744290		0.00	170.98		0.00	85,317.60
-2,000.000	NIG6	116.460000	4,978.000000	07MAR03	CANCEL		HSBC SECURITIES(ASIA)	JPY/JP3	.09
			42.744290		0.00	-19,912.00		0.00	-9,936,088.00
					0.00	-170.98		0.00	-85,317.60
2,000.000	NIG6	116.460000	4,978.000000	07MAR03	13MAR03	1	HSBC SECURITIES(ASIA)	JPY/JP9	.09
			42.744290		0.00	19,912.00		0.00	9,936,088.00
					0.00	170.98		0.00	85,317.60
600.000	NIG4	117.465000	5,604.143333	13JUN03	18JUN03		MERRILL LYNCH + CO I	JPY/JP3	.03
			47.709048		0.00	2,354.00		0.00	3,360,132.00
					0.00	20.04		0.00	28,605.39
400.000	NIG4	118.400000	5,801.662500	18JUN03	23JUN03		MERRILL LYNCH + CO I	JPY/JP3	.02
			49.000528		0.00	1,114.00		0.00	2,319,551.00
					0.00	9.41		0.00	19,590.80
500.000	NIG4	118.270000	6,479.250000	04JUL03	09JUL03		DEUTSCHE BANK SECURI	JPY/JP3	.02
			54.783546		0.00	1,000.00		0.00	3,238,625.00
					0.00	8.46		0.00	27,383.32
400.000	NIG4	118.100000	6,588.180000	07JUL03	10JUL03		DEUTSCHE BANK SECURI	JPY/JP3	.04
			55.784759		0.00	1,844.00		0.00	2,633,428.00
					0.00	15.61		0.00	22,298.29
500.000	NIG4	117.845000	6,618.506000	09JUL03	14JUL03		DEUTSCHE BANK SECURI	JPY/JP3	.05
			56.162807		0.00	2,929.00		0.00	3,306,324.00
					0.00	24.85		0.00	28,056.55
200.000	NIG4	119.430000	7,246.615000	18AUG03	21AUG03		LEHMAN BROTHERS SECS	JPY/JP3	.04
			60.676673		0.00	1,000.00		0.00	1,448,323.00
					0.00	8.37		0.00	12,126.96

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** JAPANESE YEN ** (CONTINUED)

686930009	TDK CORP	19AUG03	22AUG03		LEHMAN BROTHERS SECS	JPY/JP3	.03
	300.000	JPY50			1,000.00	0.00	2,219,443.00
NIG4	119.230000	7,401.476667	0.00		8.39	0.00	18,614.80
		62.077302	0.00				
	600.000		20AUG03	25AUG03	LEHMAN BROTHERS SECS	JPY/JP3	.04
NIG4	118.220000	7,391.880000	0.00		2,661.00	0.00	4,432,467.00
		62.526476	0.00		22.51	0.00	37,493.38
	200.000		21AUG03	26AUG03	LEHMAN BROTHERS SECS	JPY/JP3	.04
NIG4	117.575000	7,400.435000	0.00		1,025.00	0.00	1,479,062.00
		62.942250	0.00		8.72	0.00	12,579.73
	300.000		26AUG03	29AUG03	HSBC SECURITIES(ASIA)	JPY/JP3	.05
NIG4	117.465000	7,269.150000	0.00		1,744.00	0.00	2,179,001.00
		61.883540	0.00		14.85	0.00	18,550.21
-- ASSET TOTALS --							
	6,000.000		0.00		36,583.00	0.00	36,552,444.00
			0.00		312.19	0.00	310,617.03
687044008	TAKEDA CHEM INDS	09JUN03	12JUN03		MERRILL LYNCH + CO I	JPY/JP3	.05
	3,000.000	JPY50			19,441.00	0.00	13,867,059.00
NIG4	118.090000	4,628.833333	0.00		164.63	0.00	117,427.89
		39.197505	0.00				
687049007	ADVANTEST	03APR03	08APR03		GOLDMAN SACHS + CO	JPY/JP3	.05
	600.000	JPY50			3,567.00	0.00	2,544,481.00
NIG4	119.575000	4,246.746667	0.00		29.83	0.00	21,279.37
		35.515339	0.00				
689567006	TOKYO ELECTRON	21MAY03	26MAY03		LEHMAN BROTHERS SECS	JPY/JP3	.05
	500.000	JPY50			2,670.00	0.00	2,216,611.00
NIG4	117.235000	4,438.562000	0.00		22.77	0.00	18,907.42
		37.860383	0.00				
689654002	TOKYU CORP	19AUG03	22AUG03		LEHMAN BROTHERS SECS	JPY/JP3	.05
	4,000.000	JPY50			2,095.00	0.00	1,494,547.00
NIG4	119.230000	374.160500	0.00		17.57	0.00	12,534.99
		3.138141	0.00				

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** JAPANESE YEN ** (CONTINUED)

689654002	TOKYU CORP	20AUG03	25AUG03		LEHMAN BROTHERS SECS	JPY/JP3	.05
	7,000.000	JPY50			2,444.00	0.00	2,654,935.00
NIG4	118.220000	379.625571	0.00		20.67	0.00	22,457.58
		3.211179	0.00				
	9,000.000		21AUG03	26AUG03	LEHMAN BROTHERS SECS	JPY/JP3	.05
NIG4	117.575000	398.727111	0.00		2,357.00	0.00	3,586,187.00
		3.391258	0.00		20.05	0.00	30,501.27
	11,000.000		22AUG03	27AUG03	LEHMAN BROTHERS SECS	JPY/JP3	.05
NIG4	117.570000	419.400545	0.00		2,200.00	0.00	4,611,206.00
		3.567241	0.00		18.71	0.00	39,220.94
	4,000.000		25AUG03	28AUG03	LEHMAN BROTHERS SECS	JPY/JP3	.05
NIG4	117.410000	425.209000	0.00		2,139.00	0.00	1,698,697.00
		3.621574	0.00		18.22	0.00	14,468.08
-- ASSET TOTALS --							
	35,000.000		0.00		11,235.00	0.00	14,045,572.00
			0.00		95.22	0.00	119,182.86

** NORWEGIAN KRONE **

473087906	TOMRA SYSTEMS ASA	19AUG03	22AUG03		CARNEGIE INT'L LND	NOK/N01	.01
	86,100.000	NOK1			8,297.89	0.00	3,310,857.11
NIG8	7.483000	38.550000	0.00		1,108.90	0.00	442,450.50
		5.151677	0.00				

** NEW ZEALAND DOLLAR **

688143007	TELECOM CORP OF NZ	21JUL03	24JUL03		JB HERE AND SON (NZ)	NZD/NZ3	.01
	8,700.000	NPV (NZ LISTING)			111.68	0.00	44,558.47
NIG4	1.738677	5.134500	0.00		64.23	0.00	25,627.80
		2.953107	0.00				

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** NEW ZEALAND DOLLAR ** (CONTINUED)

688143007	TELECOM CORP OF NZ	23JUL03	28JUL03		JB WERE AND SON (NZ)	NZD/NZ3	.01
15,400.000		5.164400	0.00		198.83	0.00	79,332.93
NIG4	1.720430	3.001808	0.00		115.57	0.00	46,112.27
7,100.000		5.248400	0.00	05AUG03	08AUG03	SALOMON SMITH BARNEY	NZD/NZ3
NIG4	1.720726	3.050108	0.00		93.16	0.00	37,170.48
					54.14	0.00	21,601.63
8,303.000		5.300200	0.00	06AUG03	11AUG03	SALOMON SMITH BARNEY	NZD/NZ3
NIG4	1.721615	3.078621	0.00		110.02	0.00	43,897.54
					63.91	0.00	25,497.88
--- ASSET TOTALS ---			0.00		513.69	0.00	204,959.42
39,503.000			0.00		297.85	0.00	118,839.58

** SWEDISH KRONA **

405098906	ATLAS COPCO AB	27AUG03	OPEN		ABG SUNDAL COLLIER L	SEK/SE1	.07
3,300.000		229.830000	0.00		1,896.10	0.00	756,542.90
NIG6	8.482000	27.096204	0.00		223.54	0.00	89,193.93
546678905	ELECTROLUX AB	12JUN03	17JUN03		ABG SECURITIES	SEK/SE1	.05
9,000.000		156.720000	0.00		3,526.20	0.00	1,406,953.80
NIG6	7.723500	20.291319	0.00		456.55	0.00	182,165.31
565990900	ASTRAZENECA	13MAR03	18MAR03		LEHMAN BROTHERS INTE	SEK/SE1	.06
2,500.000		258.150000	0.00		1,290.75	0.00	644,084.25
NIG4	8.498000	30.377736	0.00		151.89	0.00	75,792.45
570366906	SVENSKA HANDELSBANKEN SERIES APV SEK4	13MAR03	18MAR03		LEHMAN BROTHERS INTE	SEK/SE1	.03
2,700.000		115.075000	0.00		621.41	0.00	310,081.09
NIG4	8.498000	13.541422	0.00		73.12	0.00	36,488.71

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** SINGAPORE DOLLAR **

604321901	SINGAPORE TECH ENG	14MAR03	19MAR03		WARBURG DILLION READ	SGD/SG1	
127,000.000		1.760000	0.00		670.56	111.76	222,737.68
NIG4	1.759250	1.000426	0.00		381.16	63.53	126,609.45
691678007	UNITED O/SEAS BANK	02JUL03	07JUL03		WARBURG DILLION READ	SGD/SG1	.02
18,000.000		12.622200	0.00		681.60	113.60	226,404.40
NIG4	1.750550	7.210420	0.00		389.36	64.89	129,333.30

** THAILAND BAHT **

641259908	ADVANCED INFO SERV	07MAY03	12MAY03		HSBC	THB/TH1	
15,100.000		48.097000	0.00		2,178.79	127.10	723,958.81
NIG6	42.480000	1.132227	0.00		51.29	2.99	17,042.34
6,000.000		47.013100	0.00	08MAY03	13MAY03	HSBC SECURITIES INC	THB/TH1
NIG6	42.530000	1.105410	0.00		846.24	49.36	281,183.00
					19.90	1.16	6,611.40
23,400.000		45.352300	0.00	09MAY03	14MAY03	HSBC SECURITIES INC	THB/TH1
NIG6	42.545000	1.065984	0.00		3,183.73	185.72	1,057,874.37
					74.83	4.37	24,864.83
10,000.000		46.800100	0.00	12MAY03	16MAY03	HSBC SECURITIES INC	THB/TH1
NIG6	42.365000	1.104688	0.00		1,404.00	81.90	466,515.10
					33.14	1.93	11,011.80
26,000.000		48.067200	0.00	13MAY03	19MAY03	HSBC SECURITIES INC	THB/TH1
NIG6	42.370000	1.134463	0.00		3,749.24	218.71	1,245,779.25
					88.49	5.16	29,402.39
5,800.000		48.405001	0.00	14MAY03	20MAY03	HSBC SECURITIES INC	THB/TH1
NIG6	42.140000	1.148671	0.00		842.25	49.14	279,857.62
					19.99	1.17	6,641.14

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** THAILAND BAHT ** (CONTINUED)

641259908	ADVANCED INFO SERV		THB1 (ALIEN MARK	16MAY03	21MAY03		HSBC SECURITIES INC	THB/TH1	
34,800.000			49.049300		0.00		5,120.75	298.71	1,701,496.18
NIG6	42.125000		1.164375		0.00		121.56	7.09	40,391.60
17,900.000			48.712700	19MAY03	22MAY03		HSBC SECURITIES (SIN	THB/TH1	
NIG6	42.010000		1.159550		0.00		2,615.87	152.59	869,188.87
					0.00		62.27	3.63	20,690.05
15,400.000			48.500000	20MAY03	23MAY03		GOLDMAN SACHS + CO	THB/TH1	
NIG6	42.010000		1.154487		0.00		2,240.70	130.71	744,528.59
					0.00		53.34	3.11	17,722.65
7,700.000			48.064600	21MAY03	26MAY03		HSBC SECURITIES (SIN	THB/TH1	
NIG6	41.960000		1.145486		0.00		1,110.29	64.77	368,922.36
					0.00		26.46	1.54	8,792.24
— ASSET TOTALS —					0.00		23,291.86	1,358.71	7,739,304.15
162,100.000					0.00		551.27	32.15	183,170.44

** US DOLLAR **

G3682E127	FRONTLINE LTD		SHS	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
12,700.000			15.500000		0.00		0.00	0.00	196,850.00
NIF4									
G4776G101	INGERSOLL RAND COMPANY LIMITED		CL A	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	
1,100.000			43.414800		0.00		22.00	2.24	47,732.04
NIF2									
1,000.000			42.474500	20MAY03	23MAY03		LEHMAN BROTHERS INC	USD/DTC	
NIF2					0.00		50.00	1.99	42,422.51

STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

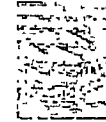
EQUITY

** US DOLLAR ** (CONTINUED)

G4776G101	INGERSOLL RAND COMPANY LIMITED		CL A	21MAY03	27MAY03		INVESTMENT TECHNOLOG	USD/DTC	
400.000			41.521300		0.00		8.00	0.78	16,599.74
NIF2									
600.000			41.573800	21MAY03	27MAY03		LEHMAN BROTHERS INC	USD/DTC	
NIF2					0.00		30.00	1.17	24,913.11
— ASSET TOTALS —					0.00		110.00	6.18	131,667.40
3,100.000									
G67743107	ORIENT EXPRES HOTELS LTD		CL A SHS	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
34,700.000			15.490000		0.00		0.00	0.00	537,503.00
NIF4									
3,300.000			15.377600	27AUG03	OPEN		PERSHING LLC	USD/DTC	
NIF8					0.00		165.00	2.38	50,578.70
1,500.000			15.047900	28AUG03	0.00		BNY CLEARING SERVICE	USD/DTC	
NIF8							75.00	1.06	22,495.79
-1,500.000			15.047900	28AUG03	CANCEL		BNY CLEARING SERVICE	USD/DTC	
NIF8					0.00		-75.00	-1.06	-22,495.79
— ASSET TOTALS —					0.00		165.00	2.38	588,081.70
38,000.000									
G7127P100	PLATINUM UNDERWRITERS HOLDING		SSHS	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	
20,200.000			26.250000		0.00		404.00	24.82	529,821.18
NIF4									
G7885T104	SCOTTISH RE GROUP LTD		SHS	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	
2,100.000			22.932900		0.00		42.00	2.26	48,114.83
NIF4									

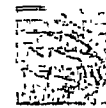
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
G7885T104	SCOTTISH RE GROUP LTD	23.212000	20AUG03	25AUG03	30.00	STATE STREET BROKERA	USD/DTC 1.63	.02 34,786.37
1,500.000	NIF4			0.00				
2,500.000	NIF4	23.605600	21AUG03	26AUG03	50.00	STATE STREET BROKERA	USD/DTC 2.77	.02 58,961.23
3,200.000	NIF4	23.453800	22AUG03	27AUG03	64.00	STATE STREET BROKERA	USD/DTC 3.52	.02 74,984.64
--- ASSET TOTALS ---				0.00	186.00		10.18	216,847.07
9,300.000								
G9825R107	XOMA LTD	9.750000	27AUG03	27AUG03	0.00	ASSET TRANSFER AT MA	USD/DTC 0.00	848,250.00
87,000.000	NIF4			0.00				
8,600.000	NIF8	9.350000	27AUG03	OPEN	430.00	PERSHING LLC	USD/DTC 3.77	.05 79,976.23
--- ASSET TOTALS ---				0.00	430.00		3.77	928,226.23
95,600.000								
M3760D101	ELBIT SYSTEMS LTD	15.301500	06MAR03	11MAR03	54.00	CORRESPONDENT SERVIC	USD/DTC 1.66	.02 55,029.74
3,600.000	NIF3			0.00				
300.000	NIF3	15.770100	10MAR03	13MAR03	4.50	CORRESPONDENT SERVIC	USD/DTC 0.15	.02 4,726.38



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
M3760D101	ELBIT SYSTEMS LTD	15.711200	13MAR03	18MAR03	20.00	KNIGHT SECURITIES	USD/DTC 0.00	.05 6,264.48
400.000	NIF3			0.00				
500.000	NIF3	16.318500	21MAR03	26MAR03	7.50	CORRESPONDENT SERVIC	USD/DTC 0.25	.02 8,151.50
9,700.000	NIF3	16.747500	01APRO3	04APRO3	145.50	CORRESPONDENT SERVIC	USD/DTC 7.61	.02 162,297.64
9,300.000	NIF3	16.878500	02APRO3	07APRO3	139.50	CORRESPONDENT SERVIC	USD/DTC 7.35	.02 156,823.20
--- ASSET TOTALS ---				0.00	371.00		17.02	393,292.94
23,800.000								
P8744Y102	STEINER LEISURE LTD	16.115000	27AUG03	27AUG03	0.00	ASSET TRANSFER AT MA	USD/DTC 0.00	485,061.50
30,100.000	NIF4			0.00				
2,000.000	NIF8	16.182000	28AUG03	OPEN	100.00	PERSHING LLC	USD/DTC 1.52	.05 32,262.48
--- ASSET TOTALS ---				0.00	100.00		1.52	517,323.98
32,100.000								
000957100	ABM INDS INC	13.338100	17APRO3	23APRO3	45.00	PERSHING LLC	USD/DTC 0.57	.05 11,958.72
900.000	NIF4			0.00				



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

000957100	ABM INDS INC	COM	13.217900	21APR03	24APR03	PERSHING LLC	USD/DTC	.05
	700.000				0.00	35.00	0.44	9,217.09
	NIF4							
	1,500.000		13.121300	22APR03	25APR03	PERSHING LLC	USD/DTC	.04
	NIF4				0.00	60.00	0.93	19,621.02
	2,300.000		13.343900	23APR03	28APR03	PERSHING LLC	USD/DTC	.04
	NIF4				0.00	92.00	1.44	30,597.53
	700.000		13.197800	25APR03	30APR03	PERSHING LLC	USD/DTC	.04
	NIF4				0.00	28.00	0.44	9,210.02
	600.000		13.388900	28APR03	01MAY03	PERSHING LLC	USD/DTC	.04
	NIF4				0.00	24.00	0.38	8,008.96
	8,500.000		16.010000	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	
	NIF4				0.00	0.00	0.00	136,085.00
	2,700.000		16.010000	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	
	NIF4				0.00	0.00	0.00	43,227.00
	3,700.000		15.917000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	74.00	2.76	58,816.14
	1,600.000		15.970000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	
	NIF4				0.00	0.00	1.20	25,550.80



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	PER SHARE
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

000957100	ABM INDS INC	COM	16.085000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	800.000				0.00	16.00	0.61	12,851.39
	NIF4							
	1,600.000		16.250000	20AUG03	25AUG03	EXTERNAL SMAP	USD/DTC	
	NIF4				0.00	0.00	0.00	26,000.00
	4,600.000		16.412200	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	92.00	3.54	75,400.58
	5,500.000		15.673100	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	110.00	4.04	86,088.01
-- ASSET TOTALS --					0.00	576.00	16.35	552,632.26
	35,700.000							
00104Q107	AFC ENTERPRISES INC	COM	16.750000	27MAY03	30MAY03	BEAR STEARNS + CO IN	USD/DTC	.05
	2,300.000				0.00	115.00	1.81	38,408.19
	NIF3							
	2,400.000		16.710000	28MAY03	02JUN03	BEAR STEARNS + CO IN	USD/DTC	.05
	NIF3				0.00	120.00	1.88	39,982.12
-- ASSET TOTALS --					0.00	235.00	3.69	78,390.31
	4,700.000							
001204106	AGL RES INC	COM	26.821100	27MAY03	30MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
	2,800.000				0.00	140.00	3.52	74,955.56
	NIF3							

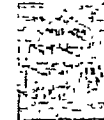


ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT LOCAL INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL COMMISSNS	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
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EQUITY

** US DOLLAR ** (CONTINUED)

001204106	AGL RES INC	1,100.000	NIF3		COM	26.517800	28MAY03	02JUN03 0.00		CAPITAL INSTITUTIONA	USD/DTC 1.37	29,113.21 .05
— ASSET TOTALS —												
		3,900.000						0.00		195.00	4.89	104,068.77
001669100	AMC ENTMT INC	44,300.000	NIF4		COM	11.600000	27AUG03	27AUG03 0.00		ASSET TRANSFER AT MA	USD/DTC 0.00	513,880.00
001735109	AMLI RESIDENTIAL PPTYS TR	800.000	NIF3		SH BEN INT	20.300000	07MAR03	12MAR03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.49	16,227.51 .02
		3,800.000	NIF3			20.248700	11MAR03	14MAR03 0.00		CORRESPONDENT SERVIC	USD/DTC 2.32	76,885.74 .02
		1,000.000	NIF3			20.147500	12MAR03	17MAR03 0.00		CORRESPONDENT SERVIC	USD/DTC 0.61	20,131.89 .02
		900.000	NIF3			20.220700	13MAR03	18MAR03 0.00		CAPITAL INSTITUTIONA	USD/DTC 0.55	18,153.08 .05
		500.000	NIF3			20.300000	14MAR03	19MAR03 0.00		CAPITAL INSTITUTIONA	USD/DTC 0.31	10,124.69 .05
		1,500.000	NIF3			20.352600	17MAR03	20MAR03 0.00		CAPITAL INSTITUTIONA	USD/DTC 0.92	30,452.98 .05



STATE STREET

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT LOCAL INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL COMMISSNS	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
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EQUITY

** US DOLLAR ** (CONTINUED)

001735109	AMLI RESIDENTIAL PPTYS TR	500.000	NIF3		SH BEN INT	21.456000	02APR03	07APR03 0.00		SPEAR, LEEDS & KELLO	USD/DTC 0.51	10,702.49 .05
		900.000	NIF3			21.550000	04APR03	09APR03 0.00		SPEAR, LEEDS & KELLO	USD/DTC 0.91	19,349.09 .05
		900.000	NIF3			21.839000	07APR03	10APR03 0.00		SPEAR, LEEDS & KELLO	USD/DTC 0.92	19,609.18 .05
		4,600.000	NIF3			21.798800	17APR03	23APR03 0.00		BRIDGE TRADING	USD/DTC 4.70	100,039.78 .05
		2,600.000	NIF3			21.854500	21APR03	24APR03 0.00		SUNGUARD INSTITUTION	USD/DTC 2.66	56,689.04 .05
		1,400.000	NIF3			21.899400	22APR03	25APR03 0.00		SUNGUARD INSTITUTION	USD/DTC 1.44	30,587.72 .05
		100.000	NIF3			24.286400	07JUL03	10JUL03 0.00		CANTOR FITZGERALD +	USD/DTC 0.12	2,423.52 .05
		1,600.000	NIF3			24.789300	08JUL03	11JUL03 0.00		PALI CAPITAL LLC	USD/DTC 1.86	39,581.02 .05
		800.000	NIF3			24.501300	14JUL03	17JUL03 0.00		PALI CAPITAL LLC	USD/DTC 0.92	19,560.12 .05



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
				BASE	BASE	COMMISSNS	BASE	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

001735109	AMLI RESIDENTIAL PPTYS TR		SH BEN INT	28JUL03	31JUL03		PCS SECURITIES INC	USD/DTC	.05
	2,300.000		24.311000		0.00	115.00		2.62	55,797.68
	NIF3								
	3,300.000		24.344300	29JUL03	01AUG03	165.00	PCS SECURITIES INC	USD/DTC	.05
	NIF3				0.00			3.76	80,167.43
	5,400.000		24.209500	30JUL03	04AUG03	270.00	PCS SECURITIES INC	USD/DTC	.05
	NIF3				0.00			6.12	130,455.18
— ASSET TOTALS —					0.00	1,449.00		31.74	736,938.14
	32,900.000								
001957505	AT+T CORP		COM NEM	23APR03	28APR03		INVESTMENT TECHNOLOG	USD/DTC	.02
	4,400.000		16.269000		0.00	88.00		3.36	71,492.24
	NIF2								
	20,400.000		16.353100	23APR03	28APR03	816.00	CITIGROUP GLOBAL MAR	USD/DTC	.04
	NIF2				0.00			15.62	332,771.62
— ASSET TOTALS —					0.00	904.00		18.98	404,263.86
	24,800.000								
002824100	ABBOTT LABS		COM NPV	12MAY03	15MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	1,100.000		42.891300		0.00	22.00		2.21	47,156.22
	NIF2								
	9,200.000		42.870900	12MAY03	15MAY03	460.00	CREDIT SUISSE FIRST	USD/DTC	.05
	NIF2				0.00			18.46	393,933.82



ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
				BASE	BASE	COMMISSNS	BASE	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —					0.00	482.00		20.67	441,090.04
	10,300.000								
00437V104	ACCREDITO HEALTH INC		COM	19MAR03	24MAR03		LEHMAN BROTHERS INC	USD/DTC	.05
	1,600.000		23.597200		0.00	80.00		1.14	37,674.38
	NIF4								
	1,100.000		13.080000	17APR03	23APR03	22.00	BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4				0.00			0.68	14,365.32
	7,800.000		12.784700	17APR03	23APR03	390.00	UBS HARBURG LLC	USD/DTC	.05
	NIF4				0.00			4.67	99,325.99
	7,000.000		12.442900	21APR03	24APR03	350.00	UBS HARBURG LLC	USD/DTC	.05
	NIF4				0.00			4.08	86,746.22
	800.000		12.356500	22APR03	25APR03	32.00	UBS HARBURG LLC	USD/DTC	.04
	NIF4				0.00			0.47	9,852.73
	1,900.000		22.365900	05JUN03	10JUN03	95.00	CANTOR FITZGERALD +	USD/DTC	.05
	NIF3				0.00			1.99	42,398.22
	2,400.000		22.500000	03JUL03	09JUL03	120.00	FIRST ALBANY CORP.	USD/DTC	.05
	NIF3				0.00			2.53	53,877.47
	1,800.000		23.350000	07JUL03	10JUL03	90.00	CANTOR FITZGERALD +	USD/DTC	.05
	NIF3				0.00			1.97	41,938.03



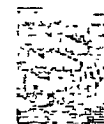
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

00437V104	ACCREDITO HEALTH INC	09JUL03	14JUL03		LEERINK SHANN AND CO	USD/DTC	.05
1,700.000		24.801200	0.00	85.00	1.98	42,075.06	
NIF3							
1,700.000		25.927600	0.00	85.00	2.07	43,989.85	.05
NIF3							
900.000		26.036400	0.00	45.00	1.10	23,386.66	.05
NIF3							
1,200.000		26.200000	0.00	60.00	1.48	31,378.52	.05
NIF3							
600.000		25.840400	0.00	30.00	0.73	15,473.51	.05
NIF3							
800.000		25.522700	0.00	40.00	0.96	20,377.20	.05
NIF3							
2,300.000		25.000000	0.00	115.00	2.70	57,382.30	.05
NIF3							
900.000		24.502100	0.00	45.00	1.04	22,005.85	.05
NIF3							
2,000.000		24.708800	0.00	100.00	2.32	49,315.28	.05
NIF3							



STATE STREET

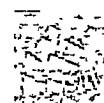
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

00437V104	ACCREDITO HEALTH INC	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	214,360.00
9,200.000		23.300000	0.00	0.00	0.00		
NIF4							
2,500.000		23.114900	0.00	125.00	2.71	57,659.54	.05
NIF8							
4,700.000		23.762800	0.00	235.00	5.23	111,444.93	.05
NIF3							
6,700.000		22.747100	0.00	335.00	7.14	152,063.43	.05
NIF8							
1,700.000		23.790000	0.00	85.00	1.90	40,356.10	.05
NIF3							
--- ASSET TOTALS ---			0.00	2,564.00	48.89	1,267,446.59	
61,300.000							
004930202	ACTIVISION INC NEW	13MAR03	18MAR03		MERRILL LYNCH PIERCE	USD/DTC	.05
4,400.000		14.820000	0.00	220.00	1.97	64,986.03	
NIF4							
6,700.000		14.820000	0.00	335.00	2.99	98,956.01	.05
NIF4							
3,200.000		14.735200	0.00	160.00	1.42	46,991.22	.05
NIF4							



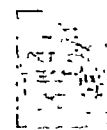
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —								
	14,300.000			0.00		715.00	6.38	210,933.26
00651F108	ADAPTEC INC	COM	8.000000	27MAY03	30MAY03	SPEAR, LEEDS & KELLO	USD/DTC	.04
	1,200.000				0.00	48.00	0.45	9,551.55
	NIF3							
	1,100.000		8.007600	28MAY03	02JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.04
	NIF3				0.00	44.00	0.42	8,763.94
	2,200.000		8.042000	29MAY03	03JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.04
	NIF3				0.00	88.00	0.83	17,603.57
	3,300.000		8.018300	03JUN03	06JUN03	NEEDHAM + COMPANY	USD/DTC	.04
	NIF3				0.00	132.00	1.24	26,327.15
	1,300.000		8.040000	12JUN03	17JUN03	BANC/AMERICA SECUR.L	USD/DTC	.04
	NIF3				0.00	52.00	0.49	10,399.51
— ASSET TOTALS —								
	9,100.000			0.00		364.00	3.43	72,645.72
006754105	ADECCO S A	SPONSORED ADR	9.461997	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
	3,000.000				0.00	60.00	1.32	28,324.67
	NIG8							
00724F101	ADOBE SYS INC	COM	26.505400	06MAR03	11MAR03	SPEAR, LEEDS & KELLO	USD/DTC	.02
	4,900.000				0.00	98.00	3.91	129,774.55
	NIF1							



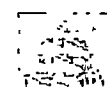
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —								
	18,100.000			0.00		380.00	19.87	580,244.63
00724F101	ADOBE SYS INC	COM	31.349900	25MAR03	28MAR03	SPEAR, LEEDS & KELLO	USD/DTC	.02
	7,600.000				0.00	114.00	6.01	238,139.23
	NIF1							
	5,600.000		37.948000	06JUN03	11JUN03	WILLIAM BLAIR & COMP	USD/DTC	.03
	NIF1				0.00	168.00	9.95	212,330.85
— ASSET TOTALS —								
	18,100.000			0.00		380.00	19.87	580,244.63
007525108	ADVANCED DIGITAL INFORMATION	COM	9.745300	21MAY03	27MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	300.000				0.00	4.50	0.14	2,918.95
	NIF3							
	1,400.000		10.158100	23MAY03	29MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	21.00	0.67	14,199.67
	7,600.000		10.823400	27MAY03	30MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	114.00	3.85	82,139.99
	2,600.000		10.509400	30MAY03	04JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	39.00	1.28	27,284.16
	1,800.000		10.700000	02JUN03	05JUN03	BEAR STEARNS SECURIT	USD/DTC	.05
	NIF3				0.00	90.00	0.91	19,169.09
	2,500.000		10.914600	04JUN03	09JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00	31.25	1.28	27,253.97



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

007525108	ADVANCED DIGITAL INFORMATION	COM	11.012400	05JUN03	10JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
2,300.000	NIF3				0.00	28.75	1.19	25,298.58
4,700.000	NIF3		10.906200	06JUN03	11JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	58.75	2.40	51,197.99
13,500.000	NIF3		10.520100	09JUN03	12JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	168.75	6.65	141,845.95
6,900.000	NIF3		10.520000	10JUN03	13JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	86.25	3.40	72,498.35
-- ASSET TOTALS --					0.00	642.25	21.77	463,806.70
43,600.000								
007865108	AEROPOSTALE	COM	26.641600	05AUG03	08AUG03	J P MORGAN SECURITIE	USD/DTC	.05
500.000	NIG2				0.00	25.00	0.62	13,295.18
800.000	NIG2		26.362900	06AUG03	11AUG03	J P MORGAN SECURITIE	USD/DTC	.05
					0.00	40.00	0.99	21,049.33
-- ASSET TOTALS --					0.00	65.00	1.61	34,344.51
1,300.000								
007924103	AEGON	ORD AMER REG	7.481400	07MAR03	12MAR03	MERRILL LYNCH PIERCE	USD/DTC	.05
26,173.000	NIG8				0.00	1,308.65	5.89	194,496.13
007974108	ADVENT SOFTWARE INC	COM	11.400200	13MAR03	18MAR03	BAIRD, ROBERT W., &	USD/DTC	.05
1,000.000	NIG2				0.00	50.00	0.34	11,349.86

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

007974108	ADVENT SOFTWARE INC	COM	11.327200	14MAR03	19MAR03	BAIRD, ROBERT W., &	USD/DTC	.05
400.000	NIG2				0.00	20.00	0.14	4,510.74
-- ASSET TOTALS --					0.00	70.00	0.48	15,860.60
1,400.000								
008252108	AFFILIATED MANAGERS GROUP INC	COM	67.100000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
1,500.000	NIF4				0.00	0.00	0.00	100,650.00
5,500.000	NIF4		67.100000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
					0.00	0.00	0.00	369,050.00
1,300.000	NIF4		66.923900	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	26.00	4.08	86,970.99
300.000	NIF4		67.380000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	6.00	0.95	20,207.05
3,600.000	NIF4		67.134400	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	
					0.00	0.00	11.32	241,672.52
-- ASSET TOTALS --					0.00	32.00	16.35	818,550.56
12,200.000								
009158106	AIR PRODS + CHEMS INC	COM	41.900000	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	.03
2,400.000	NIF2				0.00	72.00	4.71	100,483.29
01853E204	ALLIANCE ATLANTIS COMM INC	CL B NON VTG SHS	16.100000	27AUG03	27AUG03	ASSET TRANSFER	USD/DTC	
60,100.000	NIF4				0.00	0.00	0.00	967,610.00

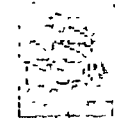
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

01859P609	ALLIANCE GAMING CORP	COM NEM	17.776300	16JUN03	19JUN03		BNY BROKERAGE INC	USD/DTC	.05
2,100.000	NIF3				0.00		105.00	1.75	37,223.48
2,300.000	NIF3		18.322900	18JUN03	23JUN03		HUNTLEIGH SECURITIES	USD/DTC	.05
					0.00		115.00	1.98	42,025.69
— ASSET TOTALS —					0.00		220.00	3.73	79,249.17
4,400.000									
020813101	ALPHARMA INC	CL A	18.103000	01APR03	04APR03		BNY BROKERAGE INC	USD/DTC	.05
1,300.000	NIF3				0.00		65.00	1.11	23,467.79
1,300.000	NIF3		18.596000	02APR03	07APR03		SPEAR, LEEDS & KELLO	USD/DTC	.05
					0.00		65.00	1.14	24,108.66
600.000	NIF3		18.789000	04APR03	09APR03		SPEAR, LEEDS & KELLO	USD/DTC	.05
					0.00		30.00	0.53	11,242.87
2,700.000	NIF3		18.211800	22APR03	25APR03		BRIDGE TRADING	USD/DTC	.05
					0.00		135.00	2.31	49,034.55
4,900.000	NIF3		18.287400	23APR03	28APR03		BNY BROKERAGE INC	USD/DTC	.05
					0.00		245.00	4.20	89,359.06
900.000	NIF3		18.500000	24APR03	29APR03		CAPITAL INSTITUTIONA	USD/DTC	.05
					0.00		45.00	0.78	16,604.22



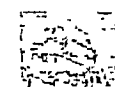
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

020813101	ALPHARMA INC	CL A	18.982000	01MAY03	06MAY03		CAPITAL INSTITUTIONA	USD/DTC	.05
1,900.000	NIF3				0.00		95.00	1.69	35,969.11
2,000.000	NIF3		19.405400	02MAY03	07MAY03		CAPITAL INSTITUTIONA	USD/DTC	.05
					0.00		100.00	1.82	38,708.98
1,400.000	NIF3		19.783300	05MAY03	08MAY03		CAPITAL INSTITUTIONA	USD/DTC	.05
					0.00		70.00	1.30	27,625.32
2,300.000	NIF3		19.045000	09MAY03	14MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		46.00	2.06	43,755.44
3,400.000	NIF3		19.031200	09MAY03	14MAY03		BRIDGE TRADING	USD/DTC	.05
					0.00		170.00	3.03	64,533.05
700.000	NIF3		19.578500	12MAY03	15MAY03		BRIDGE TRADING	USD/DTC	.05
					0.00		35.00	0.65	13,669.30
2,900.000	NIF3		19.902400	13MAY03	16MAY03		BRIDGE TRADING	USD/DTC	.05
					0.00		145.00	2.71	57,569.25
1,100.000	NIF3		19.271100	21MAY03	27MAY03		ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00		55.00	1.00	21,142.21
1,300.000	NIF3		21.950200	04JUN03	09JUN03		STANDARD + POORS SEC	USD/DTC	.05
					0.00		65.00	1.34	28,468.92



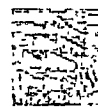
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
				BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
020813101	ALPHARMA INC	05JUN03	10JUN03		BRIDGE TRADING	USD/DTC	.05
2,700.000		22.605900	0.00		135.00	2.86	60,898.07
NIF3							
	400.000	23.902200	06JUN03	11JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3			0.00		20.00	0.45	9,540.43
	2,300.000	21.802500	02JUL03	08JUL03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3			0.00		115.00	2.35	50,028.40
— ASSET TOTALS —				0.00	1,636.00	31.33	665,725.63
34,100.000							
021441100	ALTERA CORP	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
11,800.000		16.210000	0.00		236.00	8.96	191,033.04
NIF2							
026874107	AMERICAN INTL GROUP INC	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,200.000		56.902500	0.00		24.00	3.20	68,255.80
NIF2							
	3,900.000	58.825600	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	.03
NIF2			0.00		117.00	10.74	229,292.10
	4,800.000	59.599600	16JUN03	19JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2			0.00		96.00	13.39	285,968.69
— ASSET TOTALS —				0.00	237.00	27.33	583,516.59
9,900.000							
02744M108	AMERICAN MED SYS HLDGS	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
44,300.000		20.830000	0.00		0.00	0.00	922,769.00
NIF4							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
				BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
031162100	ANGEN INC	07MAR03	12MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
5,200.000		55.304300	0.00		104.00	8.66	287,469.70
NIF1							
	1,900.000	58.587700	25MAR03	28MAR03	SPEAR, LEEDS & KELLO	USD/DTC	.02
NIF1			0.00		28.50	2.81	111,285.32
	1,700.000	67.222400	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2			0.00		34.00	5.35	114,238.73
— ASSET TOTALS —				0.00	166.50	16.82	512,993.75
8,800.000							
03232P405	AMSURG CORP	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
9,500.000		29.740000	0.00		0.00	0.00	282,530.00
NIF4							
034553107	ANDRX CORP DEL	13MAR03	18MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
2,600.000		8.756500	0.00		39.00	0.69	22,727.21
NIF3							
	2,200.000	9.650000	20MAR03	25MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3			0.00		33.00	0.64	21,196.36
	2,300.000	9.923900	21MAR03	26MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3			0.00		34.50	0.69	22,789.78
	4,500.000	11.329100	27MAR03	01APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3			0.00		67.50	1.29	50,912.16



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

034553107	ANDRX CORP DEL		ANDRX GROUP COM	28MAR03	02APR03		CORRESPONDENT SERVIC	USD/DTC	.02
3,100.000	NIF3		12.010700		0.00		46.50	0.94	37,185.73
3,500.000	NIF3		11.643800	31MAR03	03APR03		CORRESPONDENT SERVIC	USD/DTC	.02
4,500.000	NIF3		11.801500	31MAR03	03APR03		SMITH, MOORE + CO	USD/DTC	.05
2,300.000	NIF3		14.511100	11APR03	16APR03		MERRILL LYNCH PIERCE	USD/DTC	.05
— ASSET TOTALS —					0.00		613.00	8.19	281,650.38
25,000.000									
035229103	ANHEUSER BUSCH COS INC		COM	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
700.000	NIF2		49.850000		0.00		14.00	1.64	34,879.36
2,400.000	NIF2		52.930000	12JUN03	13JUN03		DEUTSCHE BANK SECURI	USD/DTC	.03
3,000.000	NIF2		53.567000	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
— ASSET TOTALS —					0.00		146.00	15.12	322,466.88
6,100.000									
037411105	APACHE CORP		COM	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,310.000	NIF2		60.541700		0.00		26.20	2.39	79,281.04

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

037411105	APACHE CORP		COM	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,500.000	NIF2		64.600000		0.00		30.00	4.54	96,865.46
— ASSET TOTALS —					0.00		56.20	6.93	176,146.50
2,810.000									
038197109	APPLIED FILMS CORP		COM	19AUG03	22AUG03		INTERNAL SHAP DVP	USD/DTC	
1,000.000	NIF4		31.200000		0.00		0.00	0.00	31,200.00
4,000.000	NIF4		30.451300	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
1,700.000	NIF4		32.053500	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
755.000	NIF4		32.160305	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
6,700.000	NIF4		32.330500	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
2,745.000	NIF4		32.167199	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
— ASSET TOTALS —					0.00		284.00	23.69	536,382.80
16,900.000									
03822W109	APPLIED MICRO CIRCUITS CORP		CDT COM	23APR03	28APR03		NATIONAL FINANCIAL S	USD/DTC	.03
9,000.000	NIF3		4.101200		0.00		270.00	1.73	36,639.07

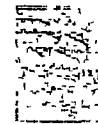
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

03822M109	APPLIED MICRO CIRCUITS CORP	CDT COM	24APR03	29APR03	CORRESPONDENT SERVIC	USD/DTC	.02
4,700.000		4.170000		0.00	70.50	0.92	19,527.58
NIF3							
7,100.000		4.466700	29APR03	02MAY03	ROCKHOUSE SECURITIES	USD/DTC	.03
NIF3				0.00	213.00	1.49	31,499.08
7,100.000		4.400000	30APR03	05MAY03	NATIONAL FINANCIAL S	USD/DTC	.03
NIF3				0.00	213.00	1.47	31,025.53
200.000		5.838200	16JUL03	21JUL03	B-TRADE SERVICES LLC	USD/DTC	.02
NIG2				0.00	4.00	0.05	1,163.59
700.000		5.794300	16JUL03	21JUL03	CAPITAL INSTITUTIONA	USD/DTC	.04
NIG2				0.00	28.00	0.19	4,027.82
2,400.000		5.794300	16JUL03	21JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
NIG2				0.00	96.00	0.65	13,809.67
300.000		5.410700	17JUL03	22JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
NIG2				0.00	12.00	0.08	1,611.13
700.000		5.315600	18JUL03	23JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
NIG2				0.00	28.00	0.17	3,692.75
100.000		5.352500	22JUL03	25JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
NIG2				0.00	4.00	0.03	531.22



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

03822M109	APPLIED MICRO CIRCUITS CORP	CDT COM	24JUL03	29JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
744.000		5.380094		0.00	29.76	0.19	3,972.84
NIG2							
156.000		5.350000	25JUL03	30JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.04
NIG2				0.00	6.24	0.04	828.32
— ASSET TOTALS —				0.00	974.50	7.01	148,328.60
33,200.000							
038222105	APPLIED MATERIALS INC	COM	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
5,100.000		17.920000		0.00	102.00	4.28	91,285.72
NIF2							
038237103	APPLIED SIGNAL TECHNOLOGY INC	COM	17MAR03	20MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,100.000		14.060000		0.00	42.00	0.89	29,483.11
NIF3							
2,400.000		14.170000	18MAR03	21MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	48.00	1.03	33,958.97
3,400.000		14.562500	20MAR03	25MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	68.00	1.50	49,443.00
600.000		14.450000	01APR03	04APR03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	12.00	0.41	8,657.59
200.000		14.698800	03APR03	08APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	3.00	0.14	2,936.62



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

038237103	APPLIED SIGNAL TECHNOLOGY INC COM		14.707400	03APR03	08APR03		INVESTMENT TECHNOLOG	USD/DTC	.02
6,100.000	NIF3				0.00	122.00		4.20	89,588.94
2,800.000	NIF3		14.640000	07APR03	10APR03	56.00	INVESTMENT TECHNOLOG	USD/DTC	.02
3,100.000	NIF3		14.565000	09APR03	14APR03	62.00	INVESTMENT TECHNOLOG	USD/DTC	.02
3,100.000	NIF3		14.152900	16APR03	22APR03	62.00	INVESTMENT TECHNOLOG	USD/DTC	.02
6,500.000	NIF3		14.465000	22APR03	25APR03	130.00	INVESTMENT TECHNOLOG	USD/DTC	.02
2,900.000	NIF3		14.175000	29APR03	02MAY03	58.00	INVESTMENT TECHNOLOG	USD/DTC	.02
400.000	NIF3		14.193500	01MAY03	06MAY03	6.00	CORRESPONDENT SERVIC	USD/DTC	.02
1,800.000	NIF3		14.235000	01MAY03	06MAY03	36.00	INVESTMENT TECHNOLOG	USD/DTC	.02
1,900.000	NIF3		14.060000	02MAY03	07MAY03	38.00	INVESTMENT TECHNOLOG	USD/DTC	.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

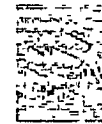
038237103	APPLIED SIGNAL TECHNOLOGY INC COM		12.621600	02MAY03	07MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
5,400.000	NIF3				0.00	81.00		3.19	68,072.45
1,200.000	NIF3		12.762500	13MAY03	16MAY03	24.00	INVESTMENT TECHNOLOG	USD/DTC	.02
5,900.000	NIF3		12.785000	14MAY03	19MAY03	118.00	INVESTMENT TECHNOLOG	USD/DTC	.02
8,800.000	NIF3		17.800000	16JUL03	21JUL03	440.00	SCOTT & STRINGFELLO	USD/DTC	.05
582.000	NIF3		18.145800	12AUG03	15AUG03	7.28	CORRESPONDENT SERVIC	USD/DTC	.01
200.000	NIF3		18.248000	13AUG03	18AUG03	2.50	CORRESPONDENT SERVIC	USD/DTC	.01
600.000	NIF3		18.928200	18AUG03	21AUG03	7.50	CORRESPONDENT SERVIC	USD/DTC	.01
3,500.000	NIF3		18.883500	18AUG03	21AUG03	70.00	INVESTMENT TECHNOLOG	USD/DTC	.02
-- ASSET TOTALS --					0.00	1,493.28		42.45	943,200.33
040228108	ARGOSY GAMING CORP		20.020000	03APR03	08APR03		ROCKHOUSE SECURITIES	USD/DTC	.05
200.000	NIF3				0.00	10.00		0.19	3,993.81

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	PROCEEDS
			BASE	PRICE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

040228108	ARGOSY GAMING CORP	04APR03	09APR03		ROCKHOUSE SECURITIES	USD/DTC	.05
500.000		20.008000	0.00	25.00		0.47	9,978.53
NIF3							
2,400.000		20.244900	07APR03	10APR03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3			0.00	120.00		2.28	48,465.48
2,600.000		21.000500	08APR03	11APR03	BNY BROKERAGE INC	USD/DTC	.05
NIF3			0.00	130.00		2.56	54,468.74
2,400.000		21.195000	05MAY03	08MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3			0.00	48.00		2.39	50,817.61
2,400.000		21.673600	06MAY03	09MAY03	CANTOR FITZGERALD +	USD/DTC	.05
NIF3			0.00	120.00		2.44	51,894.20
2,100.000		21.750000	07MAY03	12MAY03	HELLS FARGO SECURITI	USD/DTC	.05
NIF3			0.00	105.00		2.14	45,567.86
2,000.000		22.400000	08MAY03	13MAY03	HELLS FARGO SECURITI	USD/DTC	.05
NIF3			0.00	100.00		2.10	44,697.90
4,800.000		22.754700	12MAY03	15MAY03	HELLS FARGO SECURITI	USD/DTC	.05
NIF3			0.00	240.00		5.12	108,977.44
1,600.000		23.000000	13MAY03	16MAY03	HELLS FARGO SECURITI	USD/DTC	.05
NIF3			0.00	80.00		1.73	36,718.27



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	PROCEEDS
			BASE	PRICE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

040228108	ARGOSY GAMING CORP	13JUN03	18JUN03		CANTOR FITZGERALD +	USD/DTC	.05
13,800.000		19.914300	0.00	690.00		12.87	274,114.47
NIF3							
1,100.000		19.600300	24JUN03	27JUN03	BRIDGE TRADING	USD/DTC	.05
NIF3			0.00	55.00		1.01	21,504.32
2,300.000		19.880000	24JUN03	27JUN03	INVESTMENT TECHNOLOG	USD/DTC	.01
NIF3			0.00	23.00		2.14	45,698.86
5,800.000		19.994400	25JUN03	30JUN03	CANTOR FITZGERALD +	USD/DTC	.05
NIF3			0.00	290.00		5.43	115,672.09
— ASSET TOTALS —			0.00	2,036.00		42.87	912,569.58
44,000.000							
040790107	ARKANSAS BEST CORP	21MAR03	26MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
1,900.000		27.274600	0.00	28.50		1.56	51,791.68
NIF3							
1,600.000		26.339400	24MAR03	27MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3			0.00	24.00		1.07	42,117.97
— ASSET TOTALS —			0.00	52.50		2.63	93,909.65
3,500.000							
046220109	ASTA FDG INC	26JUN03	01JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
1,400.000		22.486800	0.00	17.50		1.48	31,462.54
NIF3							
1,600.000		25.980000	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
NIF6			0.00	28.80		1.95	41,537.25



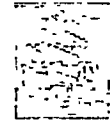
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

048396105	ATLANTIC COAST AIRLINES HLDGS COM	COM	9.056200	28JUL03	31JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
4,000.000	NIF3					50.00	1.70	36,173.10
7,500.000	NIF3		8.102200	19AUG03	22AUG03	SMITH, MOORE + CO	USD/DTC	.04
						300.00	2.85	60,463.65
-- ASSET TOTALS --					0.00	350.00	4.55	96,636.75
049560105	ATMOS ENERGY CORP	COM	24.919700	27MAY03	30MAY03	BRIDGE TRADING	USD/DTC	.05
2,300.000	NIF3					115.00	2.69	57,197.62
700.000	NIF3		24.782600	28MAY03	02JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
						10.50	0.82	17,336.50
200.000	NIF3		24.750000	29MAY03	03JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
						3.00	0.24	4,946.76
300.000	NIF3		24.780000	02JUN03	05JUN03	PCS SECURITIES INC	USD/DTC	.05
						15.00	0.35	7,418.65
5,800.000	NIF3		24.758900	03JUN03	06JUN03	PCS SECURITIES INC	USD/DTC	.05
						290.00	6.73	143,304.89
700.000	NIF3		25.150000	09JUN03	12JUN03	PCS SECURITIES INC	USD/DTC	.05
						35.00	0.83	17,569.17



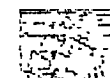
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	COMMISSNS	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

049560105	ATMOS ENERGY CORP	COM	25.010000	18JUN03	23JUN03	BRIDGE TRADING	USD/DTC	.05
1,900.000	NIF3					95.00	2.23	47,421.77
5,300.000	NIF3		25.000000	23JUN03	26JUN03	BNY BROKERAGE INC	USD/DTC	.05
						265.00	6.21	132,228.79
-- ASSET TOTALS --					0.00	828.50	20.10	427,424.15
053561106	AVENTIS	SPONSORED ADR	53.603300	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
600.000	NIG8					12.00	1.51	32,148.47
053798107	AVISTA CORP	COM	10.002500	11MAR03	14MAR03	CANTOR FITZGERALD +	USD/DTC	.05
2,600.000	NIF3					130.00	0.79	25,875.71
19,600.000	NIF3		9.920900	12MAR03	17MAR03	BNY BROKERAGE INC	USD/DTC	.05
						980.00	5.86	193,463.78
-- ASSET TOTALS --					0.00	1,110.00	6.65	219,339.49
053893103	AVOCENT CORP	COM	29.040000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
28,500.000	NIF4					0.00	0.00	827,640.00
054303102	AYON PRODS INC	COM	51.243400	06MAR03	11MAR03	SPEAR, LEEDS & KELLO	USD/DTC	.02
2,200.000	NIF1					44.00	3.40	112,688.08



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
EQUITY								
** US DOLLAR ** (CONTINUED)								
054303102	AVON PRODS INC	COM	07MAR03	12MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
8,000.000	NIF1	51.402700		0.00		160.00	12.38	411,049.22
1,900.000	NIF1	62.201000	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	.03
				0.00		57.00	5.54	118,119.36
— ASSET TOTALS —				0.00		261.00	21.32	641,856.66
054536107	AXA SA	SPONSORED ADR	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	.02
1,900.000	NIG8	15.380000		0.00		38.00	1.37	29,182.63
054540109	AXCELIS TECHNOLOGIES INC	COM	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
3,700.000	NIF3	5.096900		0.00		55.50	0.89	18,802.14
6,800.000	NIF3	5.266500	28MAY03	02JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00		102.00	1.68	35,708.52
10,500.000	NIF3	5.391900	29MAY03	03JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00		157.50	2.65	56,454.80
10,000.000	NIF3	5.518900	30MAY03	04JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
				0.00		150.00	2.59	55,036.41
— ASSET TOTALS —				0.00		465.00	7.81	166,001.87
055622104	BP PLC	SPONSORED ADR	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	.02
600.000	NIG8	42.491700		0.00		12.00	1.20	25,481.82

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
EQUITY								
** US DOLLAR ** (CONTINUED)								
055622104	BP PLC	SPONSORED ADR	01AUG03	06AUG03		MORGAN STANLEY CO IN	USD/DTC	.05
8,600.000	NIG8	41.005800		0.00		430.00	16.50	352,203.38
1,200.000	NIF2	42.510800	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
				0.00		24.00	2.39	50,986.57
— ASSET TOTALS —				0.00		466.00	20.09	428,671.77
055921100	BMC SOFTWARE INC	COM	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
300.000	NIF2	13.976500		0.00		6.00	0.20	4,186.75
15,000.000	NIF2	13.949400	08AUG03	13AUG03		HIT SOUNDVIEW CORP	USD/DTC	.05
				0.00		750.00	9.80	208,481.20
1,000.000	NIF2	14.749100	19AUG03	22AUG03		MORGAN STANLEY CO IN	USD/DTC	.05
				0.00		50.00	0.70	14,698.40
800.000	NIF2	14.728200	19AUG03	22AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
				0.00		16.00	0.56	11,766.00
1,200.000	NIF2	14.637700	20AUG03	25AUG03		MORGAN STANLEY CO IN	USD/DTC	.05
				0.00		60.00	0.83	17,504.41
500.000	NIF2	14.632600	20AUG03	25AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
				0.00		10.00	0.35	7,305.95

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

055921100	BMC SOFTWARE INC	21AUG03	26AUG03	MORGAN STANLEY CO IN	USD/DTC	.05
1,300.000		14.760000	0.00	65.00	0.90	19,122.10
NIF2						
	800.000	14.746400	0.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				16.00	0.56	11,780.56
	900.000	14.792600	0.00	MORGAN STANLEY CO IN	USD/DTC	.05
NIF2				45.00	0.63	13,267.71
	100.000	14.955400	0.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				2.00	0.07	1,493.47
	600.000	14.411000	0.00	MORGAN STANLEY CO IN	USD/DTC	.05
NIF2				30.00	0.41	8,616.19
	200.000	14.374400	0.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				4.00	0.14	2,870.74
	800.000	14.079100	0.00	MORGAN STANLEY CO IN	USD/DTC	.05
NIF2				40.00	0.53	11,222.75
	200.000	14.029400	0.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				4.00	0.14	2,801.74
— ASSET TOTALS —			0.00	1,098.00	15.82	335,117.97
	23,700.000					
058498106	BALL CORP	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
600.000		48.680000	0.00	12.00	1.37	29,194.63
NIF2						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

06423A103	BANK ONE CORP	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
7,800.000		39.221700	0.00	140.40	14.32	305,774.54
NIF6						
065908501	BANKATLANTIC BANCORP INC	03APR03	08APR03	FRIEDMAN BILLINGS +	USD/DTC	.05
2,100.000		10.647000	0.00	105.00	1.05	22,252.65
NIF3						
	2,300.000	11.006400	0.00	FRIEDMAN BILLINGS +	USD/DTC	.05
NIF3				115.00	1.19	25,198.53
	4,500.000	11.027600	0.00	BNY BROKERAGE INC	USD/DTC	.05
NIF3				225.00	2.33	49,396.87
	2,600.000	11.490000	0.00	MOORS + CABOT INC	USD/DTC	.05
NIF3				130.00	1.40	29,742.60
	2,100.000	11.600000	0.00	KEEFE BRUYETTE + MOO	USD/DTC	.05
NIF3				105.00	1.15	24,253.85
	2,400.000	11.600000	0.00	FIRST CLEARING, LLC	USD/DTC	.05
NIF3				120.00	1.31	27,718.69
— ASSET TOTALS —			0.00	800.00	8.43	178,563.19
	16,000.000					
073325102	BEA SYS INC	16JUN03	19JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
8,500.000		11.240000	0.00	170.00	4.48	95,365.52
NIF2						

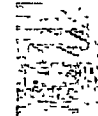
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

073325102	BEA SYS INC	COM	10JUL03	15JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
1,300.000	NIF2	11.599600		0.00	26.00	0.71	15,052.77
2,900.000	NIF2	11.642500	10JUL03	15JUL03	BANC/AMERICA SECUR.L	USD/DTC	.04
				0.00	116.00	1.59	33,645.66
2,000.000	NIF2	11.452600	11JUL03	16JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
				0.00	40.00	1.08	22,864.12
-- ASSET TOTALS --				0.00	352.00	7.86	166,928.07
14,700.000							
075896100	BED BATH + BEYOND INC	COM	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
1,100.000	NIF2	32.596400		0.00	22.00	1.08	35,832.96
7,100.000	NIF2	39.830700	08AUG03	13AUG03	CHARLES SCHMAB CO IN	USD/DTC	.05
				0.00	355.00	13.24	282,429.73
-- ASSET TOTALS --				0.00	377.00	14.32	318,262.69
8,200.000							
077459105	BELDEN INC	COM	13MAR03	18MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
1,500.000	NIF4	11.953500		0.00	75.00	0.54	17,854.71
2,100.000	NIF4	11.734000	14MAR03	19MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	105.00	0.75	24,535.65



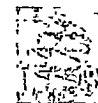
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	BASE	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

077459105	BELDEN INC	COM	17MAR03	20MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
2,400.000	NIF4	11.831000		0.00	120.00	0.86	28,273.54
1,500.000	NIF4	12.230500	18MAR03	21MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	75.00	0.56	18,270.19
900.000	NIF4	12.352900	19MAR03	24MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	45.00	0.34	11,072.27
700.000	NIF4	12.300000	19MAR03	24MAR03	PERSHING LLC	USD/DTC	.05
				0.00	35.00	0.26	8,574.74
700.000	NIF4	12.200000	20MAR03	25MAR03	PERSHING LLC	USD/DTC	.05
				0.00	35.00	0.26	8,504.74
1,000.000	NIF4	12.239900	20MAR03	25MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	50.00	0.37	12,189.53
700.000	NIF4	12.418200	21MAR03	26MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	35.00	0.27	8,657.47
800.000	NIF4	12.172000	24MAR03	27MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	40.00	0.25	9,697.35
3,500.000	NIF4	11.366700	25MAR03	28MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
				0.00	175.00	1.01	39,607.44



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

077459105	BELDEN INC	COM	26MAR03	31MAR03	LEHMAN BROTHERS INC	USD/DTC	.05
1,800.000		11.162000		0.00	90.00	0.51	20,001.09
NIF4							
— ASSET TOTALS —							
17,600.000			0.00		880.00	5.98	207,238.72
085789105	BERRY PETE CO	CL A	25APR03	30APR03	CANTOR FITZGERALD +	USD/DTC	.05
700.000		15.500000		0.00	35.00	0.51	10,814.49
NIF3							
300.000		16.480000	06MAY03	09MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	4.50	0.24	4,939.26
900.000		16.418300	06MAY03	09MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	18.00	0.70	14,757.77
3,800.000		15.910000	07MAY03	12MAY03	CANTOR FITZGERALD +	USD/DTC	.05
NIF3				0.00	190.00	2.83	60,265.17
2,900.000		16.257800	12MAY03	15MAY03	CANTOR FITZGERALD +	USD/DTC	.05
NIF3				0.00	145.00	2.21	47,000.41
700.000		18.004200	19AUG03	22AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	14.00	0.59	12,588.35
— ASSET TOTALS —							
9,300.000			0.00		406.50	7.08	150,365.45
091797100	BLACK + DECKER CORPORATION	COM	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	.03
4,700.000		43.150800		0.00	141.00	9.50	202,658.26
NIF2							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

096761101	BOB EVANS FARMS INC	COM	21MAR03	26MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
700.000		25.043300		0.00	10.50	0.53	17,519.28
NIF3							
1,600.000		24.044100	01APR03	04APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	24.00	1.81	38,444.75
700.000		24.741500	02APR03	07APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	10.50	0.82	17,307.73
200.000		24.990200	07APR03	10APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	3.00	0.24	4,994.80
4,700.000		25.573700	14APR03	17APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	70.50	5.63	120,120.26
3,000.000		25.805700	15APR03	21APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	45.00	3.63	77,368.47
1,600.000		26.052500	17APR03	23APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	24.00	1.96	41,658.04
500.000		26.060000	21APR03	24APR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	7.50	0.61	13,021.89
3,300.000		25.191300	28APR03	01MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	49.50	3.90	83,077.89

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
--- ASSET TOTALS ---							
	16,300.000		0.00		244.50	19.13	413,513.11
097023105	BOEING CO	16JUN03	19JUN03		BNY BROKERAGE INC	USD/DTC	.05
6,100.000		35.750000	0.00		305.00	10.21	217,759.79
	NIF2						
099724106	BORG WARNER INC	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
2,200.000		64.700000	0.00		44.00	6.67	142,289.33
	NIF2						
099849101	BORLAND SOFTWARE CORP	19AUG03	22AUG03		INTERNAL SHAP DVP	USD/DTC	.00
3,600.000		9.490000	0.00		0.00	0.00	34,164.00
	NIF4						
	3,100.000	9.490000	0.00		INTERNAL SHAP DVP	USD/DTC	.00
	NIF4				0.00	0.00	29,419.00
	47,600.000	9.350000	0.00		ASSET TRANSFER AT MA	USD/DTC	.00
	NIF4				0.00	0.00	445,060.00
--- ASSET TOTALS ---							
	54,300.000		0.00		0.00	0.00	508,643.00
101137107	BOSTON SCIENTIFIC CORP	13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
3,600.000		43.300000	0.00		180.00	4.70	155,695.30
	NIF2						
102183100	BOWATER INC	11JUN03	16JUN03		UBS HARBURG LLC	USD/DTC	.05
6,000.000		39.641700	0.00		300.00	11.14	237,539.06
	NIF4						

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
--- ASSET TOTALS ---							
	7,200.000		0.00		360.00	13.35	284,692.05
102183100	BOWATER INC	12JUN03	17JUN03		UBS HARBURG LLC	USD/DTC	.05
1,200.000		39.346000	0.00		60.00	2.21	47,152.99
	NIF4						
103304101	BOYD GAMING CORP	30MAY03	04JUN03		CANTOR FITZGERALD +	USD/DTC	.05
1,800.000		15.240100	0.00		90.00	1.29	27,340.89
	NIF3						
	1,500.000	17.033000	0.00		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				18.75	1.20	25,529.55
	4,500.000	17.001200	0.00		PCS SECURITIES INC	USD/DTC	.05
	NIF3				225.00	3.59	76,276.81
	3,600.000	16.874500	0.00		PCS SECURITIES INC	USD/DTC	.05
	NIF3				180.00	2.85	60,565.35
--- ASSET TOTALS ---							
	11,400.000		0.00		513.75	8.93	189,712.60
108763103	BRIDGFORD FOODS CORP	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
400.000		7.707500	0.00		5.00	0.15	3,077.85
	NIF3						
	2,000.000	6.577000	0.00		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				25.00	0.62	13,128.38

STATE STREET

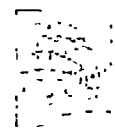
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

108763103	BRIDGFORD FOODS CORP	COM	6.581500	12JUN03	17JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	500.000				0.00	6.25		0.16	3,284.34
NIF3									
	300.000		6.514000	13JUN03	18JUN03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.10	1,950.35
	800.000		7.639300	01JUL03	07JUL03	10.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.29	6,101.15
	1,000.000		7.667900	02JUL03	08JUL03	12.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.36	7,655.04
	300.000		7.988900	15JUL03	18JUL03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.12	2,392.80
	300.000		7.928200	23JUL03	28JUL03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.12	2,374.59
	200.000		7.950000	28JUL03	31JUL03	2.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.08	1,587.42
	300.000		7.945500	29JUL03	01AUG03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.12	2,379.78
	1,000.000		7.153600	06AUG03	11AUG03	12.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.34	7,140.76



STATE STREET

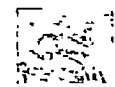
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

108763103	BRIDGFORD FOODS CORP	COM	7.133300	07AUG03	12AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	1,200.000				0.00	15.00		0.41	8,544.55
NIF3									
	1,500.000		7.153300	11AUG03	14AUG03	18.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00			0.51	10,710.69
— ASSET TOTALS —					0.00	122.50		3.38	70,327.70
	9,800.000								
109696104	BRINKS CO	COM	14.327100	03MAR03	06MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
	400.000				0.00	6.00		0.18	5,724.66
NIF3									
	2,600.000		14.028400	04MAR03	07MAR03	39.00	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					0.00			1.10	36,433.74
	500.000		14.591300	02APR03	07APR03	7.50	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					0.00			0.35	7,287.80
	4,400.000		14.630000	02APR03	07APR03	88.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3					0.00			3.02	64,280.98
	400.000		14.293000	16MAY03	21MAY03	20.00	PCS SECURITIES INC	USD/DTC	.05
NIF3					0.00			0.27	5,696.93
	1,800.000		14.500000	23MAY03	29MAY03	90.00	DAVENPORT & CO. OF V	USD/DTC	.05
NIF3					0.00			1.23	26,008.77



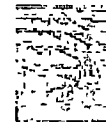
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER LOCAL	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL BASE	COMMISSNS LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	PER SHARE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

109696104	BRINKS CO	COM	15.619800	27MAY03	30MAY03		BRIDGE TRADING		USD/DTC	.05
2,600.000	NIF3				0.00		130.00		1.91	40,479.57
1,900.000	NIF3		15.731800	28MAY03	04JUN03	2	BNY BROKERAGE INC		USD/DTC	.05
4,000.000	NIF3		15.777600	12JUN03	17JUN03		200.00		2.96	62,907.44
900.000	NIF3		14.837000	01JUL03	07JUL03		11.25		0.63	13,341.42
800.000	NIF3		15.025000	07JUL03	10JUL03		40.00		0.57	11,979.43
3,100.000	NIF3		15.037300	07JUL03	10JUL03		62.00		2.19	46,551.44
2,600.000	NIF3		15.143200	08JUL03	11JUL03		130.00		1.85	39,240.47
2,500.000	NIF3		15.263700	09JUL03	14JUL03		125.00		1.79	38,032.46
3,300.000	NIF3		15.385700	11JUL03	16JUL03		165.00		2.38	50,605.43



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER LOCAL	NAME LOCAL	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL BASE	COMMISSNS LOCAL	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	PER SHARE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

109696104	BRINKS CO	COM	15.743000	14JUL03	17JUL03		PCS SECURITIES INC		USD/DTC	.05
500.000	NIF3				0.00		25.00		0.37	7,846.13
1,400.000	NIF3		15.645000	15JUL03	18JUL03		70.00		1.03	21,831.97
-- ASSET TOTALS --					0.00		1,303.75		23.23	508,042.66
33,700.000										
11373M107	BROOKLINE BANCORP INC DEL	COM	14.991600	23JUL03	28JUL03		CORRESPONDENT SERVIC		USD/DTC	.01
1,300.000	NIF3				0.00		16.25		0.92	19,471.91
115660201	BROWN TOM INC	COM NEW	27.349100	03JUL03	09JUL03		SPEAR, LEEDS & KELLO		USD/DTC	.03
600.000	NIF4				0.00		18.00		0.77	16,390.69
3,000.000	NIF4		26.916900	07JUL03	10JUL03		90.00		3.78	80,656.92
1,500.000	NIF4		26.879700	08JUL03	11JUL03		45.00		1.89	40,272.66
900.000	NIF4		27.049600	09JUL03	14JUL03		27.00		1.14	24,316.50
1,000.000	NIF4		26.421000	11JUL03	16JUL03		50.00		1.24	26,369.76



STATE STREET

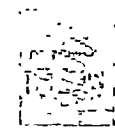
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

115660201	BROHN TOM INC	300.000	26.385000	14JUL03	17JUL03		JEFFERIES COMPANY IN	USD/DTC	.02
	NIF4				0.00		6.00	0.38	7,909.12
	500.000		25.999900	14JUL03	17JUL03		LEGG MASON WOOD WALK	USD/DTC	.05
	NIF4				0.00		25.00	0.61	12,974.34
	1,400.000		25.528800	15JUL03	18JUL03		LEGG MASON WOOD WALK	USD/DTC	.05
	NIF4				0.00		70.00	1.68	35,668.64
	1,100.000		25.133400	16JUL03	21JUL03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF4				0.00		33.00	1.30	27,612.44
	4,000.000		24.987800	17JUL03	22JUL03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF4				0.00		120.00	4.68	99,826.52
	1,700.000		25.266000	18JUL03	23JUL03		SPEAR, LEEDS & KELLO	USD/DTC	.03
	NIF4				0.00		51.00	2.02	42,899.18
-- ASSET TOTALS --					0.00		535.00	19.49	414,896.77
12512M105	CDW CORP	6,000.000	43.825000	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		120.00	12.31	262,817.69
125137109	CEC ENTMT INC	2,850.000	37.485500	02JUL03	08JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
	NIF3				0.00		142.50	5.00	106,686.18



STATE STREET

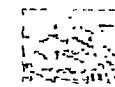
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

125137109	CEC ENTMT INC	400.000	37.906900	03JUL03	09JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
	NIF3				0.00		20.00	0.71	15,142.05
	2,450.000		37.836100	07JUL03	10JUL03		BNY BROKERAGE INC	USD/DTC	.05
	NIF3				0.00		122.50	4.34	92,571.61
-- ASSET TOTALS --					0.00		285.00	10.05	214,399.84
126667104	CV THERAPEUTICS INC	3,200.000	24.420000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
	NIF4				0.00		0.00	0.00	78,144.00
127190304	CACI INTL INC	2,100.000	43.680000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	
	NIF4				0.00		0.00	0.00	91,728.00
	300.000		43.573300	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		6.00	0.62	13,065.37
	400.000		42.920000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	
	NIF4				0.00		0.00	0.81	17,167.19
	600.000		43.173300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		12.00	1.22	25,890.76
	12,700.000		42.800000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
	NIF4				0.00		0.00	0.00	543,560.00



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

127190304	CACI INTL INC	CL A	42.613900	27AUG03	OPEN	PERSHING LLC	USD/DTC	.05
3,300.000	NIF8				0.00	165.00	6.59	140,454.28
-- ASSET TOTALS --					0.00	183.00	9.24	831,865.60
127914109	CAL DIVE INTL INC	COM	21.100000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	400,900.00
19,000.000	NIF4				0.00	0.00	0.00	
13054D109	CALIFORNIA PIZZA KITCHEN INC	COM	17.400000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	551,580.00
31,700.000	NIF4				0.00	0.00	0.00	
6,200.000	NIF3		17.501300	28AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00	77.50	5.08	108,425.48
-- ASSET TOTALS --					0.00	77.50	5.08	660,005.48
14055X102	CAPITALSOURCE INC	COM	17.537500	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
400.000	NIF4				0.00	8.00	0.33	7,006.67
800.000	NIF4		17.250000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	13,799.35
					0.00	0.00	0.65	
600.000	NIF4		17.270000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	12.00	0.49	10,349.51



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --					0.00	20.00	1.47	31,155.53
140992926	CAPITAL GUARDIAN INTL	NON US SMALL	8.590000	03MAR03	0.00	CONVERSION NON CASH	USD/BOS	570,000.00
66,356.228	NIG4					0.00	0.00	
-66,356.228	NIG4		8.590000	03MAR03	CANCEL	CONVERSION NON CASH	USD/BOS	-570,000.00
					0.00	0.00	0.00	
62,726.014	NIG4		8.369733	01APR03	0.00	STATE STREET BANK +	USD/BOS	525,000.00
						0.00	0.00	
-62,726.014	NIG4		8.369733	01APR03	CANCEL	STATE STREET BANK +	USD/BOS	-525,000.00
					0.00	0.00	0.00	
62,724.014	NIG4		8.370000	01APR03	04APR03	STATE STREET BANK +	USD/BOS	525,000.00
					0.00	0.00	0.00	
-- ASSET TOTALS --					0.00	0.00	0.00	525,000.00
14149Y108	CARDINAL HEALTH INC	COM	58.880000	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
1,900.000	NIF2				0.00	38.00	5.24	111,828.76
14199X919	CAPITAL GUARDIAN	RETRICTED EQUITY	3.870000	03MAR03	0.00	CONVERSION NON CASH	USD/BOS	189,000.00
48,837.209	NIG4					0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

14199X919	CAPITAL GUARDIAN	03MAR03	CANCEL		CONVERSION NON CASH	USD/BOS	-189,000.00
-48,837.209		3.870000	0.00		0.00	0.00	
NIG4							
— ASSET TOTALS —			0.00		0.00	0.00	0.00
0.000							
143658102	CARNIVAL CORP	21APR03	21APR03		MANDATORY EXCHANGE N	USD/DTC	1,627,434.00
60,000.000		27.123900	0.00		0.00	0.00	
NIF1							
143658300	CARNIVAL CORP	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	271,705.99
8,600.000		31.625200	0.00		258.00	12.73	
NIF1							
150921104	CELL GENESYS INC	12MAR03	24MAR03	7	CITIGROUP GLOBAL MAR	USD/DTC	4,869.05
700.000		7.006000	0.00		35.00	0.15	
NIF4							
2,700.000		7.097000	0.00		CITIGROUP GLOBAL MAR	USD/DTC	19,080.32
NIF4					81.00	0.58	
1,000.000		7.063800	0.00		BEAR STEARNS SECURIT	USD/DTC	7,033.58
NIF4					30.00	0.22	
700.000		6.916500	0.00		CITIGROUP GLOBAL MAR	USD/DTC	4,820.40
NIF4					21.00	0.15	
3,900.000		6.637600	0.00		CITIGROUP GLOBAL MAR	USD/DTC	25,768.86
NIF4					117.00	0.78	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

150921104	CELL GENESYS INC	18MAR03	21MAR03		CITIGROUP GLOBAL MAR	USD/DTC	35,521.77
5,500.000		6.488700	0.00		165.00	1.08	
NIF4							
1,200.000		6.500000	0.00	4	NATIONAL FINANCIAL S	USD/DTC	7,763.76
NIF4					36.00	0.24	
2,600.000		6.499500	0.00		CITIGROUP GLOBAL MAR	USD/DTC	16,820.19
NIF4					78.00	0.51	
4,300.000		6.736700	0.00		CITIGROUP GLOBAL MAR	USD/DTC	28,751.93
NIF4					215.00	0.88	
2,600.000		7.328500	0.00		CITIGROUP GLOBAL MAR	USD/DTC	18,923.52
NIF4					130.00	0.58	
12,700.000		11.310000	0.00		ASSET TRANSFER AT MA	USD/DTC	143,637.00
NIF4					0.00	0.00	
— ASSET TOTALS —			0.00		908.00	5.17	312,990.38
37,900.000							
151290889	CEMEX S A	20JUN03			SALE OF FRACTIONAL S	USD/DTC	17.77
0.830		21.409638	0.00		0.00	0.00	
NIG6							
-0.830		21.409638	0.00		SALE OF FRACTIONAL S	USD/DTC	-17.77
NIG6					0.00	0.00	



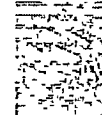
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

151290889	CEMEX S A NIG6	SPONSORED ADR	20JUN03	20JUN03	SALE OF FRACTIONAL S	USD/DTC	17.77
	0.825	21.539393		0.00	0.00	0.00	
--- ASSET TOTALS ---							
	0.825			0.00	0.00	0.00	17.77
156708109	CEPHALON INC NIF4	COM	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	273,609.00
	6,300.000	43.430000		0.00	0.00	0.00	
163072101	CHEESECAKE FACTORY NIF4		19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	120,044.37
	3,500.000	34.320000		0.00	70.00	5.63	
	2,800.000	34.840000	20AUG03	25AUG03	INTERNAL SHAP DVP	USD/DTC	97,552.00
	NIF4			0.00	0.00	0.00	
	3,700.000	34.436200	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	127,407.97
	NIF4			0.00	0.00	5.97	
	1,200.000	34.897500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	41,851.04
	NIF4			0.00	24.00	1.96	
	3,200.000	35.075300	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	112,171.70
	NIF4			0.00	64.00	5.26	
	2,100.000	35.098300	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	73,660.98
	NIF4			0.00	42.00	3.45	



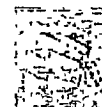
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---							
	16,500.000			0.00	200.00	22.27	572,688.06
166764100	CHEVRONTXACO CORP NIF2	COM	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	130,240.46
	1,800.000	72.379200		0.00	36.00	6.10	
168905107	CHILDRENS PL RETAIL STORES INCCOM NIF3		07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	118,054.58
	6,300.000	18.752200		0.00	78.75	5.53	
16941M109	CHINA MOBILE HONG KONG LTD NIG8	SPONSORED ADR	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	47,313.78
	4,000.000	11.849003		0.00	80.00	2.23	
170032809	CHIQUITA BRANDS INTL INC NIF3	COM	04APR03	09APR03	INVESTMENT TECHNOLOG	USD/DTC	43,521.96
	3,600.000	12.100000		0.00	36.00	2.04	
172755100	CIRRUS LOGIC INC NIF3	COM	21MAY03	27MAY03	CORRESPONDENT SERVIC	USD/DTC	21,028.83
	6,900.000	3.062800		0.00	103.50	0.99	
	2,300.000	3.342600	22MAY03	28MAY03	CORRESPONDENT SERVIC	USD/DTC	7,653.12
	NIF3			0.00	34.50	0.36	
	4,000.000	3.607400	23MAY03	29MAY03	HELLS FARGO SECURITI	USD/DTC	14,308.92
	NIF3			0.00	120.00	0.68	
	6,400.000	3.750000	23MAY03	29MAY03	BEAR STEARNS SECURIT	USD/DTC	23,806.87
	NIF3			0.00	192.00	1.13	



STATE STREET

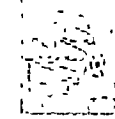
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	BASE INTEREST	COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS
SSELL/BTC		BASE PRICE		BASE COMMISSNS	BASE TAX/FEE/OTH	NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

172755100	CIRRUS LOGIC INC	COM	23MAY03	29MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
37,800.000			3.737200	0.00	567.00	6.62	140,692.54
NIF3							
8,700.000			3.633800	0.00	28MAY03 04JUN03	USD/DTC	.03
NIF3					261.00	1.48	31,351.58
400.000			3.515800	0.00	29MAY03 03JUN03	USD/DTC	.02
NIF3					6.00	0.07	1,400.25
-- ASSET TOTALS --				0.00	1,284.00	11.33	240,242.11
66,500.000							
178566105	CITY MATL CORP	COM	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.00
11,100.000			50.980000	0.00	0.00	0.00	565,878.00
NIF4							
191216100	COCA COLA CO	COM	06JUN03	16JUN03	CREDIT SUISSE FIRST	USD/DTC	.03
3,800.000			46.950000	0.00	114.00	8.35	178,287.65
NIF1							
191241108	COCA COLA FEMSA S A CV	ADR	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
1,200.000			22.159200	0.00	24.00	1.25	26,565.79
NIG8							
19259P300	COINSTAR INC	COM	25JUL03	30JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
1,900.000			13.165500	0.00	23.75	1.18	24,989.52
NIF3							
9,900.000			13.479100	0.00	28JUL03 31JUL03	USD/DTC	.01
NIF3					123.75	6.25	133,313.09



STATE STREET

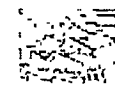
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	BASE INTEREST	COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS
SSELL/BTC		BASE PRICE		BASE COMMISSNS	BASE TAX/FEE/OTH	NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

19259P300	COINSTAR INC	COM	29JUL03	01AUG03	SMITH, MOORE + CO	USD/DTC	.05
6,500.000			13.490100	0.00	325.00	4.11	87,356.54
NIF3							
-- ASSET TOTALS --				0.00	472.50	11.54	245,659.15
18,300.000							
195493309	COLONIAL BANCGRUPOINC	COM	16JUN03	19JUN03	CAPITAL INSTITUTIONA	USD/DTC	.05
2,000.000			13.947300	0.00	100.00	1.31	27,793.29
NIF3							
3,500.000			14.500300	0.00	11JUL03 16JUL03	USD/DTC	.05
NIF3					175.00	2.38	50,573.67
2,200.000			14.859300	0.00	14JUL03 17JUL03	USD/DTC	.05
NIF3					110.00	1.53	32,578.93
-- ASSET TOTALS --				0.00	385.00	5.22	110,945.89
7,700.000							
198516106	COLUMBIA SPORTSWEAR CO	COM	18MAR03	21MAR03	JEFFERIES COMPANY IN	USD/DTC	.05
10,150.000			36.974500	0.00	507.50	11.30	374,772.38
NIF4							
20030N101	COMCAST CORP NEW	CL A	16JUN03	19JUN03	BANC/AMERICA SECUR.L	USD/DTC	.05
8,900.000			34.360000	0.00	445.00	14.32	305,344.68
NIF2							
200340107	COMERICA INC	COM	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,200.000			37.665000	0.00	44.00	2.50	82,816.50
NIF2							



STATE STREET

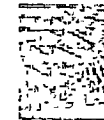
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

200340107	COMERICA INC	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
6,100.000		42.818700	0.00	122.00	12.23		261,059.84
NIF2							
— ASSET TOTALS —							
8,300.000			0.00	166.00	14.73		343,876.34
201647104	COMMERCIAL FED CORP	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	.02
6,000.000		22.210500	0.00	108.00	6.24		133,148.76
NIF6							
203668108	COMMUNITY HEALTH SYS INC MEM	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	.00
14,200.000		22.730000	0.00	0.00	0.00		322,766.00
NIF4							
203902101	COMMUNITY FIRST BANKSHARES INCCOM	17MAR03	20MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
400.000		26.114200	0.00	6.00	0.32		10,439.36
NIF3							
1,700.000		26.250000	0.00	85.00	1.13		44,538.87
NIF3							
900.000		26.353400	0.00	13.50	1.11		23,703.45
NIF3							
1,200.000		28.630900	0.00	15.00	1.61		34,340.47
NIF3							
1,000.000		27.994600	0.00	13.00	1.32		27,980.28
NIF3							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

203902101	COMMUNITY FIRST BANKSHARES INCCOM	24JUN03	27JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
700.000		27.772700	0.00	8.75	0.91		19,431.23
NIF3							
500.000		28.652000	0.00	6.25	0.68		14,319.07
NIF3							
— ASSET TOTALS —							
6,400.000			0.00	147.50	7.08		174,752.73
205363104	COMPUTER SCIENCES CORP	13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
3,600.000		28.442500	0.00	180.00	3.09		102,209.91
NIF2							
3,663.000		41.545400	0.00	183.15	7.13		151,990.52
NIF2							
— ASSET TOTALS —							
7,263.000			0.00	363.15	10.22		254,200.43
205638109	COMPUMARE CORP	07MAY03	12MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
2,500.000		4.942300	0.00	37.50	0.58		12,317.67
NIF3							
9,000.000		4.879500	0.00	270.00	2.06		43,643.44
NIF3							
2,200.000		5.028700	0.00	33.00	0.52		11,029.62
NIF3							



STATE STREET

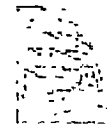
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

205638109	COMPUMARE CORP	COM	13MAY03	16MAY03		NATIONAL FINANCIAL S	USD/DTC	.04
1,200.000		5.000000		0.00	48.00		0.29	5,951.71
NIF3								
6,800.000		5.405400	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	102.00		1.73	36,652.99
18,200.000		5.556300	28MAY03	02JUN03		SMITH, MOORE + CO	USD/DTC	.04
NIF3				0.00	728.00		4.73	100,391.93
4,500.000		5.584900	28MAY03	02JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	67.50		1.18	25,063.37
10,700.000		5.998200	30MAY03	04JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	160.50		3.01	64,017.23
4,400.000		6.082000	04JUN03	09JUN03		BEAR STEARNS SECURIT	USD/DTC	.04
NIF3				0.00	176.00		1.26	26,583.54
12,200.000		6.151900	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	152.50		3.52	74,897.16
4,200.000		6.167300	05JUN03	10JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	52.50		1.22	25,848.94
4,800.000		6.178400	05JUN03	10JUN03		NATIONAL FINANCIAL S	USD/DTC	.04
NIF3				0.00	192.00		1.39	29,462.93



STATE STREET

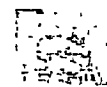
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

205638109	COMPUMARE CORP	COM	05JUN03	10JUN03		SMITH, MOORE + CO	USD/DTC	.04
4,700.000		6.185100		0.00	188.00		1.37	28,880.60
NIF3								
— ASSET TOTALS —				0.00	2,207.50		22.86	484,741.13
85,400.000								
206197105	CONCORD EFS INC	COM	06JUN03	17JUN03	6	CREDIT SUISSE FIRST	USD/DTC	.03
120.000		15.738333		0.00	3.60		0.09	1,884.91
NIF1								
21036P108	CONSTELLATION BRANDS INC	CL A	24JUN03	27JUN03		CREDIT SUISSE FIRST	USD/DTC	.02
2,300.000		29.457000		0.00	46.00		3.18	67,701.92
NIF4								
700.000		29.424200	24JUN03	27JUN03		JEFFERIES COMPANY IN	USD/DTC	.02
NIF4				0.00	14.00		0.97	20,581.97
3,000.000		29.476100	24JUN03	27JUN03		SPEAR, LEEDS & KELLO	USD/DTC	.03
NIF4				0.00	90.00		4.14	88,334.16
4,700.000		29.192800	02JUL03	08JUL03		CREDIT SUISSE FIRST	USD/DTC	.02
NIF4				0.00	94.00		6.43	137,105.73
5,500.000		29.370100	02JUL03	08JUL03		SPEAR, LEEDS & KELLO	USD/DTC	.03
NIF4				0.00	165.00		7.56	161,362.99
900.000		28.800000	02JUL03	08JUL03		J P MORGAN SECURITIE	USD/DTC	.05
NIF4				0.00	45.00		1.22	25,873.78



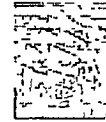
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	BASE	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			PRICE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

21036P108	CONSTELLATION BRANDS INC	CL A	29.333400	03JUL03	09JUL03	SPEAR, LEEDS & KELLO	USD/DTC	.03
1,400.000	NIF4					42.00	1.93	41,022.83
1,000.000	NIF4		29.282600	07JUL03	10JUL03	SPEAR, LEEDS & KELLO	USD/DTC	.03
						30.00	1.38	29,251.22
-- ASSET TOTALS --					0.00	526.00	26.81	571,234.60
216648402	COOPER COS INC	COM NEM	36.740000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	102,872.00
2,800.000	NIF4					0.00	0.00	
1,100.000	NIF4		36.740000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	40,414.00
						0.00	0.00	
12,700.000	NIF4		36.630000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	465,201.00
						0.00	0.00	
-- ASSET TOTALS --					0.00	0.00	0.00	608,487.00
21868Q109	COREL CORP	COM	1.010000	09JUN03	12JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
46,700.000	NIF3					583.75	2.21	46,581.04
22160N109	COSTAR GROUP INC	COM	30.950000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	247,600.00
8,000.000	NIF4					0.00	0.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	BASE	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			PRICE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

22160N109	COSTAR GROUP INC	COM	30.950000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	49,520.00
1,600.000	NIF4					0.00	0.00	
600.000	NIF4		30.905700	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
						12.00	0.87	18,530.55
1,800.000	NIF4		30.240000	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	54,432.00
						0.00	0.00	
-- ASSET TOTALS --					0.00	12.00	0.87	370,082.55
222372104	COUNTRYWIDE FINL CORP	COM	75.035300	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
3,200.000	NIF6					57.60	11.24	240,044.12
222816100	COVANCE INC	COM	20.060000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	381,140.00
19,000.000	NIF4					0.00	0.00	
225447101	CREE INC	COM	17.666000	07JUL03	10JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
2,900.000	NIF3					36.25	2.40	51,192.75
2,300.000	NIF3		18.356700	08JUL03	11JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
						28.75	1.98	42,189.68
4,600.000	NIF3		18.741300	09JUL03	14JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
						57.50	4.04	86,148.44



STATE STREET

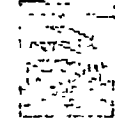
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

225447101	CREE INC	COM	10JUL03	15JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
2,400.000		17.588200		0.00	30.00		1.98	42,179.70
NIF3								
13,800.000		16.413500	29JUL03	01AUG03	172.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			10.61	226,323.19
11,300.000		12.033600	07AUG03	12AUG03	141.25	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			6.37	135,832.06
-- ASSET TOTALS --				0.00	466.25		27.38	583,865.82
37,300.000								
228769105	CRUCCELL NV	SPONSORED ADR	02JUN03	05JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
4,400.000		2.510800		0.00	66.00		0.52	10,981.00
NIF3								
3,500.000		2.813700	03JUN03	06JUN03	43.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.47	9,803.73
200.000		2.722500	09JUN03	12JUN03	2.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.03	541.97
800.000		2.696900	10JUN03	13JUN03	10.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.11	2,147.41
3,800.000		3.557300	11JUN03	16JUN03	47.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.64	13,469.60



STATE STREET

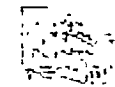
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

228769105	CRUCCELL NV	SPONSORED ADR	07AUG03	12AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
2,400.000		3.458200		0.00	30.00		0.39	8,269.29
NIF3								
9,100.000		3.410000	25AUG03	28AUG03	113.75	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			1.46	30,915.79
900.000		3.511200	28AUG03	OPEN	11.25	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			0.15	3,148.68
-- ASSET TOTALS --				0.00	324.75		3.77	79,277.47
25,100.000								
229678107	CUBIST PHARMACEUTICALS INC	COM	31JUL03	05AUG03		HACHOVIA SECURITIES,	USD/DTC	.04
600.000		13.099400		0.00	24.00		0.37	7,835.27
NIF4								
229899109	CULLEN FROST BANKERS INC	COM	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	581,756.00
15,800.000		36.820000		0.00	0.00		0.00	
NIF4								
232572107	CYMER INC	COM	16JUN03	19JUN03		CREDIT SUISSE FIRST	USD/DTC	.05
3,700.000		30.843800		0.00	185.00		5.35	113,931.71
NIF4								
5,000.000		35.302700	18JUL03	23JUL03	250.00	FIRST ALBANY CORP.	USD/DTC	.05
NIF4				0.00			8.27	176,255.23
9,400.000		33.534700	21JUL03	24JUL03	470.00	FIRST ALBANY CORP.	USD/DTC	.05
NIF4				0.00			14.76	314,741.42



STATE STREET

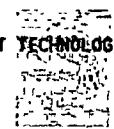
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---							
	18,100.000		0.00		905.00	28.38	604,928.36
23304Y209	DBS GROUP HLDGS LTD	SPONSORED ADR CI	09MAY03	11JUN03	26	DEUTSCHE BANK	USD/NYC
	53,000.000		5.194100	0.00		0.00	275,287.30
	NIG4						
23332B106	DSP GROUP INC	COM	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC
	1,900.000		27.550000	0.00		0.00	52,345.00
	NIF4						
	5,400.000		27.097400	0.00		STATE STREET BROKERA	USD/DTC
	NIF4					108.00	6.85
	13,600.000		26.980000	0.00		STATE STREET BROKERA	USD/DTC
	NIF4					272.00	17.18
	2,200.000		27.685900	0.00		STATE STREET BROKERA	USD/DTC
	NIF4					44.00	2.86
	1,800.000		28.126700	0.00		STATE STREET BROKERA	USD/DTC
	NIF4					36.00	2.37
	3,900.000		27.240800	0.00		STATE STREET BROKERA	USD/DTC
	NIF4					78.00	4.98
--- ASSET TOTALS ---							
	28,800.000		0.00		538.00	34.24	782,802.88
235851102	DANAHER CORP	COM	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC
	700.000		69.460000	0.00		14.00	2.28
	NIF2						48,605.72



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

24702R101	DELL INC	COM	13MAR03	18MAR03		CANTOR FITZGERALD +	USD/DTC
	24,300.000		26.683000	0.00		972.00	19.52
	NIF2						647,405.38
248019101	DELUXE CORP	COM	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC
	500.000		47.210000	0.00		9.00	1.11
	NIF6						23,594.89
251591103	DEVELOPERS DIVERSIFIED RLTY	COM	06MAR03	11MAR03		FAHNESTOCK & COMPANY	USD/DTC
	1,900.000		23.600000	0.00		95.00	1.35
	NIF3						44,743.65
	8,100.000		23.750000	0.00		FAHNESTOCK & COMPANY	USD/DTC
	NIF3					405.00	5.80
	1,400.000		24.500000	0.00		FAHNESTOCK & COMPANY	USD/DTC
	NIF3					70.00	1.04
	1,700.000		25.750000	0.00		G G E T LLC	USD/DTC
	NIF3					85.00	2.05
	2,200.000		25.897500	0.00		G G E T LLC	USD/DTC
	NIF3					110.00	2.67
	700.000		26.003100	0.00		G G E T LLC	USD/DTC
	NIF3					35.00	0.86
	2,900.000		26.127300	0.00		G G E T LLC	USD/DTC
	NIF3					145.00	3.55



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --								
	18,900.000			0.00		945.00	17.32	465,273.52
253922108	DIME CMNTY BANCORP INC	COM	09MAY03	14MAY03		SANDLER ONEILL + PAR	USD/DTC	.05
	3,400.000	25.307500		0.00		170.00	4.03	85,871.47
	NIF3							
	800.000	25.223100	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			0.00		12.00	0.95	20,165.53
	300.000	25.500000	12JUN03	17JUN03		PCS SECURITIES INC	USD/DTC	.05
	NIF3			0.00		15.00	0.36	7,634.64
	1,000.000	25.500000	13JUN03	18JUN03		PCS SECURITIES INC	USD/DTC	.05
	NIF3			0.00		50.00	1.20	25,448.80
-- ASSET TOTALS --				0.00		247.00	6.54	139,120.44
	5,500.000							
254067101	DILLARDS INC	CL A	22JUL03	25JUL03		CAPITAL INSTITUTIONA	USD/DTC	.05
	6,900.000	13.887800		0.00		345.00	4.49	95,476.33
	NIF3							
	4,600.000	13.874700	23JUL03	28JUL03		BNY BROKERAGE INC	USD/DTC	.05
	NIF3			0.00		230.00	2.99	63,590.63
-- ASSET TOTALS --				0.00		575.00	7.48	159,066.96
	11,500.000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

25456M204	DIRECT GEN CORP	COM	27AUG03			ASSET TRANSFER AT MA	USD/DTC	
	9,500.000	25.650000		0.00		0.00	0.00	243,675.00
	NIF4							
	-9,500.000	25.650000	27AUG03	CANCEL		ASSET TRANSFER AT MA	USD/DTC	-243,675.00
	NIF4			0.00		0.00	0.00	
	7,500.000	25.650000	27AUG03			ASSET TRANSFER AT MA	USD/DTC	192,375.00
	NIF4			0.00		0.00	0.00	
	-7,500.000	25.650000	27AUG03	CANCEL		ASSET TRANSFER AT MA	USD/DTC	-192,375.00
	NIF4			0.00		0.00	0.00	
	9,500.000	25.650000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	243,675.00
	NIF4			0.00		0.00	0.00	
-- ASSET TOTALS --				0.00		0.00	0.00	243,675.00
	9,500.000							
254687106	DISNEY MALT CO	DISNEY COM	30APR03	05MAY03		BNY BROKERAGE INC	USD/DTC	.05
	4,600.000	18.210000		0.00		230.00	3.93	83,532.07
	NIF2							
256159104	DOCUMENTUM INC	COM	19AUG03	22AUG03		INTERNAL SMAP DVP	USD/DTC	
	3,100.000	18.530000		0.00		0.00	0.00	57,443.00
	NIF4							
	100.000	18.690000	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00		2.00	0.09	1,866.91

STATE STREET

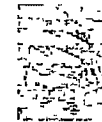
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

256159104	DOCUMENTUM INC	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
44,200.000		19.100000	0.00	0.00		0.00	844,220.00
NIF4							
9,500.000		21.041800	28AUG03	OPEN	PERSHING LLC	USD/DTC	.05
NIF8			0.00	0.00	475.00	9.36	199,412.74
-- ASSET TOTALS --			0.00		477.00	9.45	1,102,942.65
56,900.000							
260543103	DOM CHEM CO	13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
6,000.000		26.480000	0.00	0.00	300.00	4.79	158,575.21
NIF2							
268057106	DYNAMICS RESH CORP	01APR03	04APR03		INVESTMENT TECHNOLOG	USD/DTC	.02
200.000		13.015000	0.00	0.00	4.00	0.13	2,598.87
NIF3							
700.000		13.672500	02JUN03	05JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3			0.00	0.00	10.50	0.45	9,559.80
3,800.000		13.570700	03JUN03	06JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3			0.00	0.00	47.50	2.42	51,518.74
4,200.000		13.605000	03JUN03	06JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3			0.00	0.00	84.00	2.68	57,054.32
3,600.000		13.670000	04JUN03	09JUN03	INSTINET	USD/DTC	.03
NIF3			0.00	0.00	108.00	2.31	49,101.69



STATE STREET

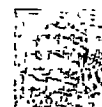
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

268057106	DYNAMICS RESH CORP	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
100.000		13.800000	0.00	1.25		0.07	1,378.68
NIF3							
3,600.000		13.670000	04JUN03	0.00	INSTINET	USD/DTC	.03
NIF3					108.00	2.31	49,101.69
-3,600.000		13.670000	04JUN03	CANCEL	INSTINET	USD/DTC	.03
NIF3			0.00	0.00	-108.00	-2.31	-49,101.69
2,700.000		13.642900	05JUN03	10JUN03	INSTINET	USD/DTC	.03
NIF3			0.00	0.00	81.00	1.73	36,753.10
6,800.000		13.550000	05JUN03	10JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3			0.00	0.00	85.00	4.32	92,050.68
15,000.000		13.555000	05JUN03	10JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3			0.00	0.00	300.00	9.52	203,015.48
2,700.000		13.642900	05JUN03	0.00	INSTINET	USD/DTC	.03
NIF3					81.00	1.73	36,753.10
-2,700.000		13.642900	05JUN03	CANCEL	INSTINET	USD/DTC	.03
NIF3			0.00	0.00	-81.00	-1.73	-36,753.10
7,200.000		14.031800	09JUN03	12JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3			0.00	0.00	144.00	4.73	100,880.23



STATE STREET

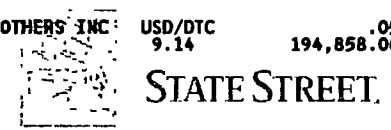
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

268057106	DYNAMICS RESH CORP		COM	10JUN03	13JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
3,100.000	NIF3		14.504800		0.00		38.75	2.11	44,924.02
500.000	NIF3		14.748500	11JUN03	16JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		6.25	0.35	7,367.65
2,400.000	NIF3		14.739400	12JUN03	17JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		30.00	1.66	35,342.90
2,300.000	NIF3		14.400100	13JUN03	18JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		28.75	1.56	33,089.92
5,000.000	NIF3		14.851900	16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		62.50	3.48	74,193.52
600.000	NIF3		15.113900	17JUN03	20JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		12.00	0.43	9,055.91
1,600.000	NIF3		15.297900	20JUN03	25JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		20.00	1.15	24,455.49
-- ASSET TOTALS --					0.00		1,063.50	39.10	832,341.00
268648102	EMC CORP		COM	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	.03
10,175.000	NIF1		11.029800		0.00		305.25	5.26	111,917.71
277432100	EASTMAN CHEM CO		COM	04AUG03	07AUG03		LEHMAN BROTHERS INC	USD/DTC	.05
5,500.000	NIF2		35.480400		0.00		275.00	9.14	194,858.06



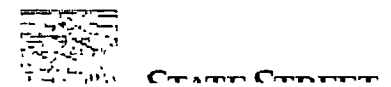
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

278762109	ECHOSTAR COMMUNICATIONS CORP NCL A		COM	06MAR03	11MAR03		SPEAR, LEEDS & KELLO	USD/DTC	.02
16,000.000	NIF1		28.970500		0.00		320.00	13.96	463,194.04
2,200.000	NIF1		34.089600	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	.03
					0.00		66.00	3.51	74,927.61
-- ASSET TOTALS --					0.00		386.00	17.47	538,121.65
281020107	EDISON INTL		COM	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	.02
4,900.000	NIF6		16.247800		0.00		88.20	3.73	79,522.29
2,900.000	NIF4		20.710000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	0.00
					0.00		0.00	0.00	60,059.00
200.000	NIF4		20.710000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	0.00
					0.00		0.00	0.00	4,142.00
12,600.000	NIF4		20.340000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
					0.00		0.00	0.00	256,284.00
-- ASSET TOTALS --					0.00		0.00	0.00	320,485.00
281667105	EDWARDS J D + CO		COM	02JUN03	05JUN03		J P MORGAN SECURITIE	USD/DTC	.05
400.000	NIG2		13.150900		0.00		20.00	0.25	5,240.11



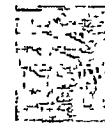
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

281667105	EDWARDS J D + CO	COM	02JUN03	05JUN03	SANFORD C BERNSTEIN	USD/DTC	.05
400.000	NIG2	13.161800		0.00	20.00	0.25	5,244.47
100.000	NIG2	12.715600	03JUN03	06JUN03	J P MORGAN SECURITIE	USD/DTC	.05
				0.00	5.00	0.06	1,266.50
300.000	NIG2	12.744200	03JUN03	06JUN03	SANFORD C BERNSTEIN	USD/DTC	.05
				0.00	15.00	0.18	3,808.08
17,800.000	NIF3	13.671600	16JUN03	19JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	222.50	11.39	243,120.59
— ASSET TOTALS —				0.00	282.50	12.13	258,679.75
19,000.000							
28176E108	EDWARDS LIFESCIENCES CORP	COM	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
5,300.000	NIF4	29.053200		0.00	106.00	7.21	153,868.75
1,500.000	NIF4	28.900000	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	0.00
				0.00	0.00	0.00	43,350.00
1,200.000	NIF4	28.904200	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	1.63
				0.00	0.00	1.63	34,683.41
1,300.000	NIF4	28.918500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	26.00	1.76	37,566.29



STATE STREET

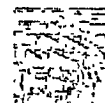
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

28176E108	EDWARDS LIFESCIENCES CORP	COM	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
7,600.000	NIF4	28.925700		0.00	152.00	10.29	219,673.03
9,200.000	NIF4	28.475300	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	184.00	12.27	261,776.49
— ASSET TOTALS —				0.00	468.00	33.16	750,917.97
26,100.000							
287456107	ELKCORP	COM	19MAR03	24MAR03	SCOTT & STRINGELLO	USD/DTC	.05
3,800.000	NIF3	16.862900		0.00	190.00	1.93	63,887.09
800.000	NIF3	19.136600	27MAR03	01APR03	CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	12.00	0.39	15,296.89
500.000	NIF3	19.672000	03APR03	08APR03	CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	7.50	0.47	9,828.03
900.000	NIF3	21.996900	01JUL03	07JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	11.25	0.93	19,785.03
100.000	NIF3	22.710700	02JUL03	08JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	1.25	0.11	2,269.71
2,600.000	NIF3	22.648300	03JUL03	09JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
				0.00	32.50	2.76	58,850.32



STATE STREET

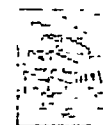
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

287456107	ELKCORP		COM	07JUL03	10JUL03		SOUTHWEST SECURITIES	USD/DTC	.05
1,800.000	NIF3		22.925000		0.00	90.00		1.94	41,173.06
1,600.000	NIF3		23.013400	08JUL03	11JUL03	80.00	SOUTHWEST SECURITIES	USD/DTC	.05
2,300.000	NIF3		23.006800	09JUL03	14JUL03	115.00	SOUTHWEST SECURITIES	USD/DTC	.05
2,700.000	NIF3		22.876100	16JUL03	21JUL03	135.00	CANTOR FITZGERALD +	USD/DTC	.05
8,899.000	NIF3		23.010900	22JUL03	25JUL03	444.95	BNY BROKERAGE INC	USD/DTC	.05
— ASSET TOTALS —					0.00		1,119.45	25.23	566,575.03
291641108	EMPIRE DIST ELEC CO		COM	12MAR03	17MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
300.000	NIF3		17.244400		0.00	4.50		0.16	5,168.66
300.000	NIF3		17.200000	13MAR03	18MAR03	15.00	CAPITAL INSTITUTIONA	USD/DTC	.05
400.000	NIF3		17.300000	14MAR03	19MAR03	20.00	CAPITAL INSTITUTIONA	USD/DTC	.05



STATE STREET

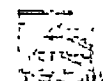
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

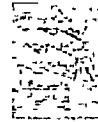
** US DOLLAR ** (CONTINUED)

291641108	EMPIRE DIST ELEC CO		COM	17MAR03	20MAR03		CAPITAL INSTITUTIONA	USD/DTC	.05
400.000	NIF3		17.300000		0.00	20.00		0.21	6,899.79
400.000	NIF3		17.578600	21MAR03	26MAR03	6.00	CORRESPONDENT SERVIC	USD/DTC	.02
400.000	NIF3		17.800000	25MAR03	28MAR03	4.00	INVESTMENT TECHNOLOG	USD/DTC	.01
4,800.000	NIF3		17.705000	31MAR03	03APR03	96.00	INVESTMENT TECHNOLOG	USD/DTC	.02
1,000.000	NIF3		18.950000	28APR03	01MAY03	50.00	CAPITAL INSTITUTIONA	USD/DTC	.05
500.000	NIF3		19.100000	29APR03	02MAY03	25.00	CAPITAL INSTITUTIONA	USD/DTC	.05
4,400.000	NIF3		19.487900	30APR03	05MAY03	88.00	INVESTMENT TECHNOLOG	USD/DTC	.02
900.000	NIF3		19.150000	30APR03	05MAY03	45.00	CAPITAL INSTITUTIONA	USD/DTC	.05
300.000	NIF3		19.825000	02MAY03	07MAY03	6.00	INVESTMENT TECHNOLOG	USD/DTC	.02



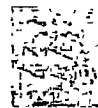
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
291641108	EMPIRE DIST ELEC CO	19.760000	02MAY03	07MAY03	PCS SECURITIES INC	USD/DTC		.05
	600.000			0.00	30.00	0.56	11,825.44	
	NIF3							
	1,700.000	19.752000	07MAY03	12MAY03	PCS SECURITIES INC	USD/DTC		.05
	NIF3			0.00	85.00	1.58	33,491.82	
	4,800.000	21.058000	23MAY03	29MAY03	PCS SECURITIES INC	USD/DTC		.05
	NIF3			0.00	240.00	4.74	100,833.66	
	1,900.000	21.476000	27MAY03	30MAY03	BRIDGE TRADING	USD/DTC		.05
	NIF3			0.00	95.00	1.91	40,707.49	
	3,600.000	21.169100	28MAY03	02JUN03	CAPITAL INSTITUTIONA	USD/DTC		.05
	NIF3			0.00	180.00	3.57	76,025.19	
— ASSET TOTALS —				0.00	1,009.50	22.10	523,232.38	
	26,700.000							
29362U104	ENTEGRIS INC	14.250000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC		
	31,600.000			0.00	0.00	0.00	450,300.00	
	NIF4							
293637104	ENTERASYS NETWORKS INC	4.990000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC		
	14,400.000			0.00	0.00	0.00	71,856.00	
	NIF4							
	9,400.000	4.990000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC		
	NIF4			0.00	0.00	0.00	46,906.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
293637104	ENTERASYS NETWORKS INC	4.965400	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC		.02
	27,600.000			0.00	552.00	6.42	136,486.62	
	NIF4							
	27,200.000	4.913800	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC		.02
	NIF4			0.00	544.00	6.26	133,105.10	
	18,000.000	4.927200	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC		
	NIF4			0.00	0.00	4.16	88,685.44	
	15,000.000	5.000000	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC		.02
	NIF4			0.00	300.00	3.51	74,696.49	
	44,100.000	5.054700	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC		.02
	NIF4			0.00	882.00	10.44	222,019.83	
— ASSET TOTALS —				0.00	2,278.00	30.79	773,755.48	
	155,700.000							
29364G103	ENTERGY CORP	46.497500	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC		.02
	100.000			0.00	2.00	0.22	4,647.53	
	NIF2							
	4,500.000	46.575000	30APR03	05MAY03	CREDIT SUISSE FIRST	USD/DTC		.05
	NIF2			0.00	225.00	9.81	209,352.69	
	400.000	46.365000	01MAY03	06MAY03	INVESTMENT TECHNOLOG	USD/DTC		.02
	NIF2			0.00	8.00	0.87	18,537.13	



STATE STREET

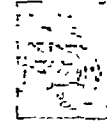
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

29364G103	ENTERGY CORP	COM	46.356500	01MAY03	06MAY03	CREDIT SUISSE FIRST	USD/DTC	106,499.96
	2,300.000					115.00	4.99	.05
	NIF2							
	3,000.000		51.280000	08AUG03	13AUG03	BURNHAM SECURITIES	USD/DTC	153,682.80
	NIF2					150.00	7.20	.05
— ASSET TOTALS —	10,300.000				0.00	500.00	23.09	492,720.11
293848107	ENTRUST INC	COM	2.610200	27MAY03	30MAY03	CORRESPONDENT SERVIC	USD/DTC	19,203.57
	7,400.000					111.00	0.91	.02
	NIF3							
	5,200.000		2.515600	28MAY03	02JUN03	CORRESPONDENT SERVIC	USD/DTC	13,002.50
	NIF3					78.00	0.62	.02
	13,700.000		2.545100	30MAY03	04JUN03	CORRESPONDENT SERVIC	USD/DTC	34,660.73
	NIF3					205.50	1.64	.02
— ASSET TOTALS —	26,300.000				0.00	394.50	3.17	66,866.80
296315104	ESCO TECHNOLOGIES INC	COM	41.717400	30MAY03	04JUN03	BNY BROKERAGE INC	USD/DTC	191,661.05
	4,600.000					230.00	8.99	.05
	NIF3							
	2,700.000		41.836500	02JUN03	05JUN03	BNY BROKERAGE INC	USD/DTC	112,818.26
	NIF3					135.00	5.29	.05



STATE STREET

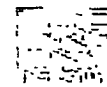
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

296315104	ESCO TECHNOLOGIES INC	COM	41.657000	03JUN03	06JUN03	ROCKHOUSE SECURITIES	USD/DTC	37,444.54
	900.000					45.00	1.76	.05
	NIF3							
	200.000		41.800000	04JUN03	09JUN03	ROCKHOUSE SECURITIES	USD/DTC	8,349.60
	NIF3					10.00	0.40	.05
	6,100.000		41.744000	11JUN03	16JUN03	BNY BROKERAGE INC	USD/DTC	254,321.48
	NIF3					305.00	11.92	.05
	5,200.000		42.111100	12JUN03	17JUN03	BNY BROKERAGE INC	USD/DTC	218,707.47
	NIF3					260.00	10.25	.05
	300.000		42.035000	13JUN03	18JUN03	ROCKHOUSE SECURITIES	USD/DTC	12,594.90
	NIF3					15.00	0.60	.05
	2,300.000		41.951500	16JUN03	19JUN03	ROCKHOUSE SECURITIES	USD/DTC	96,368.93
	NIF3					115.00	4.52	.05
	2,900.000		42.323100	17JUN03	20JUN03	BNY BROKERAGE INC	USD/DTC	122,586.24
	NIF3					145.00	5.75	.05
	1,900.000		43.931100	18JUN03	23JUN03	ROCKHOUSE SECURITIES	USD/DTC	83,370.18
	NIF3					95.00	3.91	.05
	1,900.000		44.610800	19JUN03	24JUN03	ROCKHOUSE SECURITIES	USD/DTC	84,661.55
	NIF3					95.00	3.97	.05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
EQUITY								
			** US DOLLAR **			(CONTINUED)		
296315104	ESCO TECHNOLOGIES INC	COM	44.518700	20JUN03	25JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
2,900.000	NIF3				0.00	145.00	6.05	128,953.18
2,450.000	NIF3		43.966800	25JUN03	30JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
					0.00	122.50	5.05	107,591.11
— ASSET TOTALS —					0.00	1,717.50	68.46	1,459,428.49
30249U101	FMC TECHNOLOGIES INC	COM	23.868900	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
5,300.000	NIF4				0.00	106.00	5.93	126,393.24
2,600.000	NIF4		23.958500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	0.00	2.92	62,289.18
4,100.000	NIF4		24.073700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	82.00	4.62	98,615.55
5,300.000	NIF4		24.388500	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	106.00	6.05	129,147.00
7,100.000	NIF4		23.923500	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	142.00	7.95	169,706.90
— ASSET TOTALS —					0.00	436.00	27.47	586,151.87
302491303	FMC CORP	COM NEM	24.262300	24JUL03	29JUL03	BRIDGE TRADING	USD/DTC	.05
1,800.000	NIF3				0.00	90.00	2.05	43,580.09



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET PROCEEDS
EQUITY								
			** US DOLLAR **			(CONTINUED)		
302491303	FMC CORP	COM NEM	23.956700	30JUL03	04AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
2,700.000	NIF3				0.00	135.00	3.03	64,545.06
1,600.000	NIF3		23.220100	06AUG03	11AUG03	BRIDGE TRADING	USD/DTC	.05
					0.00	80.00	1.74	37,070.42
1,000.000	NIF3		23.200000	07AUG03	12AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
					0.00	50.00	1.09	23,148.91
2,700.000	NIF3		23.215900	08AUG03	13AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
					0.00	135.00	2.94	62,544.99
— ASSET TOTALS —					0.00	490.00	10.85	230,889.47
303250104	FAIR ISAAC CORPORATION		51.103200	15APR03	21APR03	GOLDMAN SACHS + CO	USD/DTC	.05
4,782.000	NIF4				0.00	239.10	11.44	244,124.96
303726103	FAIRCHILD SEMICONDUCTOR INTL	CL A	13.764700	29MAY03	03JUN03	BRIDGE TRADING	USD/DTC	.05
6,800.000	NIF3				0.00	340.00	4.39	93,255.57
4,700.000	NIF3		13.804600	07JUL03	10JUL03	BNY BROKERAGE INC	USD/DTC	.05
					0.00	235.00	3.04	64,643.58
12,100.000	NIF4		14.720900	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
					0.00	242.00	8.34	177,872.55



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
303726103	FAIRCHILD SEMICONDUCTOR INTL	14.621700	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	131,589.14
9,000.000	NIF4			0.00		0.00	6.16	
3,300.000	NIF4	14.883300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	49,046.59
				0.00		66.00	2.30	
8,100.000	NIF4	15.696300	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	126,972.07
				0.00		162.00	5.96	
26,900.000	NIF4	15.675600	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	421,115.90
				0.00		538.00	19.74	
— ASSET TOTALS —				0.00		1,583.00	49.93	1,064,495.40
70,900.000								
313400301	FEDERAL HOME LN MTG CORP	57.830000	30APR03	05MAY03		BNY BROKERAGE INC	USD/DTC	294,664.19
5,100.000	NIF2			0.00		255.00	13.81	
1,700.000	NIF2	51.900600	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	88,192.89
				0.00		34.00	4.13	
— ASSET TOTALS —				0.00		289.00	17.94	382,857.08
6,800.000								
313586109	FEDERAL NATL MTG ASSN	66.000400	25MAR03	28MAR03		SPEAR, LEEDS & KELLO	USD/DTC	164,959.34
2,500.000	NIF1			0.00		37.50	4.16	
31604Q107	FIDELITY BANKSHARES INC NEM	24.290000	27AUG03	OPEN		CORRESPONDENT SERVIC	USD/DTC	43,697.45
1,800.000	NIF3			0.00		22.50	2.05	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
319829107	FIRST COMMLTH FINL CORP PA	13.160200	28JUL03	31JUL03		CORRESPONDENT SERVIC	USD/DTC	17,748.55
1,350.000	NIF3			0.00		16.88	0.84	
319960100	FIRST FED CAP CORP	20.250000	05MAR03	10MAR03		STIFEL NICOLAUS & CO	USD/DTC	4,039.87
200.000	NIF3			0.00		10.00	0.13	
2,100.000	NIF3	20.842400	21MAR03	26MAR03		CORRESPONDENT SERVIC	USD/DTC	43,736.22
				0.00		31.50	1.32	
2,000.000	NIF3	21.296400	26MAR03	31MAR03		STIFEL NICOLAUS & CO	USD/DTC	42,491.72
				0.00		100.00	1.08	
1,500.000	NIF3	18.937600	22APR03	25APR03		STIFEL NICOLAUS & CO	USD/DTC	28,330.07
				0.00		75.00	1.33	
— ASSET TOTALS —				0.00		216.50	3.86	118,597.88
5,800.000								
33582V108	FIRST NIAGARA FINL GROUP INC	15.500000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	48,050.00
3,100.000	NIF4			0.00		0.00	0.00	
3,900.000	NIF4	15.535600	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	60,508.00
				0.00		78.00	2.84	
3,600.000	NIF4	15.585300	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	56,032.45
				0.00		72.00	2.63	

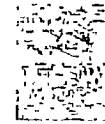
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

33582V108	FIRST NIAGARA FINL GROUP INC	20AUG03	25AUG03	EXTERNAL SWAP	USD/DTC	10,948.00
700.000	COM	15.640000	0.00	0.00	0.00	
NIF4						
3,900.000		15.218000	0.00	STATE STREET BROKERA	USD/DTC	59,269.42
NIF4				78.00	2.78	
5,901.000		14.832600	0.00	STATE STREET BROKERA	USD/DTC	87,405.05
NIF4				118.02	4.10	
--- ASSET TOTALS ---			0.00	346.02	12.35	322,212.92
21,101.000						
335847208	FIRST OAK BROOK BANCSHARES INCCL A	11JUN03	16JUN03	INVESTMENT TECHNOLOG	USD/DTC	25,742.79
800.000	COM	32.200000	0.00	16.00	1.21	
NIF3						
200.000		35.422300	0.00	CORRESPONDENT SERVIC	USD/DTC	7,081.62
NIF3				2.50	0.34	
400.000		35.865100	0.00	CORRESPONDENT SERVIC	USD/DTC	14,340.36
NIF3				5.00	0.68	
100.000		34.372200	0.00	CORRESPONDENT SERVIC	USD/DTC	3,435.80
NIF3				1.25	0.17	
600.000		26.290000	0.00	INVESTMENT TECHNOLOG	USD/DTC	15,761.26
NIF3				12.00	0.74	



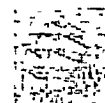
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---			0.00	36.75	3.14	66,361.83
2,100.000						
339030108	FLEETBOSTON FINL CORP	30APR03	05MAY03	INVESTMENT TECHNOLOG	USD/DTC	7,952.62
300.000	COM	26.530000	0.00	6.00	0.38	
NIF2						
6,700.000		29.931500	0.00	BURNHAM SECURITIES	USD/DTC	200,196.66
NIF2				335.00	9.39	
--- ASSET TOTALS ---			0.00	341.00	9.77	208,149.28
7,000.000						
343498101	FLOWERS FOODS INC	05MAR03	10MAR03	CAPITAL INSTITUTIONA	USD/DTC	14,981.12
600.000	COM	25.019300	0.00	30.00	0.46	
NIF3						
5,600.000		25.012000	0.00	BNY BROKERAGE INC	USD/DTC	139,782.98
NIF3				280.00	4.22	
4,100.000		25.142600	0.00	BNY BROKERAGE INC	USD/DTC	102,876.55
NIF3				205.00	3.11	
2,200.000		25.063200	0.00	BNY BROKERAGE INC	USD/DTC	55,027.38
NIF3				110.00	1.66	
--- ASSET TOTALS ---			0.00	625.00	9.45	312,668.03
12,500.000						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

343873105	FLUSHING FINL CORP	COM	21.723000	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	711.000				0.00	8.89		0.73	15,435.43
NIF3									
	1,900.000		22.025400	01JUL03	07JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	23.75		1.96	41,822.55
	200.000		22.093900	02JUL03	08JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	2.50		0.21	4,416.07
	200.000		22.243100	07JUL03	10JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	2.50		0.21	4,445.91
	100.000		22.234300	14JUL03	17JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	1.25		0.11	2,222.07
	500.000		22.250000	15JUL03	18JUL03		BEAR STEARNS + CO IN	USD/DTC	.05
NIF3					0.00	25.00		0.53	11,099.47
	800.000		22.420000	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	10.00		0.84	17,925.16
	300.000		22.150000	28AUG03	OPEN		SANDLER ONEILL + PAR	USD/DTC	.05
NIF3					0.00	15.00		0.32	6,629.68
	200.000		22.100000	29AUG03	OPEN		SANDLER ONEILL + PAR	USD/DTC	.05
NIF3					0.00	10.00		0.21	4,409.79



STATE STREET

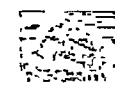
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —					0.00		98.89	5.12	108,406.13
	4,911.000								
344123104	FOAMEX INTL INC	COM	3.857700	24JUL03	29JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	300.000				0.00	3.75		0.06	1,153.50
NIF3									
345370860	FORD MTR CO DEL	COM PAR	10.725000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
	6,900.000	USD0.01			0.00	138.00		3.47	73,861.03
NIF2									
	48,800.000		10.743000	08AUG03	13AUG03		BURNHAM SECURITIES	USD/DTC	.05
NIF2					0.00	2,440.00		24.54	521,793.86
— ASSET TOTALS —					0.00		2,578.00	28.01	595,654.89
	59,700.000								
345838106	FOREST LABS INC	COM	52.554600	10APR03	15APR03		CREDIT SUISSE FIRST	USD/DTC	.05
	4,500.000				0.00	225.00		11.07	236,259.63
NIF2									
	2,800.000		51.002200	11APR03	16APR03		CREDIT SUISSE FIRST	USD/DTC	.05
NIF2					0.00	140.00		6.69	142,659.47
	300.000		49.914600	16MAY03	21MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2					0.00	6.00		0.71	14,967.67
	5,500.000		50.254400	16MAY03	21MAY03		MORGAN STANLEY CO IN	USD/DTC	.05
NIF2					0.00	275.00		12.94	276,111.26



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

345838106	FOREST LABS INC	COM	48.978500	19MAY03	22MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	700.000					14.00	1.61	34,269.34
	NIF2							
	2,700.000		49.518600	19MAY03	22MAY03	MORGAN STANLEY CO IN	USD/DTC	.05
	NIF2					135.00	6.26	133,558.96
	200.000		48.427200	20MAY03	23MAY03	MORGAN STANLEY CO IN	USD/DTC	.05
	NIF2					10.00	0.46	9,674.98
	500.000		47.924500	20MAY03	23MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2					10.00	1.13	23,951.12
— ASSET TOTALS —								
	17,200.000				0.00	815.00	40.87	871,452.43
346375108	FORMFACTOR INC	COM	17.272900	12JUN03	17JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
	100.000					2.00	0.08	1,725.21
	NIG2							
350865101	4 KIDS ENTERTAINMENT INC	COM	12.053100	03APR03	08APR03	G G E T LLC	USD/DTC	.05
	1,300.000					65.00	0.74	15,603.29
	NIF3							
	800.000		13.476000	07APR03	10APR03	G G E T LLC	USD/DTC	.05
	NIF3					40.00	0.51	10,740.29
	2,400.000		13.341100	10APR03	15APR03	G G E T LLC	USD/DTC	.05
	NIF3					120.00	1.50	31,897.14



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER	NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	COMMISSNS	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

350865101	4 KIDS ENTERTAINMENT INC	COM	13.531000	11APR03	16APR03	G G E T LLC	USD/DTC	.05
	2,300.000					115.00	1.46	31,004.84
	NIF3							
	2,400.000		13.857800	14APR03	17APR03	G G E T LLC	USD/DTC	.05
	NIF3					120.00	1.56	33,137.16
	700.000		18.472700	18JUN03	23JUN03	BRIDGE TRADING	USD/DTC	.05
	NIF3					35.00	0.61	12,895.28
— ASSET TOTALS —					0.00	495.00	6.38	135,278.00
	9,900.000							
358433100	FRIEDMAN BILLINGS	CL A	8.762550	31MAR03	31MAR03	MERGER NON CASH	USD/DTC	.02
	45,000.000					0.00	0.00	394,314.75
	NIF3							
358434108	FRIEDMAN BILLINGS RAMSEY GROUP	CL A	10.324000	02APR03	07APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	100.000					1.50	0.05	1,030.85
	NIF3							
	600.000		11.150000	23APR03	28APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					9.00	0.32	6,680.68
	1,700.000		11.408300	29APR03	02MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					25.50	0.91	19,367.70
	6,800.000		11.604600	02MAY03	07MAY03	BRIDGE TRADING	USD/DTC	.05
	NIF3					340.00	3.70	78,567.58



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
358434108	FRIEDMAN BILLINGS RAMSEY GROUPCL A				KEEFE BRUYETTE + MOO	USD/DTC	.05
4,300.000	NIF3	11.887900	05MAY03	08MAY03	215.00	2.40	50,900.57
4,700.000	NIF3	12.169100	06MAY03	09MAY03	BRIDGE TRADING	USD/DTC	.05
200.000	NIF3	13.650000	28MAY03	02JUN03	235.00	2.68	56,957.09
900.000	NIF3	13.990000	04JUN03	09JUN03	BRIDGE TRADING	USD/DTC	.05
2,600.000	NIF3	15.381000	14JUL03	17JUL03	10.00	0.13	2,719.87
2,700.000	NIF3	15.609600	15JUL03	18JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
2,700.000	NIF3	15.609600	15JUL03	0.00	11.25	0.59	12,579.16
-2,700.000	NIF3	15.609600	15JUL03	CANCEL	BNY BROKERAGE INC	USD/DTC	.05
1,300.000	NIF3	15.684200	30JUL03	04AUG03	130.00	1.88	39,858.72
					135.00	1.98	42,008.94
					BNY BROKERAGE INC	USD/DTC	.05
					135.00	1.98	42,008.94
					BNY BROKERAGE INC	USD/DTC	.05
					-135.00	-1.98	-42,008.94
					CORRESPONDENT SERVIC	USD/DTC	.01
					16.25	0.96	20,372.25

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE TAX/FEE/OTH	BASE NET PROCEEDS

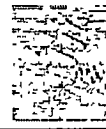
EQUITY

		**	US DOLLAR	**	(CONTINUED)		
358434108	FRIEDMAN BILLINGS RAMSEY GROUPCL A				CORRESPONDENT SERVIC	USD/DTC	.01
1,500.000	NIF3	16.469700	31JUL03	05AUG03	18.75	1.16	24,684.64
900.000	NIF3	15.054900	07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
— ASSET TOTALS —					11.25	0.64	13,537.52
28,300.000				0.00	1,158.50	17.40	369,265.57
360921100	FURNITURE BRANDS INTL INC	COM			INTERNAL SHAP DVP	USD/DTC	
1,800.000	NIF4	24.390000	19AUG03	22AUG03	0.00	0.00	43,902.00
5,600.000	NIF4	24.237100	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
1,600.000	NIF4	24.906900	20AUG03	25AUG03	112.00	6.36	135,609.40
2,100.000	NIF4	24.652900	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
7,900.000	NIF4	25.676500	21AUG03	26AUG03	32.00	1.87	39,817.17
7,000.000	NIF4	26.648400	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
					158.00	9.50	202,676.85
					STATE STREET BROKERA	USD/DTC	.02
					140.00	8.74	186,390.06

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL INTEREST BASE INTEREST	STL DT LOCAL INTEREST BASE INTEREST	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	STL CUR/LOC LOCAL NET PROCEEDS BASE NET PROCEEDS	COMM PER SHARE LOCAL NET PROCEEDS BASE NET PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —								
	26,000.000			0.00		442.00	28.90	660,164.14
363576109	GALLAGHER ARTHUR J + CO 22,200.000 NIF4	COM	26.800000	27AUG03	27AUG03 0.00	ASSET TRANSFER AT MA 0.00	USD/DTC 0.00	594,960.00
368682100	GENCORP INC 21,500.000 NIF3	COM	9.350700	12AUG03	15AUG03 0.00	PCS SECURITIES INC 860.00	USD/DTC 9.41	200,170.64
	100.000 NIF3		10.255000	19AUG03	22AUG03 0.00	INVESTMENT TECHNOLOG 2.00	USD/DTC 0.05	1,023.45
— ASSET TOTALS —								
	21,600.000			0.00		862.00	9.46	201,194.09
368710406	GENENTECH INC 300.000 NIF2	COM	75.356700	08AUG03	13AUG03 0.00	INVESTMENT TECHNOLOG 6.00	USD/DTC 1.06	22,599.95
370334104	GENERAL MLS INC 2,100.000 NIF2	COM	47.512800	20JUN03	25JUN03 0.00	LEHMAN BROTHERS INC 105.00	USD/DTC 4.67	99,667.21
370442717	GENERAL MTRS CORP 5,650.000 NIG7	SR DEB CONV SER	25.105400	26AUG03	29AUG03 0.00	MERRILL LYNCH PIERCE 0.00	USD/DTC 6.58	141,838.93
	2,800.000 NIG7		25.300000	27AUG03		MERRILL LYNCH PIERCE 0.00	USD/DTC 3.28	70,836.72



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL INTEREST BASE INTEREST	STL DT LOCAL INTEREST BASE INTEREST	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	STL CUR/LOC LOCAL NET PROCEEDS BASE NET PROCEEDS	COMM PER SHARE LOCAL NET PROCEEDS BASE NET PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
370442717	GENERAL MTRS CORP -2,800.000 NIG7	SR DEB CONV SER	25.300000	27AUG03	CANCEL 0.00	MERRILL LYNCH PIERCE 0.00	USD/DTC -3.28	-70,836.72
	2,800.000 NIG7		25.300000	27AUG03	OPEN 0.00	M L PIERCE FENNER SM 0.00	USD/DTC 3.28	70,836.72
	5,650.000 NIG7		25.750000	28AUG03	0.00	MERRIL LYNCH GOV SEC 0.00	USD/DTC 6.74	145,480.76
— ASSET TOTALS —								
	14,100.000			0.00		0.00	16.60	358,156.41
371532102	GENESCO INC 8,200.000 NIF4	COM	14.015800	11APRO3	16APRO3 0.00	SPEAR, LEEDS & KELLO 246.00	USD/DTC 5.38	114,678.18
	3,400.000 NIF4		14.006100	14APRO3	17APRO3 0.00	SPEAR, LEEDS & KELLO 102.00	USD/DTC 2.23	47,516.51
	9,400.000 NIF4		14.017100	15APRO3	21APRO3 0.00	SPEAR, LEEDS & KELLO 282.00	USD/DTC 6.17	131,472.57
— ASSET TOTALS —								
	21,000.000			0.00		630.00	13.78	293,667.26
375916103	GILDAN ACTIVEWEAR INC 1,000.000 NIF4	SUB VTG SHS CL A	29.902000	19AUG03	22AUG03 0.00	STATE STREET BROKERA 20.00	USD/DTC 1.40	29,880.60



STATE STREET

NHIC
USD

ANNUAL

** NO NAME ON RECORD **
— COMPOSITE —
PORTFOLIO SALES REPORT

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

375916103	GILDAN ACTIVEWEAR INC	29.870000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	20,908.02
	700.000			0.00		0.00	0.98	
	NIF4							
	2,100.000	29.786700	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	62,507.14
	NIF4			0.00		42.00	2.93	
	10,400.000	29.633500	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	307,965.97
	NIF4			0.00		208.00	14.43	
— ASSET TOTALS —	14,200.000			0.00		270.00	19.74	421,261.73
37733M105	GLAXOSMITHKLINE PLC	41.096700	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	24,644.86
	600.000			0.00		12.00	1.16	
	NIG8							
37934A100	GLOBAL IMAGING SYS INC	20.999000	02JUN03	05JUN03		CORRESPONDENT SERVIC	USD/DTC	73,440.56
	3,500.000			0.00		52.50	3.44	
	NIF3							
	7,600.000	22.269900	19JUN03	24JUN03		CORRESPONDENT SERVIC	USD/DTC	169,148.31
	NIF3			0.00		95.00	7.93	
— ASSET TOTALS —	11,100.000			0.00		147.50	11.37	242,588.87
382388106	GOODRICH CORP	13.602900	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	19,015.48
	1,400.000			0.00		28.00	0.58	
	NIF2							

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

382388106	GOODRICH CORP	14.045600	17MAR03	20MAR03		SG COHEN SECURITIES	USD/DTC	64,377.81
	4,600.000			0.00		230.00	1.95	
	NIF2							
	17,800.000	18.702400	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	332,566.74
	NIF6			0.00		320.40	15.58	
— ASSET TOTALS —	23,800.000			0.00		578.40	18.11	415,960.03
395384100	GREENPOINT FINL CORP	51.300000	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	76,919.39
	1,500.000			0.00		27.00	3.61	
	NIF6							
398433102	GRIFFON CORP	13.790000	09APR03	14APR03		INVESTMENT TECHNOLOG	USD/DTC	5,507.74
	400.000			0.00		8.00	0.26	
	NIF3							
	4,600.000	13.640300	22APR03	25APR03		ROCKHOUSE SECURITIES	USD/DTC	62,512.44
	NIF3			0.00		230.00	2.94	
— ASSET TOTALS —	5,000.000			0.00		238.00	3.20	68,020.18
403777105	GYMBOREE CORP	15.460000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	440,610.00
	28,500.000			0.00		0.00	0.00	
	NIF4							
404119109	HCA INC	40.030000	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	20,004.39
	500.000			0.00		10.00	0.61	
	NIF2							

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
404119109	HCA INC	COM	29.206400	15APR03	21APR03		GOLDMAN SACHS + CO	USD/DTC	.05
	2,700.000				0.00		135.00	3.70	78,718.58
	NIF2								
	3,400.000		32.020000	30APR03	05MAY03		BNY BROKERAGE INC	USD/DTC	.05
	NIF2				0.00		170.00	5.10	108,692.90
— ASSET TOTALS —									
	6,600.000				0.00		315.00	9.41	207,415.87
404280406	HSBC HLDGS PLC	SPONSORED ADR NE	53.335000	15APR03	21APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	1,400.000				0.00		35.00	3.50	74,630.50
	NIF6								
	1,400.000		53.559400	16APR03	22APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		35.00	3.51	74,944.65
	2,800.000		53.653400	17APR03	23APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		70.00	7.04	150,152.48
	1,400.000		53.253900	21APR03	24APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		35.00	3.49	74,516.97
	2,897.000		51.564600	25APR03	30APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		72.43	7.00	149,303.22
	0.500		60.300000	05MAY03	05MAY03		SALE OF FRACTIONAL S	USD/DTC	30.15
	NIF6				0.00		0.00	0.00	



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
— ASSET TOTALS —									
	9,897.500				0.00		247.43	24.54	523,577.97
406216101	HALLIBURTON CO	COM	20.885000	15APR03	21APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	5,300.000				0.00		132.50	5.19	110,552.81
	NIF6								
	5,300.000		20.340900	16APR03	22APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		132.50	5.05	107,669.22
	5,300.000		20.782000	17APR03	23APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		132.50	5.16	110,006.94
	5,300.000		20.691900	21APR03	24APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		132.50	5.14	109,529.43
	5,200.000		21.005500	22APR03	25APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		130.00	5.12	109,093.48
	3,500.000		21.380200	24APR03	29APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		87.50	3.51	74,739.69
	1,800.000		21.250700	25APR03	30APR03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		45.00	1.80	38,204.46
	1,500.000		21.285300	28APR03	01MAY03		CITIGROUP GLOBAL MAR	USD/DTC	.03
	NIF6				0.00		37.50	1.50	31,888.95



STATE STREET

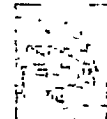
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---									
	33,200.000				0.00		830.00	32.47	691,684.98
412693103	HARLAND JOHN H CO	COM	26.232500	30JUN03	03JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	1,400.000				0.00		17.50	1.72	36,706.28
	1,000.000		27.535700	16JUL03	21JUL03		MONNESS, CRESPI, HARDT	USD/DTC	.05
	1,000.000				0.00		50.00	1.29	27,484.41
	1,200.000		27.068100	17JUL03	22JUL03		MONNESS, CRESPI, HARDT	USD/DTC	.05
	1,200.000				0.00		60.00	1.53	32,420.19
	900.000		26.750000	18JUL03	23JUL03		MONNESS, CRESPI, HARDT	USD/DTC	.05
	900.000				0.00		45.00	1.13	24,028.87
	2,400.000		25.699900	21JUL03	24JUL03		MONNESS, CRESPI, HARDT	USD/DTC	.05
	2,400.000				0.00		120.00	2.89	61,556.87
--- ASSET TOTALS ---									
	6,900.000				0.00		292.50	8.56	182,196.62
412822108	HARLEY DAVIDSON INC	COM	44.620700	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	2,800.000				0.00		56.00	5.85	124,876.11
413875105	HARRIS CORP DEL	COM	30.870500	04MAR03	07MAR03		BNY BROKERAGE INC	USD/DTC	.05
	5,100.000				0.00		255.00	4.74	157,179.81



STATE STREET

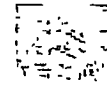
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---									
	10,200.000				0.00		510.00	9.08	300,622.51
413875105	HARRIS CORP DEL	COM	27.750000	14MAR03	19MAR03		G G E T LLC	USD/DTC	.05
	500.000				0.00		25.00	0.42	13,849.58
	2,700.000		28.020300	17MAR03	20MAR03		G G E T LLC	USD/DTC	.05
	2,700.000				0.00		135.00	2.28	75,517.53
	1,900.000		28.511700	18MAR03	21MAR03		SCOTT & STRINGFELLO	USD/DTC	.05
	1,900.000				0.00		95.00	1.64	54,075.59
--- ASSET TOTALS ---									
	10,200.000				0.00		510.00	9.08	300,622.51
414549105	HARRIS INTERACTIVE INC	COM	7.000000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.02
	29,600.000				0.00		0.00	0.00	207,200.00
	4,600.000		7.000000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.02
	4,600.000				0.00		0.00	0.00	32,200.00
	100.000		7.000000	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.02
	100.000				0.00		0.00	0.00	700.00
	1,400.000		6.903700	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	1,400.000				0.00		28.00	0.46	9,636.72
	5,424.000		6.850000	20AUG03	25AUG03		INTERNAL SWAP DVP	USD/DTC	.02
	5,424.000				0.00		0.00	0.00	37,154.40



STATE STREET

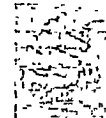
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

414549105	HARRIS INTERACTIVE INC	COM	6.871200	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	1,076.000				0.00		21.52	0.35	7,371.54
	NIF4								
— ASSET TOTALS —									
	42,200.000				0.00		49.52	0.81	294,262.66
416515104	HARTFORD FINANCIAL SVCS GRP	COM	49.849800	12JUN03	13JUN03		DEUTSCHE BANK SECURI	USD/DTC	.03
	5,500.000				0.00		165.00	12.84	273,996.06
	NIF2								
	600.000		52.415000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		12.00	1.48	31,435.52
	3,500.000		52.580000	08AUG03	13AUG03		BURNHAM SECURITIES	USD/DTC	.05
	NIF2				0.00		175.00	8.62	183,846.38
— ASSET TOTALS —									
	9,600.000				0.00		352.00	22.94	489,277.96
422347104	HEARTLAND EXPRESS INC		26.200000	19AUG03	22AUG03		INTERNAL SNAP DVP	USD/DTC	
	1,900.000				0.00		0.00	0.00	49,780.00
	NIF4								
	1,600.000		26.200000	19AUG03	22AUG03		INTERNAL SNAP DVP	USD/DTC	
	NIF4				0.00		0.00	0.00	41,920.00
	4,800.000		26.109200	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		96.00	5.87	125,222.29



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

422347104	HEARTLAND EXPRESS INC		26.065000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
	1,400.000				0.00		28.00	1.71	36,461.29
	NIF4								
	100.000		26.040000	20AUG03	25AUG03		EXTERNAL SNAP	USD/DTC	
	NIF4				0.00		0.00	0.00	2,604.00
	7,206.000		25.954301	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		144.12	8.76	186,873.81
	9,994.000		25.218200	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00		199.88	11.80	251,819.01
— ASSET TOTALS —									
	27,000.000				0.00		468.00	28.14	694,680.40
428236103	HEMLETT PACKARD CO	COM	21.250000	12JUN03	13JUN03		DEUTSCHE BANK SECURI	USD/DTC	.03
	7,900.000				0.00		237.00	7.86	167,630.14
	NIF2								
	12,400.000		21.030000	16JUN03	19JUN03		BNY BROKERAGE INC	USD/DTC	.05
	NIF2				0.00		620.00	12.21	260,139.79
— ASSET TOTALS —									
	20,300.000				0.00		857.00	20.07	427,769.93
428656102	HIBERNIA CORP	CL A	19.114300	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	.02
	13,400.000				0.00		241.20	11.99	255,878.43
	NIF6								
437076102	HOME DEPOT INC	COM	34.505600	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	2,700.000				0.00		54.00	4.37	93,106.75
	NIF2								



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

438516106	HONEYMELL INTL INC	COM	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
4,300.000		27.860700		0.00	86.00	5.61	119,709.40
NIF2							
4,700.000		29.046200	21AUG03	26AUG03	MIT SOUNDVIEW CORP	USD/DTC	.05
NIF2				0.00	235.00	6.39	136,275.75
1,500.000		29.485500	22AUG03	27AUG03	MIT SOUNDVIEW CORP	USD/DTC	.05
NIF2				0.00	75.00	2.07	44,151.18
1,400.000		29.438400	22AUG03	27AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				0.00	28.00	1.93	41,183.83
— ASSET TOTALS —				0.00	424.00	16.00	341,320.16
11,900.000							
441339108	HOT TOPIC INC	COM	05AUG03	08AUG03	J P MORGAN SECURITIE	USD/DTC	.05
400.000		28.120000		0.00	20.00	0.53	11,227.47
NIG2							
200.000		27.702100	06AUG03	11AUG03	J P MORGAN SECURITIE	USD/DTC	.05
NIG2				0.00	10.00	0.26	5,530.16
400.000		28.575800	07AUG03	12AUG03	J P MORGAN SECURITIE	USD/DTC	.05
NIG2				0.00	20.00	0.53	11,409.79
— ASSET TOTALS —				0.00	50.00	1.32	28,167.42
1,000.000							
441815107	HOUSEHOLD INTL INC	COM	31MAR03	31MAR03	MERGER NON CASH	USD/DTC	.00
18,500.000		36.639170		0.00	0.00	0.00	677,824.66
NIF6							

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

443304100	HUANENG POWER INTL INC	SPONSORED ADR SE	22MAY03	28MAY03	CREDIT SUISSE FIRST	USD/DTC	.05
2,100.000		42.054100		0.00	105.00	4.13	88,204.48
NIG8							
600.000		42.328300	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
NIG8				0.00	12.00	1.19	25,383.79
2,000.000		53.224700	01AUG03	06AUG03	MORGAN STANLEY CO IN	USD/DTC	.05
NIG8				0.00	100.00	4.98	106,344.42
— ASSET TOTALS —				0.00	217.00	10.30	219,932.69
4,700.000							
444165104	HUDSON UTD BANCORP	COM	06MAY03	09MAY03	SANDLER ONEILL + PAR	USD/DTC	.05
2,600.000		33.902200		0.00	130.00	4.13	88,011.59
NIF3							
900.000		35.500000	02JUN03	05JUN03	RBC DAIN RAUSCHER IN	USD/DTC	.05
NIF3				0.00	45.00	1.50	31,903.50
3,800.000		35.008200	04JUN03	09JUN03	RBC DAIN RAUSCHER IN	USD/DTC	.05
NIF3				0.00	190.00	6.23	132,834.93
2,400.000		35.007200	05JUN03	10JUN03	RBC DAIN RAUSCHER IN	USD/DTC	.05
NIF3				0.00	120.00	3.94	83,893.34
700.000		41.000000	08AUG03	13AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	8.75	1.35	28,689.90

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC		EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
					BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY										
** US DOLLAR ** (CONTINUED)										
--- ASSET TOTALS ---										
		10,400.000				0.00		493.75	17.15	365,333.26
448774109	HYDRIL COMPANY									
	NIF4	700.000		24.630000	19MAR03	24MAR03		LEHMAN BROTHERS INC	USD/DTC	.05
						0.00		35.00	0.52	17,205.48
		1,400.000		24.524600	20MAR03	25MAR03		LEHMAN BROTHERS INC	USD/DTC	.05
						0.00		70.00	1.04	34,263.40
		200.000		24.000000	24MAR03	27MAR03		LEHMAN BROTHERS INC	USD/DTC	.05
						0.00		10.00	0.13	4,789.87
		1,700.000		24.387400	25MAR03	28MAR03		LEHMAN BROTHERS INC	USD/DTC	.05
						0.00		85.00	1.05	41,372.53
		2,100.000		24.000000	27MAR03	01APR03		CANTOR FITZGERALD +	USD/DTC	.05
						0.00		105.00	1.28	50,293.72
		600.000		24.039600	27MAR03	01APR03		LEHMAN BROTHERS INC	USD/DTC	.05
						0.00		30.00	0.37	14,393.39
		700.000		24.414500	28MAR03	02APR03		INSTINET CLEARING SE	USD/DTC	.03
						0.00		19.25	0.44	17,070.46
--- ASSET TOTALS ---										
		7,400.000				0.00		354.25	4.83	179,388.85
448924100	ICN PHARMACEUTICALS INC									
	NIF3	1,900.000		8.751000	02MAY03	07MAY03		CORRESPONDENT SERVICE	USD/DTC	.02
						0.00		28.50	0.78	16,597.62

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
FUND	SSELL/BTC		EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
					BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY										
** US DOLLAR ** (CONTINUED)										
--- ASSET TOTALS ---										
		22,600.000				0.00		781.90	14.33	305,134.78
448924100	ICN PHARMACEUTICALS INC									
	NIF3	3,200.000		12.996300	23MAY03	29MAY03		CANTOR FITZGERALD +	USD/DTC	.05
						0.00		160.00	1.95	41,426.21
		4,600.000		13.003100	27MAY03	30MAY03		CANTOR FITZGERALD +	USD/DTC	.05
						0.00		230.00	2.80	59,581.46
		4,100.000		13.624900	28MAY03	02JUN03		BNY BROKERAGE INC	USD/DTC	.05
						0.00		205.00	2.62	55,654.47
		8,800.000		15.004500	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	.02
						0.00		158.40	6.18	131,875.02
--- ASSET TOTALS ---										
		16,300.000				0.00		815.00	13.55	288,527.42
448947101	IDT CORP									
	NIF3	3,300.000		17.642900	12JUN03	17JUN03		FAGENSON + CO INC	USD/DTC	.05
						0.00		165.00	2.73	58,053.84
		22,000.000		17.851100	20JUN03	25JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
						0.00		440.00	18.38	392,265.82
--- ASSET TOTALS ---										
		41,600.000				0.00		1,420.00	34.66	738,847.08
448947309	IDT CORP									
	NIF3	1,900.000		14.118800	24APR03	29APR03		CORRESPONDENT SERVICE	USD/DTC	.02
						0.00		28.50	1.26	26,795.96

STATE STREET

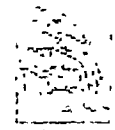
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

448947309	IDT CORP	CL B	15.012000	15MAY03	20MAY03	FAGENSON + CO INC	USD/DTC	.05
18,000.000						900.00	12.65	269,303.35
NIF3								
39,000.000			17.830800	11JUN03	16JUN03	FAGENSON + CO INC	USD/DTC	.05
NIF3						1,950.00	32.55	693,418.65
6,500.000			17.764300	12JUN03	17JUN03	FAGENSON + CO INC	USD/DTC	.05
NIF3						325.00	5.41	115,137.54
3,900.000			17.960000	06AUG03	11AUG03	BNY BROKERAGE INC	USD/DTC	.05
NIF3						195.00	3.28	69,845.72
3,000.000			18.000000	08AUG03	13AUG03	CANTOR FITZGERALD +	USD/DTC	.05
NIF3						150.00	2.53	53,847.47
— ASSET TOTALS —								
72,300.000					0.00	3,548.50	57.68	1,228,348.69
44914M104	HYPERION SOLUTIONS CORP	COM	24.348100	14MAR03	19MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
6,200.000						93.00	4.55	150,860.67
NIF3								
1,100.000			24.512400	17MAR03	20MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3						16.50	0.82	26,946.32
1,850.000			24.050400	21MAR03	26MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3						27.75	1.34	44,464.15



STATE STREET

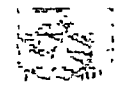
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

44914M104	HYPERION SOLUTIONS CORP	COM	23.952400	31MAR03	03APR03	CORRESPONDENT SERVIC	USD/DTC	.02
9,550.000						143.25	5.77	228,596.40
NIF3								
1,400.000			28.042100	01AUG03	06AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						17.50	1.84	39,239.60
1,900.000			28.197800	05AUG03	08AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						23.75	2.51	53,549.56
1,100.000			27.917100	06AUG03	11AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						13.75	1.44	30,693.62
1,300.000			27.959200	08AUG03	13AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						16.25	1.71	36,329.00
2,300.000			28.590500	12AUG03	15AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						28.75	3.08	65,726.32
1,400.000			30.165300	19AUG03	22AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						17.50	1.98	42,211.94
31,600.000			31.270000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	
NIF4						0.00	0.00	988,132.00
700.000			31.466500	28AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3						8.75	1.04	22,016.76

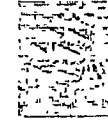


STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET
	EXCH RATE				COMMISSNS	COMMISSNS		PROCEEDS

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
44914M104	HYPERION SOLUTIONS CORP	COM	31.325100	28AUG03	OPEN	CAPITAL INSTITUTIONA	USD/DTC	.05
	3,400.000				0.00	170.00	4.99	106,330.35
	NIF8							
	2,600.000		33.000000	29AUG03	OPEN	MCDONALD AND COMPAN	USD/DTC	.05
	NIF3				0.00	130.00	4.02	85,665.98
	2,600.000		32.920800	29AUG03	OPEN	MACHOVIA SECURITIES,	USD/DTC	.05
	NIF8				0.00	130.00	4.01	85,460.07
— ASSET TOTALS —					0.00	836.75	39.10	2,006,222.74
	69,000.000							
44973Q103	I MANY INC	COM	1.092000	20AUG03	25AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	300.000				0.00	3.75	0.02	323.83
	NIF3							
45068B109	ITT EDL SVCS INC	COM	42.415000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	3,600.000				0.00	72.00	7.15	152,614.85
	NIF4							
	1,400.000		42.297100	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	28.00	2.78	59,185.16
	4,700.000		42.781100	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	0.00	9.42	201,061.75
	2,400.000		43.503800	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	48.00	4.89	104,356.23

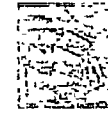


STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE	BASE	BASE	BASE NET
	EXCH RATE				COMMISSNS	COMMISSNS		PROCEEDS

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
45068B109	ITT EDL SVCS INC	COM	42.605900	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	7,000.000				0.00	140.00	13.96	298,087.34
	NIF4							
— ASSET TOTALS —					0.00	288.00	38.20	815,305.33
	19,100.000							
45168D104	IDEXX LABS INC	COM	40.973700	21JUL03	24JUL03	LEHMAN BROTHERS INC	USD/DTC	.05
	5,400.000				0.00	270.00	10.36	220,977.62
	NIF4							
	5,400.000		39.611500	22JUL03	25JUL03	LEHMAN BROTHERS INC	USD/DTC	.05
	NIF4				0.00	270.00	10.02	213,622.08
	2,400.000		41.114500	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	48.00	4.62	98,622.18
	1,100.000		41.307300	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	22.00	2.13	45,413.90
	800.000		41.060000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	0.00	1.54	32,846.46
	2,800.000		42.293900	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	56.00	5.55	118,361.37
	3,000.000		41.360200	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4				0.00	60.00	5.81	124,014.79



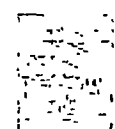
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
-- ASSET TOTALS --							
	20,900.000			0.00	726.00	40.03	853,858.40
451713101	IKOM OFFICE SOLUTIONS INC	COM					
	1,900.000		8.780000	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					34.20	0.79
							.02
							16,647.01
451906101	IDENTIX INC						
	15,854.000		6.720000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC
	NIF4					0.00	0.00
							106,538.88
	7,200.000		6.720000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC
	NIF4					0.00	0.00
							48,384.00
	3,600.000		6.720000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC
	NIF4					0.00	0.00
							24,192.00
-- ASSET TOTALS --							
	26,654.000			0.00	0.00	0.00	179,114.88
45245A107	IMATION CORP	COM					
	800.000		37.894100	17APR03	23APR03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					14.40	1.42
							.02
							30,299.46
	400.000		37.863700	21APR03	24APR03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					7.20	0.71
							.02
							15,137.57
	400.000		37.399000	22APR03	25APR03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					7.20	0.71
							.02
							14,951.69



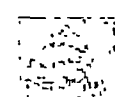
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
45245A107	IMATION CORP	COM					
	200.000		36.480000	22APR03	25APR03	INVESTMENT TECHNOLOG	USD/DTC
	NIF6					4.00	0.35
							7,291.65
	300.000		35.902000	23APR03	28APR03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					5.40	0.51
							.02
							10,764.69
	100.000		35.990000	23APR03	28APR03	INSTINET	USD/DTC
	NIF6					1.00	0.17
							.01
							3,597.83
	300.000		35.290900	24APR03	29APR03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					5.40	0.50
							.02
							10,581.37
	400.000		35.098600	28APR03	01MAY03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					7.20	0.66
							.02
							14,031.58
	400.000		34.936400	02MAY03	07MAY03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					7.20	0.66
							.02
							13,966.70
	500.000		34.415200	09MAY03	14MAY03	JEFFERIES COMPANY IN	USD/DTC
	NIF6					20.00	0.81
							.04
							17,186.79
	400.000		34.495000	12MAY03	15MAY03	LIQUIDNET INC	USD/DTC
	NIF6					8.00	0.65
							.02
							13,789.35
	1,300.000		33.939800	04JUN03	09JUN03	B-TRADE SERVICES LLC	USD/DTC
	NIF6					23.40	2.07
							.02
							44,096.27



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

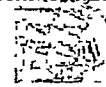
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
45245A107	INATION CORP	34.400000	04JUN03	09JUN03		CANTOR FITZGERALD +	USD/DTC	.04
	500.000			0.00		20.00	0.81	17,179.19
	NIF6							
	1,200.000	34.505900	05JUN03	10JUN03		CANTOR FITZGERALD +	USD/DTC	.04
	NIF6			0.00		48.00	1.94	41,357.14
— ASSET TOTALS —	7,200.000			0.00		178.40	11.97	254,231.28
456727106	INFORMATION HLDGS INC	15.520000	28MAY03	02JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	400.000			0.00		8.00	0.29	6,199.71
	NIG2							
	200.000	15.597500	28MAY03	02JUN03		WEEDEN + CO.	USD/DTC	.05
	NIG2			0.00		10.00	0.15	3,109.35
	500.000	15.803200	29MAY03	03JUN03		WEEDEN + CO.	USD/DTC	.05
	NIG2			0.00		25.00	0.37	7,876.23
	300.000	16.543800	30MAY03	04JUN03		WEEDEN + CO.	USD/DTC	.05
	NIG2			0.00		15.00	0.23	4,947.91
	200.000	17.209700	02JUN03	05JUN03		WEEDEN + CO.	USD/DTC	.05
	NIG2			0.00		10.00	0.16	3,431.78
	100.000	17.100000	03JUN03	06JUN03		JEFFERIES COMPANY IN	USD/DTC	.05
	NIG2			0.00		5.00	0.08	1,704.92



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	SSELL/BTC	EXCH RATE	BASE	INTEREST	COMMISSNS	COMMISSNS	BASE	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
456727106	INFORMATION HLDGS INC	17.120000	04JUN03	09JUN03		LIQUIDNET INC	USD/DTC	.02
	100.000			0.00		2.00	0.08	1,709.92
	NIG2							
	100.000	17.268800	05JUN03	0.00		WEEDEN + CO.	USD/DTC	.05
	NIG2					5.00	0.08	1,721.80
	-100.000	17.268800	05JUN03	CANCEL		WEEDEN + CO.	USD/DTC	.05
	NIG2			0.00		-5.00	-0.08	-1,721.80
	100.000	17.268800	05JUN03	10JUN03		JEFFERIES COMPANY IN	USD/DTC	.05
	NIG2			0.00		5.00	0.08	1,721.80
	100.000	17.073700	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIG2			0.00		2.00	0.08	1,705.29
	100.000	17.119300	16JUN03	19JUN03		JEFFERIES COMPANY IN	USD/DTC	.05
	NIG2			0.00		5.00	0.08	1,706.85
— ASSET TOTALS —	2,100.000			0.00		87.00	1.60	34,113.76
456788108	INFOSYS TECHNOLOGIES LTD	45.266700	03JUN03	06JUN03		INSTINET	USD/DTC	.02
	300.000			0.00		6.00	0.64	13,573.37
	NIG8							
457153104	INGRAM MICRO INC	13.700000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
	44,300.000			0.00		0.00	0.00	606,910.00
	NIF4							
4576J0104	INNKEEPERS USA TR	8.166000	27AUG03	OPEN		CORRESPONDENT SERVIC	USD/DTC	.01
	3,000.000			0.00		37.50	1.15	24,459.35
	NIF3							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

45765U103	INSIGHT ENTERPRISES INC	COM	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC		315,780.00
19,000.000		16.620000		0.00	0.00	0.00		
NIF4								
457667103	INSITUFORM TECHNOLOGIES INC	CL A	12JUN03	17JUN03	MERRILL LYNCH PIERCE	USD/DTC		.04
1,600.000		16.434900		0.00	64.00	1.24		26,230.60
NIF4								
900.000		16.301800	13JUN03	18JUN03	MERRILL LYNCH PIERCE	USD/DTC		.04
NIF4				0.00	36.00	0.69		14,634.93
400.000		16.500000	16JUN03	19JUN03	SCOTT & STRINGFELLO	USD/DTC		.04
NIF4				0.00	16.00	0.31		6,583.69
1,000.000		16.395200	16JUN03	19JUN03	MERRILL LYNCH PIERCE	USD/DTC		.04
NIF4				0.00	40.00	0.77		16,354.43
1,000.000		16.343000	17JUN03	20JUN03	MERRILL LYNCH PIERCE	USD/DTC		.04
NIF4				0.00	40.00	0.77		16,302.23
800.000		16.940000	14JUL03	17JUL03	BEAR STEARNS SECURIT	USD/DTC		.02
NIF4				0.00	16.00	0.64		13,535.36
2,500.000		16.902700	14JUL03	17JUL03	ADAMS HARKNESS + HIL	USD/DTC		.04
NIF4				0.00	100.00	1.98		42,154.77
1,300.000		16.536300	15JUL03	18JUL03	ADAMS HARKNESS + HIL	USD/DTC		.04
NIF4				0.00	52.00	1.01		21,444.18



STATE STREET

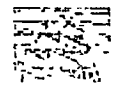
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

457667103	INSITUFORM TECHNOLOGIES INC	CL A	15JUL03	18JUL03	BEAR STEARNS SECURIT	USD/DTC		.02
800.000		16.025000		0.00	16.00	0.60		12,803.40
NIF4								
1,300.000		15.000000	17JUL03	22JUL03	INSTINET CLEARING SE	USD/DTC		.03
NIF4				0.00	35.75	0.92		19,463.33
2,900.000		15.030900	17JUL03	22JUL03	ADAMS HARKNESS + HIL	USD/DTC		.04
NIF4				0.00	116.00	2.04		43,471.57
800.000		15.000000	18JUL03	23JUL03	BEAR STEARNS SECURIT	USD/DTC		.02
NIF4				0.00	16.00	0.57		11,983.43
200.000		15.200000	18JUL03	23JUL03	ADAMS HARKNESS + HIL	USD/DTC		.04
NIF4				0.00	8.00	0.15		3,031.85
800.000		15.000000	18JUL03	23JUL03	INSTINET CLEARING SE	USD/DTC		.03
NIF4				0.00	22.00	0.57		11,977.43
900.000		15.359400	21JUL03	24JUL03	INSTINET CLEARING SE	USD/DTC		.03
NIF4				0.00	24.75	0.65		13,798.06
1,800.000		18.060000	19AUG03	22AUG03	INTERNAL SNAP DVP	USD/DTC		
NIF4				0.00	0.00	0.00		32,508.00
1,100.000		18.060000	19AUG03	22AUG03	INTERNAL SNAP DVP	USD/DTC		
NIF4				0.00	0.00	0.00		19,866.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

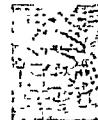
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH LOCAL	NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE		BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

457667103	INSITUFORM TECHNOLOGIES INC	CL A	17.968000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
3,000.000						60.00	2.53	53,841.47
NIF4								
2,000.000			18.121000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						40.00	1.70	36,200.30
600.000			18.300000	20AUG03	25AUG03	EXTERNAL SHAP	USD/DTC	
NIF4						0.00	0.00	10,980.00
3,057.000			18.245901	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						61.14	2.62	55,713.96
6,543.000			17.769800	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						130.86	5.45	116,131.49
— ASSET TOTALS —								
35,300.000				0.00		894.50	25.21	599,010.48

457985208	INTEGRA LIFESCIENCES CORP	COM NEM	26.310000	19AUG03	22AUG03	INTERNAL SHAP DVP	USD/DTC	
9,200.000						0.00	0.00	242,052.00
NIF4								
3,000.000			26.310000	19AUG03	22AUG03	INTERNAL SHAP DVP	USD/DTC	
NIF4						0.00	0.00	78,930.00
2,400.000			25.900800	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						48.00	2.91	62,111.01



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL	TAX/FEE/OTH LOCAL	NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE		BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

457985208	INTEGRA LIFESCIENCES CORP	COM NEM	26.137500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
1,200.000						24.00	1.47	31,339.53
NIF4								
1,900.000			26.235800	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						38.00	2.34	49,807.68
4,300.000			26.175900	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4						86.00	5.27	112,465.10
— ASSET TOTALS —								
22,000.000				0.00		196.00	11.99	576,705.32

45811K208	INTEGRATED CIRCUIT SYS INC	CON NEM	30.616300	18JUL03	23JUL03	FIRST ALBANY CORP.	USD/DTC	.05
16,200.000						810.00	23.22	495,150.84
NIF4								
1,500.000			30.568300	18JUL03	23JUL03	MORGAN STANLEY CO IN	USD/DTC	.02
NIF4						30.00	2.15	45,820.30
6,300.000			29.782200	21JUL03	24JUL03	FIRST ALBANY CORP.	USD/DTC	.05
NIF4						315.00	8.79	187,304.07
2,700.000			30.178900	22JUL03	25JUL03	FIRST ALBANY CORP.	USD/DTC	.05
NIF4						135.00	3.82	81,344.21
— ASSET TOTALS —								
26,700.000				0.00		1,290.00	37.98	809,619.42

458118106	INTEGRATED DEVICE TECHNOLOGY	COM	13.333300	14JUL03	17JUL03	CORRESPONDENT SERVICE	USD/DTC	.01
1,300.000						16.25	0.82	17,316.22
NIF3								



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

458118106	INTEGRATED DEVICE TECHNOLOGY	COM	11.709700	01AUG03	06AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	4,400.000				0.00		55.00	2.42	51,465.26
	NIF3								
	4,900.000		13.161200	22AUG03	27AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		61.25	3.02	64,425.61
	31,600.000		12.790000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
	NIF4				0.00		0.00	0.00	404,164.00
	10,500.000		13.593400	28AUG03	OPEN		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		131.25	6.68	142,592.77
— ASSET TOTALS —	52,700.000				0.00		263.75	12.94	679,963.86
45814P105	INTEGRA BK CORP	COM	19.255000	28AUG03	OPEN		INVESTMENT TECHNOLOG	USD/DTC	.02
	1,400.000				0.00		28.00	1.27	26,927.73
	NIF3								
458140100	INTEL CORP	COM	18.507500	30APR03	05MAY03		GOLDMAN SACHS + CO	USD/DTC	.04
	1,600.000				0.00		64.00	1.39	29,546.61
	NIF2								
	19,000.000		18.660000	30APR03	05MAY03		GOLDMAN SACHS + CO	USD/DTC	.05
	NIF2				0.00		950.00	16.60	353,573.40
	3,100.000		22.090000	12JUN03	13JUN03		DEUTSCHE BANK SECURI	USD/DTC	.03
	NIF2				0.00		93.00	3.21	68,382.79



STATE STREET

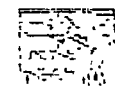
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

458140100	INTEL CORP	COM	21.630000	16JUN03	19JUN03		BANC/AMERICA SECUR.L	USD/DTC	.05
	6,000.000				0.00		300.00	6.08	129,473.92
	NIF2								
— ASSET TOTALS —	29,700.000				0.00		1,407.00	27.28	580,976.72
45884X103	INTERMUNE INC	COM	19.520500	23APR03	28APR03		LEHMAN BROTHERS INC	USD/DTC	.04
	3,100.000				0.00		124.00	2.84	60,386.71
	NIF4								
	5,200.000		19.444500	24APR03	29APR03		LEHMAN BROTHERS INC	USD/DTC	.04
	NIF4				0.00		208.00	4.74	100,898.66
	3,100.000		19.457500	24APR03	29APR03		BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4				0.00		62.00	2.83	60,253.42
	1,300.000		18.606300	25APR03	30APR03		LEHMAN BROTHERS INC	USD/DTC	.04
	NIF4				0.00		52.00	1.14	24,135.05
	400.000		18.972100	28APR03	01MAY03		LEHMAN BROTHERS INC	USD/DTC	.04
	NIF4				0.00		16.00	0.36	7,572.48
— ASSET TOTALS —	13,100.000				0.00		462.00	11.91	253,246.32
460915200	INTRAMEST CORP	COM NEM	13.040000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
	39,700.000				0.00		0.00	0.00	517,688.00
	NIF4								



STATE STREET

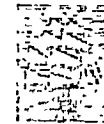
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

460915200	INTRAMEST CORP	COM NEM	18.865200	27AUG03	0.00		PERSHING LLC	USD/DTC	.05
2,100.000	NIF8						105.00	1.86	39,510.06
-2,100.000	NIF8		18.865200	27AUG03	CANCEL 0.00		PERSHING LLC	USD/DTC	.05
							-105.00	-1.86	-39,510.06
2,100.000	NIF8		12.865200	27AUG03	OPEN 0.00		PERSHING LLC	USD/DTC	.05
							105.00	1.27	26,910.65
5,200.000	NIF8		12.847200	28AUG03	OPEN 0.00		BNY CLEARING SERVICE	USD/DTC	.05
							260.00	3.13	66,542.31
— ASSET TOTALS —					0.00		365.00	4.40	611,140.96
461238107	INVERESK RESH GROUP INC	COM	17.390000	27AUG03	27AUG03 0.00		ASSET TRANSFER AT MA	USD/DTC	0.00
12,800.000	NIF4						0.00	0.00	222,592.00
46145F105	INVESTMENT TECHNOLOGY GROUP	COM	19.100000	19AUG03	22AUG03 0.00		INTERNAL SWAP DVP	USD/DTC	0.00
2,200.000	NIF4						0.00	0.00	42,020.00
3,900.000	NIF4		19.091800	19AUG03	22AUG03 0.00		STATE STREET BROKERA	USD/DTC	.02
							78.00	3.49	74,376.53
2,500.000	NIF4		19.000000	20AUG03	25AUG03 0.00		INTERNAL SWAP DVP	USD/DTC	0.00
							0.00	0.00	47,500.00



STATE STREET

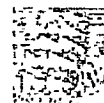
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

46145F105	INVESTMENT TECHNOLOGY GROUP	COM	18.815000	20AUG03	25AUG03 0.00		STATE STREET BROKERA	USD/DTC	0.00
1,400.000	NIF4						0.00	1.24	26,339.76
2,500.000	NIF4		18.871600	20AUG03	25AUG03 0.00		STATE STREET BROKERA	USD/DTC	.02
							50.00	2.21	47,126.79
100.000	NIF4		19.000000	20AUG03	25AUG03 0.00		EXTERNAL SWAP	USD/DTC	0.00
							0.00	0.00	1,900.00
2,100.000	NIF4		19.003300	21AUG03	26AUG03 0.00		STATE STREET BROKERA	USD/DTC	.02
							42.00	1.87	39,863.06
4,900.000	NIF4		18.568800	22AUG03	27AUG03 0.00		STATE STREET BROKERA	USD/DTC	.02
							98.00	4.26	90,884.86
— ASSET TOTALS —					0.00		268.00	13.07	370,011.00
46261V108	IPASS INC	COM	18.001000	31JUL03	05AUG03 0.00		MORGAN STANLEY CO IN	USD/DTC	.04
900.000	NIF4						36.00	0.76	16,164.14
464330109	ISIS PHARMACEUTICALS		4.555700	03MAR03	06MAR03 0.00		GOLDMAN SACHS + CO	USD/DTC	.03
900.000	NIF4						27.00	0.13	4,073.00
400.000	NIF4		4.500000	07MAR03	12MAR03 0.00		GOLDMAN SACHS + CO	USD/DTC	.03
							12.00	0.06	1,787.94



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

464330109	ISIS PHARMACEUTICALS	14MAR03	19MAR03		BNY BROKERAGE INC	USD/DTC	.02
2,200.000		4.140500	0.00		44.00	0.28	9,064.82
NIF4							
1,300.000		2.864700	0.00		BNY BROKERAGE INC	USD/DTC	.02
NIF4					26.00	0.12	3,697.99
— ASSET TOTALS —			0.00		109.00	0.59	18,623.75
4,800.000							
466189107	J JILL GROUP INC	22JUL03	25JUL03		WELLS FARGO SECURITI	USD/DTC	.05
9,500.000		13.723900	0.00		475.00	6.11	129,895.94
NIF3							
3,200.000		14.022500	0.00		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					40.00	2.10	44,829.90
4,600.000		12.500400	0.00		WELLS FARGO SECURITI	USD/DTC	.05
NIF3					230.00	2.70	57,269.14
6,100.000		14.000400	0.00		WELLS FARGO SECURITI	USD/DTC	.05
NIF3					305.00	4.00	85,093.44
— ASSET TOTALS —			0.00		1,050.00	14.91	317,088.42
23,400.000							
46622G105	JNI CORP	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
5,200.000		4.424100	0.00		78.00	1.08	22,926.24
NIF3							
46625H100	J P MORGAN CHASE + CO	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
800.000		35.472500	0.00		16.00	1.33	28,360.67
NIF2							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

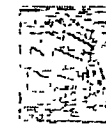
EQUITY

** US DOLLAR ** (CONTINUED)

477143101	JETBLUE AMYS CORP	10JUL03	15JUL03		CREDIT SUISSE FIRST	USD/DTC	.05
1,700.000		43.120100	0.00		85.00	3.44	73,215.73
NIF4							
3,000.000		42.878700	0.00		BNY BROKERAGE INC	USD/DTC	.02
NIF4					60.00	6.03	128,570.07
1,600.000		49.282000	0.00		STATE STREET BROKERA	USD/DTC	.02
NIF4					32.00	3.70	78,815.50
3,700.000		50.141800	0.00		STATE STREET BROKERA	USD/DTC	.02
NIF4					0.00	8.69	185,515.97
1,200.000		50.699200	0.00		STATE STREET BROKERA	USD/DTC	.02
NIF4					24.00	2.85	60,812.19
— ASSET TOTALS —			0.00		201.00	24.71	526,929.46
11,200.000							
47758P109	JO ANN STORES INC	21MAR03	26MAR03		CORRESPONDENT SERVIC	USD/DTC	.02
900.000		19.852200	0.00		13.50	0.54	17,852.94
NIF3							
4,100.000		19.943800	0.00		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3					61.50	2.07	81,706.01
3,500.000		25.856400	0.00		SG CONEN SECURITIES	USD/DTC	.05
NIF4					175.00	4.24	90,318.16

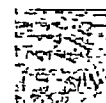
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
47758P109	JO ANN STORES INC	CL A	19JUN03	24JUN03	WHITAKER SECURITIES	USD/DTC	.05
1,300.000	NIF3	24.523600	0.00	65.00	1.49	31,814.19	
900.000	NIF3	24.550100	0.00	45.00	1.03	22,049.06	
1,800.000	NIF3	24.448500	0.00	90.00	2.06	43,915.24	
2,000.000	NIF3	24.200000	0.00	100.00	2.27	48,297.73	
4,300.000	NIF4	28.950000	0.00	0.00	0.00	124,485.00	
2,100.000	NIF4	28.872400	0.00	42.00	2.84	60,587.20	.02
1,000.000	NIF4	28.995000	0.00	20.00	1.36	28,973.64	.02
500.000	NIF4	29.140000	0.00	0.00	0.69	14,569.31	
500.000	NIF4	29.000000	0.00	0.00	0.00	14,500.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
47758P109	JO ANN STORES INC	CL A	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
1,800.000	NIF4	28.840000	0.00	36.00	2.43	51,873.57	
5,300.000	NIF4	28.677600	0.00	106.00	7.12	151,878.16	.02
— ASSET TOTALS —			0.00	754.00	28.14	782,820.21	
30,000.000							
478160104	JOHNSON + JOHNSON	COM	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
4,300.000	NIF2	51.584300	0.00	86.00	10.39	221,716.10	
481165108	JOY GLOBAL INC	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	0.00
2,100.000	NIF4	15.730000	0.00	0.00	0.00	33,033.00	
5,600.000	NIF4	15.518800	0.00	112.00	4.07	86,789.21	.02
3,289.000	NIF4	15.601600	0.00	0.00	2.41	51,311.25	
811.000	NIF4	15.772195	0.00	16.22	0.60	12,774.43	.02
7,200.000	NIF4	15.810000	0.00	144.00	5.33	113,682.67	.02



STATE STREET

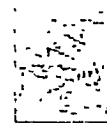
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

481165108	JOY GLOBAL INC		COM	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
10,700.000	NIF4		15.227700		0.00		214.00	7.63	162,714.76
— ASSET TOTALS —									
29,700.000					0.00		486.22	20.04	460,305.32
482480100	KLA TENCOR CORP		COM	10APR03	15APR03		GOLDMAN SACHS + CO	USD/DTC	.05
3,400.000	NIF2		36.784600		0.00		170.00	5.86	124,891.78
487836108	KELLOGG CO		COM	06MAR03	11MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
100.000	NIF2		28.585300		0.00		2.00	0.09	2,856.44
1,500.000	NIF2		28.463100	06MAR03	11MAR03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		75.00	1.29	42,618.36
3,300.000	NIF2		28.635800	07MAR03	12MAR03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		165.00	2.85	94,330.29
100.000	NIF2		28.078200	10MAR03	13MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		2.00	0.09	2,805.73
1,800.000	NIF2		28.213500	10MAR03	13MAR03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		90.00	1.53	50,692.77
2,100.000	NIF2		28.235500	11MAR03	14MAR03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		105.00	1.79	59,187.76



STATE STREET

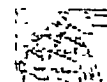
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

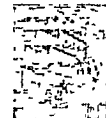
487836108	KELLOGG CO		COM	12MAR03	17MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
500.000	NIF2		28.301200		0.00		10.00	0.43	14,140.17
1,600.000	NIF2		28.239600	12MAR03	17MAR03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		80.00	1.37	45,101.99
— ASSET TOTALS —									
11,000.000					0.00		529.00	9.44	311,733.51
490057106	KENSEY NASH CORP		COM	14MAR03	19MAR03		MORGAN KEEGAN & CO I	USD/DTC	.05
6,300.000	NIF4		18.750000		0.00		315.00	3.56	117,806.44
1,300.000	NIF4		18.750000	17MAR03	20MAR03		MORGAN KEEGAN & CO I	USD/DTC	.05
					0.00		65.00	0.74	24,309.26
15,000.000	NIF4		19.016000	18MAR03	21MAR03		MORGAN KEEGAN & CO I	USD/DTC	.05
					0.00		750.00	8.59	284,481.41
— ASSET TOTALS —									
22,600.000					0.00		1,130.00	12.89	426,597.11
49455U910	KINDER MORGAN MGMT LLC		FRACTIONAL SHARE	20MAY03			WORTHLESS SECURITIES	USD/BOS	0.00
95,962.000	NIF4		0.000000		0.00		0.00	0.00	0.00
-95,962.000	NIF4		0.000000	20MAY03	CANCEL		WORTHLESS SECURITIES	USD/BOS	0.00
					0.00		0.00	0.00	0.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

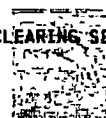
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
49455U910	KINDER MORGAN MGMT LLC	FRACTIONAL SHARE	0.000338	04JUN03	04JUN03		DISPOSAL CASH	USD/BOS	32.44
95,962.000	NIF4				0.00		0.00	0.00	
— ASSET TOTALS —									
95,962.000					0.00		0.00	0.00	32.44
495582108	KING PHARMACEUTICALS INC	COM	13.624200	16MAY03	21MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,500.000	NIF2				0.00		30.00	0.96	20,405.34
8,200.000	NIF2		13.674200	16MAY03	21MAY03		GOLDMAN SACHS + CO	USD/DTC	.04
					0.00		328.00	5.25	111,795.19
300.000	NIF2		13.059500	20MAY03	23MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		6.00	0.19	3,911.66
7,600.000	NIF2		13.093400	20MAY03	23MAY03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		380.00	4.66	99,125.18
2,100.000	NIF2		13.013800	21MAY03	27MAY03		GOLDMAN SACHS + CO	USD/DTC	.05
					0.00		105.00	1.28	27,222.70
— ASSET TOTALS —									
19,700.000					0.00		849.00	12.34	262,460.07
499063105	KNIGHT TRADING GROUP INC	COM	8.113800	03JUL03	09JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
9,200.000	NIF3				0.00		115.00	3.50	74,528.46



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
499063105	KNIGHT TRADING GROUP INC	COM	8.780200	07JUL03	10JUL03		CANTOR FITZGERALD +	USD/DTC	.04
4,600.000	NIF3				0.00		184.00	1.90	40,203.02
2,400.000	NIF3		9.012700	10JUL03	15JUL03		NBCN CLEARING INC.	USD/DTC	.04
					0.00		96.00	1.02	21,533.46
4,500.000	NIF3		9.000100	11JUL03	16JUL03		LA BRANCHE FINANCIAL	USD/DTC	.04
					0.00		180.00	1.90	40,318.55
— ASSET TOTALS —									
20,700.000					0.00		575.00	8.32	176,583.49
500255104	KOHL'S CORP	COM	53.905000	13MAR03	18MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,300.000	NIF2				0.00		26.00	2.11	70,048.39
900.000	NIF2		56.962500	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		18.00	2.40	51,245.85
2,700.000	NIF2		49.931100	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		54.00	6.31	134,753.66
4,000.000	NIF2		59.976800	08AUG03	13AUG03		BURNHAM SECURITIES	USD/DTC	.05
					0.00		200.00	11.23	239,695.97
— ASSET TOTALS —									
8,900.000					0.00		298.00	22.05	495,743.87
500472303	KONINKLIJKE PHILIPS ELECTRS N V		19.879400	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	.02
1,800.000	NIG8				0.00		36.00	1.68	35,745.24



STATE STREET

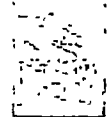
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

50049M109	KOOKMIN BK NEM	SPONSORED ADR	09JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
1,100.000	NIG8	28.977300		0.00	22.00	1.50	31,851.53
501940100	LMR PPTY CORP	COM	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
3,100.000	NIF4	39.737700		0.00	62.00	5.77	123,119.10
400.000	NIF4	40.280000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	0.00	0.76	16,111.24
1,500.000	NIF4	40.236700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	30.00	2.83	60,322.22
2,100.000	NIF4	41.107100	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	42.00	4.04	86,278.87
5,100.000	NIF4	40.737500	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	102.00	9.73	207,649.52
— ASSET TOTALS —				0.00	236.00	23.13	493,480.95
12,200.000							
505447102	LABRANCHE + CO INC	COM	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
6,300.000	NIF4	16.955600		0.00	126.00	5.00	106,689.28
4,700.000	NIF4	16.410000	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	.02
				0.00	0.00	0.00	77,127.00



STATE STREET

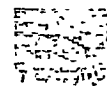
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

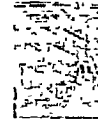
505447102	LABRANCHE + CO INC	COM	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	.02
2,700.000	NIF4	16.410000		0.00	0.00	0.00	44,307.00
2,100.000	NIF4	16.586700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	42.00	1.64	34,788.43
2,700.000	NIF4	16.496700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	0.00	2.09	44,539.00
6,900.000	NIF4	16.192300	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	138.00	5.23	111,583.64
2,100.000	NIF4	16.689100	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
				0.00	42.00	1.65	35,003.46
— ASSET TOTALS —				0.00	348.00	15.61	454,037.81
27,500.000							
514606102	LANCE INC	COM	03MAR03	06MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
1,000.000	NIF3	9.901800		0.00	15.00	0.30	9,886.50
2,300.000	NIF3	9.832500	03MAR03	06MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
				0.00	34.50	0.69	22,579.56
5,300.000	NIF3	8.382100	19MAY03	22MAY03	JEFFERIES COMPANY IN	USD/DTC	.04
				0.00	212.00	2.08	44,211.05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	LOCAL	BASE NET PROCEEDS
EQUITY								
			** US DOLLAR **			(CONTINUED)		
514606102	LANCE INC	COM	22MAY03	28MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3	200.000	8.485200		0.00	3.00		0.08	1,693.96
	700.000	8.515000	22MAY03	28MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	14.00		0.28	5,946.22
	300.000	8.505000	23MAY03	29MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	6.00		0.12	2,545.38
	1,600.000	8.540200	23MAY03	29MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	24.00		0.64	13,639.68
	2,800.000	8.589800	27MAY03	03JUN03	4	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	42.00		1.13	24,008.31
	2,900.000	8.589800	27MAY03			CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	43.50		1.17	24,865.75
	-2,900.000	8.589800	27MAY03	CANCEL		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	-43.50		-1.17	-24,865.75
	1,000.000	8.905100	28MAY03	02JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	15.00		0.42	8,889.68
	600.000	9.400000	30MAY03	04JUN03		CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	9.00		0.27	5,630.73



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	COMMISSNS	LOCAL	BASE NET PROCEEDS
EQUITY								
			** US DOLLAR **			(CONTINUED)		
514606102	LANCE INC	COM	03JUN03	06JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3	300.000	9.372500		0.00	6.00		0.14	2,805.61
	1,100.000	9.385900	05JUN03	10JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	13.75		0.49	10,310.25
	1,600.000	9.195300	09JUN03	12JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	20.00		0.69	14,691.79
	1,200.000	9.120000	10JUN03	13JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	15.00		0.52	10,928.48
	900.000	9.275900	11JUN03	16JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	11.25		0.40	8,336.66
	200.000	9.244500	12JUN03	17JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	2.50		0.09	1,846.31
	500.000	9.105000	13JUN03	18JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	6.25		0.22	4,546.03
	800.000	9.144400	16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	10.00		0.35	7,305.17
	3,900.000	9.184300	18JUN03	23JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	78.00		1.68	35,739.09



STATE STREET

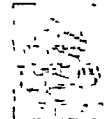
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

514606102	LANCE INC		COM	01JUL03	07JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
1,800.000	NIF3		9.118000		0.00	22.50		0.77	16,389.13
1,500.000	NIF3		9.254800	02JUL03	08JUL03	18.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.65	13,862.80
500.000	NIF3		9.339300	03JUL03	09JUL03	6.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.22	4,663.18
700.000	NIF3		9.943300	15JUL03	18JUL03	8.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.33	6,951.23
1,200.000	NIF3		10.018500	16JUL03	21JUL03	15.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.57	12,006.63
400.000	NIF3		10.011300	21JUL03	24JUL03	5.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.19	3,999.33
500.000	NIF3		10.297400	24JUL03	29JUL03	6.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.25	5,142.20
1,500.000	NIF3		10.715000	30JUL03	04AUG03	30.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.76	16,041.74
1,657.000	NIF3		10.726800	30JUL03	04AUG03	20.71	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.84	17,752.76



STATE STREET

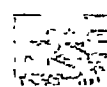
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

514606102	LANCE INC		COM	06AUG03	11AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
1,100.000	NIF3		10.529600		0.00	13.75		0.55	11,568.26
400.000	NIF3		10.365400	08AUG03	13AUG03	5.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.20	4,140.96
300.000	NIF3		10.440000	11AUG03	14AUG03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.15	3,128.10
100.000	NIF3		10.282800	18AUG03	21AUG03	1.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.05	1,026.98
1,700.000	NIF3		10.315000	19AUG03	22AUG03	34.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.83	17,500.67
600.000	NIF3		10.316700	20AUG03	25AUG03	7.50	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.29	6,182.23
900.000	NIF3		10.320000	20AUG03	25AUG03	18.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.44	9,269.56
300.000	NIF3		10.183500	25AUG03	28AUG03	3.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.15	3,051.15
400.000	NIF3		10.176100	27AUG03	OPEN	5.00	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			0.20	4,065.24



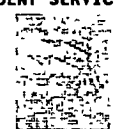
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

514606102	LANCE INC	COM	10.174100	27AUG03	OPEN 0.00	INVESTMENT TECHNOLOG	USD/DTC 0.53	11,168.98
	1,100.000					22.00		.02
	NIF3							
— ASSET TOTALS —					0.00	784.46	18.56	403,451.59
	42,957.000							
	NIF4							
51508L103	LANDRYS RESTAURANTS INC	COM	20.599300	05MAY03	08MAY03 0.00	LEHMAN BROTHERS INC	USD/DTC 10.22	217,812.36
	10,600.000					530.00		.05
	NIF4							.36
	36,400.000			27AUG03	27AUG03 0.00	ASSET TRANSFER AT MA	USD/DTC 0.00	758,940.00
	NIF4		20.850000			0.00		
— ASSET TOTALS —					0.00	530.00	10.22	976,752.36
	47,000.000							
	NIF3							
520780107	LAWSON SOFTWARE INC	COM	6.410000	09JUN03	12JUN03 0.00	NATIONAL FINANCIAL S	USD/DTC 0.72	15,287.28
	2,400.000					96.00		.04
	NIF3							.28
	7,000.000			10JUN03	13JUN03 0.00	CORRESPONDENT SERVIC	USD/DTC 2.11	44,942.79
	NIF3		6.433200			87.50		.01
— ASSET TOTALS —					0.00	183.50	2.83	60,230.07
	9,400.000							
	NIF3							
524651106	LEGATO SYSTEMS INC	COM	6.500000	05MAY03	08MAY03 0.00	CORRESPONDENT SERVIC	USD/DTC 0.13	2,593.87
	400.000					6.00		.02
	NIF3							.87



STATE STREET

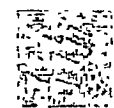
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

524651106	LEGATO SYSTEMS INC	COM	6.755000	06MAY03	09MAY03 0.00	CORRESPONDENT SERVIC	USD/DTC 0.29	6,065.71
	900.000					13.50		.02
	NIF3							.71
	1,900.000			22MAY03	28MAY03 0.00	CORRESPONDENT SERVIC	USD/DTC 0.59	12,523.26
	NIF3		6.606500			28.50		.02
	3,200.000			27MAY03	30MAY03 0.00	CORRESPONDENT SERVIC	USD/DTC 1.04	22,150.32
	NIF3		6.937300			48.00		.02
	2,800.000			28MAY03	02JUN03 0.00	CORRESPONDENT SERVIC	USD/DTC 0.95	20,066.65
	NIF3		7.182000			42.00		.02
	9,100.000			30MAY03	04JUN03 0.00	CORRESPONDENT SERVIC	USD/DTC 3.20	68,215.86
	NIF3		7.511600			136.50		.02
	3,300.000			02JUN03	05JUN03 0.00	BEAR STEARNS SECURIT	USD/DTC 1.21	25,540.79
	NIF3		7.780000			132.00		.04
	4,100.000			05JUN03	10JUN03 0.00	WELLS FARGO SECURITI	USD/DTC 1.58	33,413.42
	NIF3		8.190000			164.00		.04
	4,300.000			05JUN03	10JUN03 0.00	ROCKHOUSE SECURITIES	USD/DTC 1.65	34,913.06
	NIF3		8.159700			172.00		.04
	7,100.000			05JUN03	10JUN03 0.00	CORRESPONDENT SERVIC	USD/DTC 2.64	56,261.31
	NIF3		7.937500			92.30		.01



STATE STREET

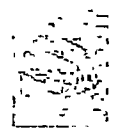
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			PRICE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --							
	37,100.000						
53219L109	LIFEPOINT HOSPS INC	23JUN03	26JUN03	MERRILL LYNCH PIERCE	USD/DTC		
14,500.000	COM	22.450000	0.00	725.00	15.24	324,784.76	.05
NIF4							
535679104	LINENS N THINGS INC	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC		
11,100.000	COM	28.300000	0.00	0.00	0.00	314,130.00	
NIF4							
542307103	LONE STAR STEAKHOUSE + SALOON	03MAR03	06MAR03	CORRESPONDENT SERVIC	USD/DTC		
1,000.000	COM	20.289200	0.00	15.00	0.62	20,273.58	.02
NIF3							
2,000.000		19.829000	18MAR03	30.00	1.20	39,626.80	.02
NIF3							
1,500.000		20.328200	14MAR03	22.50	0.92	30,468.88	.02
NIF3							
1,400.000		20.455300	17MAR03	21.00	0.87	28,615.55	.02
NIF3							
1,200.000		20.821200	18MAR03	18.00	0.76	24,966.68	.02
NIF3							
200.000		21.000000	19MAR03	3.00	0.13	4,196.87	.02
NIF3							



STATE STREET

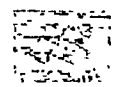
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			PRICE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

542307103	LONE STAR STEAKHOUSE + SALOON	20MAR03	25MAR03	CORRESPONDENT SERVIC	USD/DTC		
500.000	COM	21.000000	0.00	7.50	0.32	10,492.18	.02
NIF3							
1,900.000		21.422300	28MAR03	38.00	1.03	40,663.34	.02
NIF3							
1,300.000		21.464300	02APR03	19.50	1.31	27,882.78	.02
NIF3							
1,500.000		21.630400	07APR03	22.50	1.52	32,421.58	.02
NIF3							
1,000.000		21.773000	08APR03	15.00	1.02	21,756.98	.02
NIF3							
2,500.000		20.500000	16APR03	125.00	2.40	51,122.60	.05
NIF3							
300.000		21.506800	05MAY03	15.00	0.31	6,436.73	.05
NIF3							
3,200.000		21.676100	06MAY03	160.00	3.25	69,200.27	.05
NIF3							
1,800.000		21.810300	07MAY03	90.00	1.84	39,166.70	.05
NIF3							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	BASE NET PROCEEDS
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
542307103	LONE STAR STEAKHOUSE + SALOON COM	12MAY03	15MAY03		FIRST CLEARING, LLC	USD/DTC	.05
1,100.000		21.790600	0.00		55.00	1.13	23,913.53
NIF3							
1,700.000		21.869000	0.00		FIRST CLEARING, LLC	USD/DTC	.05
NIF3					85.00	1.74	37,090.56
1,900.000		22.375000	0.00		PCS SECURITIES INC	USD/DTC	.05
NIF3					95.00	1.99	42,415.51
— ASSET TOTALS —			0.00		837.00	22.36	550,711.12
26,000.000							
543442107	LOOKSMART LTD	20MAY03	23MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
29,700.000		2.526200	0.00		445.50	3.52	74,579.12
NIF3							
546347105	LOUISIANA PAC CORP	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
2,300.000		10.688600	0.00		28.75	1.16	24,553.87
NIF3							
3,300.000		10.829800	0.00		DAVIDSON D.A. + COMP	USD/DTC	.05
NIF3					165.00	1.68	35,571.66
5,800.000		10.867000	0.00		SPEAR, LEEDS & KELLO	USD/DTC	.05
NIF3					290.00	2.95	62,735.65
— ASSET TOTALS —			0.00		483.75	5.79	122,861.18
11,400.000							
548661107	LOWES COS INC	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
3,200.000		USD0.50 44.361300	0.00		64.00	6.65	141,885.51
NIF2							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	LOCAL	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	BASE NET PROCEEDS
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
548661107	LOWES COS INC	16JUN03	19JUN03		BNY BROKERAGE INC	USD/DTC	.05
6,200.000		USD0.50 45.150000	0.00		310.00	13.11	279,606.89
NIF2							
— ASSET TOTALS —			0.00		374.00	19.76	421,492.40
9,400.000							
55262L100	MBNA CORP	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	.03
5,275.000		21.550000	0.00		158.25	5.33	113,512.67
NIF1							
55264U108	MB FINL INC	27MAR03	01APR03		CORRESPONDENT SERVIC	USD/DTC	.02
100.000		35.950000	0.00		1.50	0.10	3,593.40
NIF3							
3,800.000		35.750000	0.00		HOME BARNES INVESTME	USD/DTC	.05
NIF3					190.00	3.43	135,656.57
2,200.000		35.700000	0.00		HOME BARNES INVESTME	USD/DTC	.05
NIF3					110.00	1.98	78,428.02
900.000		37.880000	0.00		STIFEL NICOLAUS & CO	USD/DTC	.05
NIF3					45.00	1.60	34,045.40
200.000		37.876900	0.00		STIFEL NICOLAUS & CO	USD/DTC	.05
NIF3					10.00	0.36	7,565.02
800.000		39.501800	0.00		SANDLER ONEILL + PAR	USD/DTC	.05
NIF3					40.00	1.48	31,559.96



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

55264U108	MB FINL INC	COM	40.127600	03JUN03	06JUN03	MIDWEST RESEARCH SEC	USD/DTC	.05
	900.000					45.00	1.70	36,068.14
	NIF3							
	500.000		40.759000	04JUN03	09JUN03	MIDWEST RESEARCH SEC	USD/DTC	.05
	NIF3					25.00	0.96	20,353.54
	500.000		40.180000	01JUL03	07JUL03	STIFEL NICOLAUS & CO	USD/DTC	.05
	NIF3					25.00	0.95	20,064.05
	1,600.000		41.188300	11JUL03	16JUL03	MIDWEST RESEARCH SEC	USD/DTC	.05
	NIF3					80.00	3.09	65,818.19
	300.000		42.000000	14JUL03	17JUL03	MIDWEST RESEARCH SEC	USD/DTC	.05
	NIF3					15.00	0.59	12,584.41
	300.000		41.016900	29JUL03	01AUG03	MIDWEST RESEARCH SEC	USD/DTC	.05
	NIF3					15.00	0.58	12,289.49
	4,100.000		41.501300	08AUG03	13AUG03	MIDWEST RESEARCH SEC	USD/DTC	.05
	NIF3					205.00	7.97	169,942.36
— ASSET TOTALS —	16,200.000				0.00	806.50	24.79	627,968.55
55347M105	MRO SOFTWARE INC	COM	9.103400	20JUN03	25JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	3,500.000					43.75	1.50	31,816.65
	NIF3							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

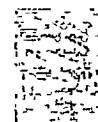
55347M105	MRO SOFTWARE INC	COM	9.234000	23JUN03	26JUN03	PCS SECURITIES INC	USD/DTC	.04
	3,700.000					148.00	1.60	34,016.20
	NIF3							
— ASSET TOTALS —	7,200.000				0.00	191.75	3.10	65,832.85
56501R106	MANULIFE FINL CORP	COM	24.790000	07MAR03	12MAR03	MERRILL LYNCH PIERCE	USD/DTC	.05
	5,200.000					260.00	3.89	128,644.11
	NIG8							
	800.000		28.070000	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
	NIG8					16.00	1.06	22,438.94
— ASSET TOTALS —	6,000.000				0.00	276.00	4.95	151,083.05
580031201	MCDATA CORPORATION	CL A	10.230000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	0.00
	88,600.000					0.00	0.00	906,378.00
	NIF4							
580135101	MCDONALDS CORP	COM	20.969200	06JUN03	16JUN03	CREDIT SUISSE FIRST	USD/DTC	.03
	6,200.000					186.00	6.09	129,816.95
	NIF1							
58405U102	MEDCO HEALTH SOLUTIONS INC	COM	27.335300	25AUG03	28AUG03	GOLDMAN SACHS + CO	USD/DTC	.05
	900.000					45.00	1.16	24,555.61
	NIF2							
	498.000		26.977800	26AUG03	29AUG03	GOLDMAN SACHS + CO	USD/DTC	.05
	NIF2					24.90	0.63	13,409.41

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
— ASSET TOTALS —				0.00	69.90	1.79	37,965.02	
	1,398.000							
584699102	MEDIMMUNE INC	COM	38.159100	12JUN03	17JUN03	UBS HARBURG LLC	USD/DTC	.05
	1,000.000					50.00	1.79	38,107.31
	NIG2							
	300.000		38.238800	12JUN03	17JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIG2					6.00	0.54	11,465.10
— ASSET TOTALS —				0.00	56.00	2.33	49,572.41	
	1,300.000							
585055106	MEDTRONIC INC	COM	52.090000	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
	3,500.000					70.00	8.54	182,236.46
	NIF2							
589331107	MERCK + CO INC	COM	58.130000	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
	1,200.000					21.60	3.27	69,731.13
	NIF6							
589378108	MERCURY COMPUTER SYS INC	COM	19.371100	07JUL03	10JUL03	GOLDMAN SACHS + CO	USD/DTC	.04
	1,200.000					48.00	1.09	23,196.23
	NIF4							
	2,100.000		19.171200	08JUL03		GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4				0.00	84.00	1.89	40,173.63
	-2,100.000		19.171200	08JUL03	CANCEL	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4				0.00	-84.00	-1.89	-40,173.63



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

		**	US DOLLAR	**	(CONTINUED)			
589378108	MERCURY COMPUTER SYS INC	COM	19.171200	08JUL03	11JUL03	GOLDMAN SACHS + CO	USD/DTC	.02
	2,100.000					42.00	1.89	40,215.63
	NIF4							
	1,900.000		19.163400	09JUL03	14JUL03	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4					76.00	1.71	36,332.75
	1,000.000		18.679600	10JUL03	15JUL03	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4					40.00	0.88	18,638.72
	1,300.000		18.664000	11JUL03	16JUL03	GOLDMAN SACHS + CO	USD/DTC	.05
	NIF4					65.00	1.14	24,197.06
	2,300.000		18.954500	14JUL03	17JUL03	GOLDMAN SACHS + CO	USD/DTC	.05
	NIF4					115.00	2.05	43,478.30
	2,000.000		19.305200	15JUL03	18JUL03	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4					80.00	1.81	38,528.59
	400.000		19.290000	15JUL03	18JUL03	BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4					8.00	0.37	7,707.63
	700.000		19.272500	16JUL03	21JUL03	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF4					28.00	0.64	13,462.11
— ASSET TOTALS —				0.00	502.00	11.58	245,757.02	
	12,900.000							
594850109	MICRO LINEAR CORP	COM	3.000000	19AUG03	22AUG03	CHARLES SCHWAB CO IN	USD/DTC	0.95
	6,700.000					0.00		20,099.05
	NIF3							



STATE STREET

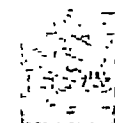
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

594918104	MICROSOFT CORP	COM	25.755400	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	9,600.000				0.00		192.00	11.58	247,048.26
	NIF2								
595112103	MICRON TECHNOLOGY INC	COM	12.605700	06JUN03	16JUN03	5	CREDIT SUISSE FIRST	USD/DTC	.03
	5,800.000				0.00		174.00	3.43	72,935.63
	NIF1								
59522J103	MID AMER APT CMNTYS INC	COM	24.202300	09APR03	14APR03		FAHNESTOCK & COMPANY	USD/DTC	.05
	1,100.000				0.00		55.00	1.25	26,566.28
	NIF3								
	500.000		24.200000	10APR03	15APR03		FAHNESTOCK & COMPANY	USD/DTC	.05
	NIF3				0.00		25.00	0.57	12,074.43
	5,100.000		24.656500	16APR03	22APR03		BNY BROKERAGE INC	USD/DTC	.05
	NIF3				0.00		255.00	5.89	125,487.26
	NIF3								
— ASSET TOTALS —	6,700.000				0.00		335.00	7.71	164,127.97
59523C107	MID ATLANTIC MED SVCS INC		51.548400	19JUN03	24JUN03		BANC/AMERICA SECUR.L	USD/DTC	.05
	2,400.000				0.00		120.00	5.79	123,590.37
	NIF4								
	2,500.000		51.359300	20JUN03	25JUN03		BANC/AMERICA SECUR.L	USD/DTC	.05
	NIF4				0.00		125.00	6.01	128,267.24
	2,000.000		54.606300	16JUL03	21JUL03		CIBC WORLD MARKETS C	USD/DTC	.05
	NIF4				0.00		100.00	5.12	109,107.48



STATE STREET.

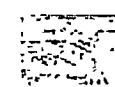
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

59523C107	MID ATLANTIC MED SVCS INC		53.944700	17JUL03	22JUL03		CIBC WORLD MARKETS C	USD/DTC	.05
	2,000.000				0.00		100.00	5.05	107,784.35
	NIF4								
	700.000		54.000000	17JUL03	22JUL03		CIBC WORLD MARKETS C	USD/DTC	.05
	NIF4				0.00		35.00	1.77	37,763.23
	400.000		53.424200	18JUL03	23JUL03		CIBC WORLD MARKETS C	USD/DTC	.05
	NIF4				0.00		20.00	1.01	21,348.67
— ASSET TOTALS —	10,000.000				0.00		500.00	24.75	527,861.34
606925105	MOBIUS MGMT SYS INC	COM	6.962200	20MAY03	23MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	4,200.000				0.00		63.00	1.37	29,176.87
	NIF3								
	600.000		7.000000	21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		9.00	0.20	4,190.80
	9,300.000		6.977500	21MAY03	27MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3				0.00		186.00	3.04	64,701.71
	1,600.000		8.564800	27MAY03	30MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		24.00	0.65	13,679.03
	4,300.000		8.600000	27MAY03	30MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3				0.00		86.00	1.74	36,892.26

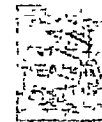


ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

606925105	MOBIUS MGMT SYS INC	28MAY03	02JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
7,300.000	NIF3	8.515000	0.00	146.00	2.91	62,010.59	
700.000	NIF3	9.554100	05JUN03	10.50	CORRESPONDENT SERVIC	USD/DTC	.02
			0.00		0.32	6,677.05	
7,300.000	NIF3	9.465000	05JUN03	146.00	INVESTMENT TECHNOLOG	USD/DTC	.02
			0.00		3.24	68,945.26	
1,200.000	NIF3	8.147500	24JUN03	24.00	INVESTMENT TECHNOLOG	USD/DTC	.02
			0.00		0.46	9,752.54	
3,400.000	NIF3	8.225000	25JUN03	68.00	INVESTMENT TECHNOLOG	USD/DTC	.02
			0.00		1.31	27,895.69	
4,000.000	NIF3	7.441200	03JUL03	50.00	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		1.40	29,713.40	
1,700.000	NIF3	7.524300	08JUL03	21.25	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		0.60	12,769.46	
5,300.000	NIF3	8.211700	14JUL03	66.25	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		2.04	43,453.72	
1,200.000	NIF3	8.385600	15JUL03	15.00	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		0.48	10,047.24	



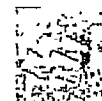
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

606925105	MOBIUS MGMT SYS INC	11JUL03	16JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
12,400.000	NIF3	8.622700	0.00	155.00	5.01	106,761.47	
15,400.000	NIF3	8.647900	17JUL03	308.00	INVESTMENT TECHNOLOG	USD/DTC	.02
			0.00		6.24	132,863.42	
2,000.000	NIF3	8.555000	18JUL03	40.00	INVESTMENT TECHNOLOG	USD/DTC	.02
			0.00		0.81	17,069.19	
1,200.000	NIF3	7.503300	24JUL03	15.00	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		0.43	8,988.53	
-1,200.000	NIF3	7.503300	CANCEL	-15.00	CORRESPONDENT SERVIC	USD/DTC	.01
			0.00		-0.43	-8,988.53	
— ASSET TOTALS —			0.00	1,418.00		31.82	676,599.70
81,900.000							
60855R100	MOLINA HEALTHCARE INC	02JUL03	08JUL03		BANC/AMERICA SECUR.L	USD/DTC	.05
9,400.000	NIF4	20.391600	0.00	470.00	8.98	191,202.06	
612570101	MONTEREY PASTA CO	22MAY03	28MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
1,700.000	NIF3	4.000600	0.00	25.50	0.32	6,775.20	
1,800.000	NIF3	3.639700	30MAY03	27.00	CORRESPONDENT SERVIC	USD/DTC	.02
			0.00		0.31	6,524.15	



STATE STREET

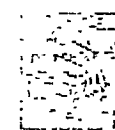
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

612570101	MONTEREY PASTA CO		COM	3.682500	28MAY03	02JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
	1,000.000					0.00	15.00	0.18	3,667.32
	NIF3								
	1,200.000			3.740400	29MAY03	03JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					0.00	18.00	0.22	4,470.26
	7,600.000			3.754800	30MAY03	04JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3					0.00	114.00	1.34	28,421.14
— ASSET TOTALS —						0.00	199.50	2.37	49,858.07
	13,300.000								
628782104	NBTY INC		COM	17.001600	17APR03	23APR03	B-TRADE SERVICES LLC	USD/DTC	.02
	900.000					0.00	16.20	0.72	15,284.52
	NIF6								
	300.000			16.655000	21APR03	24APR03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIF6					0.00	5.40	0.24	4,990.86
	2,900.000			17.328400	22APR03	25APR03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIF6					0.00	52.20	2.36	50,197.80
	900.000			15.510300	28APR03	01MAY03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIF6					0.00	16.20	0.66	13,942.41
	900.000			15.900000	29APR03	02MAY03	LIQUIDNET INC	USD/DTC	.02
	NIF6					0.00	18.00	0.67	14,291.33



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

628782104	NBTY INC		COM	15.765800	29APR03	02MAY03	B-TRADE SERVICES LLC	USD/DTC	.02
	900.000					0.00	16.20	0.67	14,172.35
	NIF6								
	600.000			15.719000	01MAY03	06MAY03	B-TRADE SERVICES LLC	USD/DTC	.02
	NIF6					0.00	10.80	0.45	9,420.15
	1,700.000			15.505000	01MAY03	06MAY03	LIQUIDNET INC	USD/DTC	.02
	NIF6					0.00	34.00	1.24	26,323.26
— ASSET TOTALS —						0.00	169.00	7.01	148,622.68
	9,100.000								
62936P103	NPS PHARMACEUTICALS INC		COM	24.670000	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	0.00
	8,200.000					0.00	0.00	0.00	202,294.00
	NIF4								
	2,100.000			24.670000	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	0.00
	NIF4					0.00	0.00	0.00	51,807.00
	2,400.000			24.712000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4					0.00	48.00	2.78	59,258.02
	100.000			24.400000	20AUG03	25AUG03	INTERNAL SMAP DVP	USD/DTC	0.00
	NIF4					0.00	0.00	0.00	2,440.00
	4,400.000			24.400000	20AUG03	25AUG03	INTERNAL SMAP DVP	USD/DTC	0.00
	NIF4					0.00	0.00	0.00	107,360.00



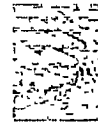
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

62936P103	NPS PHARMACEUTICALS INC	COM	24.510200	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	5,000.000					100.00	5.74	122,445.26
	NIF4							
--- ASSET TOTALS ---					0.00	148.00	8.52	545,604.28
	22,200.000							
637071101	NATIONAL OILWELL INC	COM	21.555700	14MAR03	19MAR03	LEGG MASON HOOD WALK	USD/DTC	.05
	100.000					5.00	0.07	2,150.50
	NIF4							
	3,100.000		21.543000	15APR03	21APR03	LEGG MASON HOOD WALK	USD/DTC	.05
	NIF4					155.00	3.13	66,625.17
	1,700.000		21.316900	16APR03	22APR03	LEGG MASON HOOD WALK	USD/DTC	.05
	NIF4					85.00	1.70	36,152.03
	1,000.000		21.170000	17APR03	23APR03	BEAR STEARNS SECURIT	USD/DTC	.02
	NIF4					20.00	1.00	21,149.00
	3,600.000		21.202600	17APR03	23APR03	LEGG MASON HOOD WALK	USD/DTC	.05
	NIF4					180.00	3.58	76,145.78
	10,600.000		23.999000	11JUN03	16JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF4					530.00	11.91	253,847.49
	12,700.000		19.270000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	.05
	NIF4					0.00	0.00	244,729.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

--- ASSET TOTALS ---					0.00	975.00	21.39	700,798.97
	32,800.000							
640938106	NETWORKS ASSOCS INC	COM	15.054200	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	2,400.000					48.00	1.09	36,080.99
	NIF2							
	300.000		12.275400	06MAY03	09MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2					6.00	0.18	3,676.44
	10,400.000		12.406000	06MAY03	09MAY03	LEHMAN BROTHERS INC	USD/DTC	.05
	NIF2					520.00	6.04	128,496.36
--- ASSET TOTALS ---					0.00	574.00	7.31	168,253.79
	13,100.000							
64111Q104	NETGEAR INC	COM	17.561600	31JUL03	05AUG03	B-TRADE SERVICES LLC	USD/DTC	.02
	100.000					2.00	0.08	1,754.08
	NIG2							
	700.000		16.501800	06AUG03	11AUG03	INSTINET CLEARING SE	USD/DTC	.03
	NIF4					19.25	0.55	11,531.46
--- ASSET TOTALS ---					0.00	21.25	0.63	13,285.54
	800.000							
64117V107	NETSCREEN TECHNOLOGIES INS	COM	16.988100	19MAR03	24MAR03	CREDIT SUISSE FIRST	USD/DTC	.05
	17,300.000					865.00	8.85	293,020.28
	NIF4							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

64117V107	NETSCREEN TECHNOLOGIES INS	COM	22.680000	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	646,380.00
28,500.000						0.00	0.00	
NIF4								
— ASSET TOTALS —						865.00	8.85	939,400.28
45,800.000				0.00				
64125C109	NEUROCRINE BIOSCIENCES INC	COM	51.324000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	153,904.79
3,000.000						60.00	7.21	
NIF4								
1,600.000			51.500000	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	82,400.00
NIF4						0.00	0.00	
1,300.000			51.258500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	66,632.93
NIF4						0.00	3.12	
400.000			51.530000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	20,603.03
NIF4						8.00	0.97	
2,700.000			52.882200	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	142,721.25
NIF4						54.00	6.69	
3,000.000			52.766600	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	158,232.39
NIF4						60.00	7.41	
— ASSET TOTALS —						182.00	25.40	624,494.39
12,000.000				0.00				
651290108	NEWFIELD EXPL CO	COM	36.797500	12MAY03	15MAY03	JEFFERIES COMPANY IN	USD/DTC	11,023.73
300.000						15.00	0.52	
NIG2								

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

651290108	NEWFIELD EXPL CO	COM	37.009500	13MAY03	16MAY03	JEFFERIES COMPANY IN	USD/DTC	11,087.33
300.000						15.00	0.52	
NIG2								
— ASSET TOTALS —						30.00	1.04	22,111.06
600.000				0.00				
654106103	NIKE INC	CL B	55.220000	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	55,187.41
1,000.000						30.00	2.59	
NIF2								
900.000			52.726700	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	47,433.80
NIF2						18.00	2.23	
— ASSET TOTALS —						48.00	4.82	102,621.21
1,900.000				0.00				
654902204	NOKIA CORP	SPONSORED ADR	18.037897	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	59,456.28
3,300.000						66.00	2.78	
NIG8								
7,500.000			17.700000	10JUN03	13JUN03	MORGAN STANLEY CO IN	USD/DTC	132,371.02
NIG8						375.00	3.98	
— ASSET TOTALS —						441.00	6.76	191,827.30
10,800.000				0.00				
655844108	NORFOLK SOUTHW CORP	COM	21.314300	10JUN03	13JUN03	CITIGROUP GLOBAL MAR	USD/DTC	304,065.22
14,300.000						715.00	14.27	
NIF2								

STATE STREET

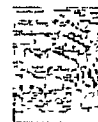
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

655844108	NORFOLK SOUTHM CORP	COM	21.193000	11JUN03	16JUN03	CITIGROUP GLOBAL MAR	USD/DTC	.05
1,700.000						85.00	1.69	35,941.41
NIF2								
--- ASSET TOTALS ---								
16,000.000				0.00		800.00	15.96	340,006.63
657990910	NORTH CAROLIN BIOSCIENCE FD		1.000000	26JUN03	26JUN03	RETURN OF CAPITAL	USD/BOS	.14
23,850.140						0.00	0.00	23,850.14
NIG1								
667655104	NORTHWEST NAT GAS CO	COM	28.250000	27MAY03	30MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
1,800.000						90.00	2.38	50,757.62
NIF3								
5,900.000			28.715500	27AUG03	OPEN	HELLS FARGO SECURITI	USD/DTC	.05
NIF3					0.00	295.00	7.93	169,118.52
400.000			28.409800	28AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	5.00	0.54	11,358.38
--- ASSET TOTALS ---								
8,100.000				0.00		390.00	10.85	231,234.52
669937104	NOVADIGM INC	COM	2.740000	01JUL03	07JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
800.000						10.00	0.11	2,181.89
NIF3								
1,000.000			2.720500	02JUL03	08JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	12.50	0.13	2,707.87



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

669937104	NOVADIGM INC	COM	2.607300	10JUL03	15JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
1,300.000						16.25	0.16	3,373.08
NIF3								
1,100.000			2.752800	14JUL03	17JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	13.75	0.15	3,014.18
1,000.000			2.707800	15JUL03	18JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	12.50	0.13	2,695.17
1,000.000			2.601400	22JUL03	25JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	12.50	0.13	2,588.77
1,000.000			2.578400	23JUL03	28JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	12.50	0.13	2,565.77
700.000			2.580800	25JUL03	30JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	8.75	0.09	1,797.72
6,400.000			2.545900	28JUL03	31JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3					0.00	80.00	0.77	16,212.99
7,400.000			2.212700	29JUL03	01AUG03	NATIONAL FINANCIAL S	USD/DTC	.03
NIF3					0.00	222.00	0.77	16,151.21
--- ASSET TOTALS ---								
21,700.000				0.00		400.75	2.57	53,288.65
670006105	NOVELL INC	COM	2.972300	30APR03	05MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
1,300.000						19.50	0.19	3,844.30
NIF3								



STATE STREET

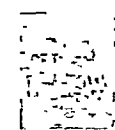
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC		COM	05MAY03	08MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	200.000			2.925000	0.00		4.00	0.03	580.97
	NIF3								
	3,100.000			06MAY03	09MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3			2.900000	0.00		62.00	0.43	8,927.57
	1,900.000			07MAY03	12MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.897700	0.00		28.50	0.26	5,476.87
	2,300.000			08MAY03	13MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3			2.865000	0.00		46.00	0.31	6,543.19
	700.000			09MAY03	14MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.900000	0.00		10.50	0.10	2,019.40
	5,200.000			12MAY03	15MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.916500	0.00		78.00	0.71	15,087.09
	13,400.000			13MAY03	16MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.918200	0.00		201.00	1.84	38,901.04
	1,900.000			19MAY03	22MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.977300	0.00		28.50	0.27	5,628.10
	6,600.000			21MAY03	27MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.761000	0.00		99.00	0.86	18,122.74



STATE STREET.

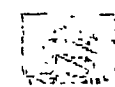
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC		COM	22MAY03	28MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
	1,700.000			2.800000	0.00		34.00	0.23	4,725.77
	NIF3								
	14,300.000			22MAY03	28MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			2.792800	0.00		214.50	1.87	39,720.67
	700.000			09JUN03	12JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.770000	0.00		8.75	0.13	2,630.12
	500.000			12JUN03	17JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.850000	0.00		6.25	0.10	1,918.65
	3,400.000			16JUN03	19JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.764600	0.00		42.50	0.60	12,756.54
	600.000			18JUN03	23JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.700000	0.00		7.50	0.11	2,212.39
	8,000.000			25JUN03	30JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.287400	0.00		100.00	1.24	26,197.96
	9,800.000			26JUN03	01JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.322600	0.00		122.50	1.53	32,437.45
	6,300.000			27JUN03	02JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			3.358600	0.00		78.75	1.00	21,079.43



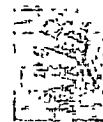
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC	COM	30JUN03	03JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
6,600.000	NIF3	3.328600		0.00	82.50	1.03	21,885.23
11,000.000	NIF3	3.694000	09JUL03	14JUL03	BAIRD, ROBERT W., &	USD/DTC	.03
6,900.000	NIF3	3.667000	14JUL03	17JUL03	330.00	1.91	40,302.09
10,100.000	NIF3	3.655600	14JUL03	17JUL03	NATIONAL FINANCIAL S	USD/DTC	.03
12,000.000	NIF3	3.669700	14JUL03	17JUL03	207.00	1.19	25,094.11
2,600.000	NIF3	3.750000	15JUL03	18JUL03	SMITH, MOORE + CO	USD/DTC	.03
4,800.000	NIF3	3.650300	23JUL03	28JUL03	303.00	1.73	36,616.83
3,300.000	NIF3	3.643300	25JUL03	30JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
1,900.000	NIF3	3.610500	28JUL03	31JUL03	150.00	2.07	43,884.33
					32.50	0.46	9,717.04
					60.00	0.82	17,460.62
					41.25	0.57	11,981.07
					23.75	0.33	6,835.87



STATE STREET

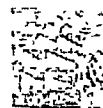
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC	COM	01AUG03	06AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
3,400.000	NIF3	3.612500		0.00	42.50	0.58	12,239.42
5,600.000	NIF3	3.672300	05AUG03	08AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
4,900.000	NIF3	3.550100	06AUG03	11AUG03	70.00	0.97	20,493.91
2,700.000	NIF3	3.491100	07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
4,100.000	NIF3	3.506300	08AUG03	13AUG03	61.25	0.82	17,333.42
6,700.000	NIF3	3.500000	11AUG03	14AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
7,700.000	NIF3	3.505000	13AUG03	18AUG03	33.75	0.45	9,391.77
5,100.000	NIF3	3.659600	18AUG03	21AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
5,900.000	NIF3	3.699500	19AUG03	22AUG03	83.75	1.10	23,365.15
					96.25	1.27	26,890.98
					63.75	0.88	18,599.33
					73.75	1.03	21,752.27



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

670006105	NOVELL INC	20AUG03	25AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
8,200.000	NIF3	3.707700	0.00	102.50		1.43	30,299.21
10,400.000	NIF3	5.109000	0.00	416.00	SMITH, MOORE + CO	USD/DTC	.04
						2.49	52,715.11
— ASSET TOTALS —			0.00	3,516.50		33.62	709,991.91
205,800.000							
670008101	NOVELLUS SYS INC	16JUN03	19JUN03		BANC/AMERICA SECUR.L	USD/DTC	.05
5,200.000	NIF2	36.143600	0.00	260.00		8.80	187,677.92
670009109	NOVEN PHARMACEUTICALS INC	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
500.000	NIF3	11.622800	0.00	6.25		0.28	5,804.87
600.000	NIF3	11.024200	0.00	7.50	CORRESPONDENT SERVIC	USD/DTC	.01
						0.31	6,606.71
400.000	NIF3	11.102800	0.00	5.00	CORRESPONDENT SERVIC	USD/DTC	.01
						0.21	4,435.91
200.000	NIF3	11.620000	0.00	2.50	CORRESPONDENT SERVIC	USD/DTC	.01
						0.11	2,321.39
400.000	NIF3	11.766500	0.00	5.00	CORRESPONDENT SERVIC	USD/DTC	.01
						0.23	4,701.37



STATE STREET

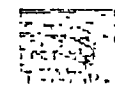
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

670009109	NOVEN PHARMACEUTICALS INC	23JUL03	28JUL03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,200.000	NIF3	11.500000	0.00	24.00		0.65	13,775.35
1,600.000	NIF3	11.617700	0.00	20.00	CORRESPONDENT SERVIC	USD/DTC	.01
						0.87	18,567.45
— ASSET TOTALS —			0.00	70.25		2.66	56,213.05
4,900.000							
670823103	O CHARLEYS INC	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
33,200.000	NIF4	16.700000	0.00	0.00		0.00	554,440.00
675744106	OCULAR SCIENCES INC	11JUN03	16JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,800.000	NIF3	19.785100	0.00	36.00		1.67	35,575.51
2,400.000	NIF3	19.784200	0.00	120.00	BAIRD, ROBERT W., &	USD/DTC	.05
						2.23	47,359.85
700.000	NIF3	19.636500	0.00	35.00	BAIRD, ROBERT W., &	USD/DTC	.05
						0.65	13,709.90
800.000	NIF3	19.840100	0.00	16.00	INVESTMENT TECHNOLOG	USD/DTC	.02
						0.75	15,855.33
1,200.000	NIF3	19.750000	0.00	60.00	BAIRD, ROBERT W., &	USD/DTC	.05
						1.11	23,638.89



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
EQUITY													
						**	US DOLLAR	**	(CONTINUED)				
675744106	OCULAR SCIENCES INC	1,200.000	NIF3		COM	19.554200	16JUN03	19JUN03 0.00		BAIRD, ROBERT W., & 60.00	USD/DTC 1.10		23,403.94 .05
	500.000	NIF3			COM	19.750000	19JUN03	24JUN03 0.00		BAIRD, ROBERT W., & 25.00	USD/DTC 0.47		9,849.53 .05
	700.000	NIF3			COM	19.783300	20JUN03	25JUN03 0.00		BAIRD, ROBERT W., & 35.00	USD/DTC 0.65		13,812.66 .05
	2,600.000	NIF3			COM	17.750500	25JUN03	30JUN03 0.00		BAIRD, ROBERT W., & 130.00	USD/DTC 2.16		46,019.14 .05
	6,500.000	NIF3			COM	17.775700	26JUN03	01JUL03 0.00		BAIRD, ROBERT W., & 325.00	USD/DTC 5.41		115,211.64 .05
— ASSET TOTALS —								0.00		842.00		16.20	344,436.39
67622H108	OFFICE MAX INC	45,600.000	NIF3		COM	8.927200	23JUL03	28JUL03 0.00		CORRESPONDENT SERVIC 570.00	USD/DTC 19.06		406,491.26 .01
680223104	OLD REP INTL CORP	2,700.000	NIF6		COM	34.115900	10JUN03	13JUN03 0.00		B-TRADE SERVICES LLC 48.60	USD/DTC 4.32		92,060.01 .02
680665205	OLIN CORP	4,300.000	NIF3		COM PAR 1	18.250000	30APR03	05MAY03 0.00		MONNESS, CRESPI, HARDT 215.00	USD/DTC 3.68		78,256.32 .05



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL BASE	STL DT INTEREST	FAIL DAYS LOCAL BASE	BROKER COMMISSNS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET PROCEEDS
EQUITY													
						**	US DOLLAR	**	(CONTINUED)				
680665205	OLIN CORP	1,100.000	NIF3		COM PAR 1	18.750000	31JUL03	05AUG03 0.00		MONNESS, CRESPI, HARDT 55.00	USD/DTC 0.97		20,569.03 .05
— ASSET TOTALS —								0.00		270.00		4.65	98,825.35
68210P107	OMEGA PROTEIN CORP	1,000.000	NIF3		COM	5.750000	16JUN03	19JUN03 0.00		CORRESPONDENT SERVIC 12.50	USD/DTC 0.27		5,737.23 .01
	17,400.000	NIF3			COM	5.722300	23JUN03	26JUN03 0.00		INVESTMENT TECHNOLOG 348.00	USD/DTC 4.66		99,215.36 .02
	2,400.000	NIF3			COM	5.750000	24JUN03	27JUN03 0.00		INVESTMENT TECHNOLOG 48.00	USD/DTC 0.65		13,751.35 .02
	300.000	NIF3			COM	6.336500	28JUL03	31JUL03 0.00		CORRESPONDENT SERVIC 3.75	USD/DTC 0.09		1,897.11 .01
	3,900.000	NIF3			COM	6.450400	30JUL03	04AUG03 0.00		MERRILL LYNCH PROFES 156.00	USD/DTC 1.18		24,999.38 .04
	100.000	NIF3			COM	6.095400	06AUG03	11AUG03 0.00		CORRESPONDENT SERVIC 1.25	USD/DTC 0.03		608.26 .01
— ASSET TOTALS —								0.00		569.50		6.88	146,208.69
68219P108	ON TECHNOLOGY CORP	1,500.000	NIF3		COM	2.922800	30JUL03	04AUG03 0.00		NATIONAL FINANCIAL S 45.00	USD/DTC 0.21		4,338.99 .03



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	COMMISSNS	BASE	BASE	PROCEEDS
					BASE	COMMISSNS	TAX/FEE/OTH	BASE NET
								PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

68219P108	OM TECHNOLOGY CORP	COM	3.029700	31JUL03	05AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	900.000				0.00	11.25	0.13	2,715.35
	NIF3							
— ASSET TOTALS —					0.00	56.25	0.34	7,054.34
	2,400.000							
682680103	ONEOK INC MEM	COM	20.000100	13MAY03	16MAY03	EDWARDS A G SONS INC	USD/DTC	.05
	1,200.000				0.00	60.00	1.13	23,938.99
	NIF3							
	200.000		20.250000	16MAY03	21MAY03	EDWARDS A G SONS INC	USD/DTC	.05
	NIF3				0.00	10.00	0.19	4,039.81
	1,200.000		20.250000	22MAY03	28MAY03	EDWARDS A G SONS INC	USD/DTC	.05
	NIF3				0.00	60.00	1.14	24,238.86
	4,000.000		20.466700	27MAY03	30MAY03	EDWARDS A G SONS INC	USD/DTC	.05
	NIF3				0.00	200.00	3.84	81,662.96
	2,700.000		20.500000	28MAY03	02JUN03	EDWARDS A G SONS INC	USD/DTC	.05
	NIF3				0.00	135.00	2.60	55,212.40
	2,500.000		20.500300	02JUN03	05JUN03	BNY BROKERAGE INC	USD/DTC	.05
	NIF3				0.00	125.00	2.40	51,123.35
— ASSET TOTALS —					0.00	590.00	11.30	240,216.37
	11,800.000							
68272J106	ONESOURCE INFORMATION SVCS INCCOM		6.311400	03MAR03	06MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	500.000				0.00	7.50	0.10	3,148.10
	NIF3							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND SSELL/BTC	EXCH RATE		BASE	BASE	COMMISSNS	BASE	BASE	PROCEEDS
					BASE	COMMISSNS	TAX/FEE/OTH	BASE NET
								PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

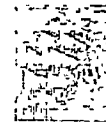
68272J106	ONESOURCE INFORMATION SVCS INCCOM		6.190000	05MAR03	10MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	1,500.000				0.00	30.00	0.28	9,254.72
	NIF3							
	2,100.000		6.145400	06MAR03	11MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3				0.00	42.00	0.39	12,862.95
	18,400.000		6.150000	07MAR03	12MAR03	GOLDMAN SACHS + CO	USD/DTC	.04
	NIF3				0.00	736.00	3.41	112,420.59
	1,200.000		6.010000	07MAR03	12MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3				0.00	24.00	0.22	7,187.78
	1,000.000		6.120000	11MAR03	14MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF3				0.00	20.00	0.19	6,099.81
	4,500.000		5.759100	12MAR03	17MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00	67.50	0.79	25,847.66
— ASSET TOTALS —					0.00	927.00	5.38	176,821.61
	29,200.000							
68389X105	ORACLE CORP	COM	13.574600	16JUN03	19JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
	18,900.000				0.00	378.00	12.01	256,169.93
	NIF2							
686330101	ORIX CORP	SPONSORED ADR	21.199200	14APR03	17APR03	MORGAN STANLEY CO IN	USD/DTC	.05
	12,000.000				0.00	600.00	7.63	253,782.77
	NIG8							
688239201	OSHKOSH TRUCK CORP	COM	60.038000	17MAR03	20MAR03	BRIDGE TRADING	USD/DTC	.05
	100.000				0.00	5.00	0.19	5,998.61
	NIF3							

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

688239201	OSHKOSH TRUCK CORP	07APR03	10APR03	BRIDGE TRADING	USD/DTC	.05	
200.000	COM	65.327600	0.00	10.00	0.62	13,054.90	
NIF3							
100.000		65.116100	0.00	5.00	0.31	6,506.30	
NIF3							
600.000		55.623600	0.00	30.00	1.57	33,342.59	
NIF3							
1,000.000		56.090900	0.00	50.00	2.63	56,038.27	
NIF3							
200.000		56.036400	0.00	10.00	0.53	11,196.75	
NIF3							
400.000		56.045400	0.00	20.00	1.05	22,397.11	
NIF3							
1,400.000		56.039500	0.00	70.00	3.68	78,381.62	
NIF3							
2,300.000		56.525000	0.00	115.00	6.09	129,886.41	
NIF3							
1,000.000		57.834900	0.00	50.00	2.71	57,782.19	
NIF3							



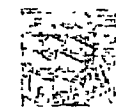
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

688239201	OSHKOSH TRUCK CORP	06JUN03	11JUN03	BNY BROKERAGE INC	USD/DTC	.05	
200.000	COM	58.335200	0.00	10.00	0.55	11,656.49	
NIF3							
1,700.000		57.669600	0.00	85.00	4.59	97,948.73	
NIF3							
--- ASSET TOTALS ---			0.00	460.00	24.52	524,189.97	
9,200.000							
690310107	OVERLAND STORAGE INC	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC		
21,700.000	COM	15.130000	0.00	0.00	0.00	328,321.00	
NIF4							
690768403	OMENS ILL INC	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02	
2,700.000	COM NEM	11.097400	0.00	48.60	1.41	29,912.97	
NIF6							
69366M104	PTEK HLDGS INC	07JUL03	10JUL03	CORRESPONDENT SERVIC	USD/DTC	.01	
2,900.000	COM	5.450000	0.00	36.25	0.74	15,768.01	
NIF3							
600.000		5.960000	0.00	7.50	0.17	3,568.33	
NIF3							
8,800.000		6.017100	0.00	110.00	2.48	52,838.00	
NIF3							
1,200.000		5.999500	0.00	15.00	0.34	7,184.06	
NIF3							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
695156109	PACKAGING CORP AMER	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
5,300.000		20.236400	0.00	106.00	5.02		107,141.90
NIF4							
	900.000	20.290000	0.00	0.00	0.86		18,260.14
NIF4							
	7,600.000	20.332500	0.00	152.00	7.24		154,367.76
NIF4							
	11,000.000	20.063100	0.00	220.00	10.33		220,463.77
NIF4							
— ASSET TOTALS —			0.00	576.00	28.06		598,619.98
	29,700.000						
704227107	PAXAR CORP	23APR03	28APR03		BRIDGE TRADING	USD/DTC	.05
900.000		11.254800	0.00	45.00	0.48		10,083.84
NIF3							
704549104	PEABODY ENERGY CORP	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
2,100.000		30.600000	0.00	42.00	3.01		64,214.99
NIF4							
	1,600.000	31.000000	0.00	0.00	0.00		49,600.00
NIF4							
	2,100.000	30.832400	0.00	0.00	3.04		64,745.00
NIF4							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
704549104	PEABODY ENERGY CORP	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
2,500.000		30.674000	0.00	50.00	3.59		76,631.41
NIF4							
— ASSET TOTALS —			0.00	92.00	9.64		255,191.40
	8,300.000						
707569109	PENN NATL GAMING INC	07APR03	10APR03		MERRILL LYNCH PIERCE	USD/DTC	.05
2,400.000		19.829200	0.00	120.00	2.23		47,467.85
NIF3							
	1,300.000	19.069200	0.00	19.50	1.17		24,769.29
NIF3							
	4,100.000	21.329500	0.00	61.50	4.10		87,385.35
NIF3							
	4,300.000	20.588400	0.00	215.00	4.15		88,310.97
NIF3							
	4,900.000	22.321700	0.00	73.50	5.12		109,297.71
NIF3							
	2,200.000	16.236700	0.00	27.50	1.68		35,691.56
NIF3							
	5,700.000	17.394500	0.00	71.25	4.65		99,072.75
NIF3							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

707569109	PENN NATL GAMING INC		COM	12JUN03	17JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
2,300.000	NIF3		18.875800		0.00	28.75		2.04	43,383.55
4,500.000	NIF3		18.782100	20JUN03	25JUN03	56.25	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			3.96	84,459.24
18,300.000	NIF3		19.870400	24JUN03	27JUN03	228.75	CORRESPONDENT SERVIC	USD/DTC	.01
					0.00			17.02	363,382.55
— ASSET TOTALS —					0.00		902.00	46.12	983,220.82
50,000.000									
708160106	PENNEY J C INC		COM	15APR03	21APR03		INVESTMENT TECHNOLOG	USD/DTC	.02
100.000	NIF2		16.921400		0.00	2.00		0.08	1,690.06
5,400.000	NIF2		16.857100	15APR03	21APR03	270.00	GOLDMAN SACHS + CO	USD/DTC	.05
					0.00			4.27	90,754.07
500.000	NIF2		16.861200	16APR03	22APR03	25.00	GOLDMAN SACHS + CO	USD/DTC	.05
					0.00			0.40	8,405.20
7,000.000	NIF2		17.143600	30APR03	05MAY03	140.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			5.62	119,859.58
1,400.000	NIF2		17.714300	05MAY03	08MAY03	28.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			1.17	24,770.85

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

708160106	PENNEY J C INC		COM	05MAY03	08MAY03		GOLDMAN SACHS + CO	USD/DTC	.05
1,500.000	NIF2		17.695300		0.00	75.00		1.25	26,466.70
4,300.000	NIF2		17.621300	06MAY03	09MAY03	215.00	GOLDMAN SACHS + CO	USD/DTC	.05
					0.00			3.55	75,553.04
700.000	NIF2		17.752900	07MAY03	12MAY03	14.00	INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00			0.59	12,412.44
2,200.000	NIF2		17.701500	07MAY03	12MAY03	110.00	GOLDMAN SACHS + CO	USD/DTC	.05
					0.00			1.83	38,831.47
— ASSET TOTALS —					0.00		879.00	18.76	398,743.41
23,100.000									
713278109	PEP BOYS MANNY MOE + JACK		COM	06MAR03	11MAR03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,400.000	NIF3		8.265000		0.00	28.00		0.35	11,542.65
200.000	NIF3		7.825500	12MAR03	17MAR03	3.00	CORRESPONDENT SERVIC	USD/DTC	.02
					0.00			0.05	1,562.05
11,500.000	NIF3		6.786200	13MAR03	18MAR03	460.00	ABEL NOSER CORPORATI	USD/DTC	.04
					0.00			2.35	77,578.95
4,400.000	NIF3		7.750000	27MAR03	01APR03	176.00	CANTOR FITZGERALD +	USD/DTC	.04
					0.00			0.86	33,923.14

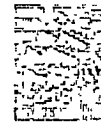
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	LOCAL TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

713278109	PEP BOYS MANNY MOE + JACK	30MAY03	04JUN03		BNY BROKERAGE INC	USD/DTC	.05
4,300.000	NIF3	10.511800	0.00	215.00	2.12	44,983.62	
4,600.000	NIF3	11.775700	0.00	230.00	2.54	53,935.68	
6,600.000	NIF3	12.000700	0.00	82.50	3.71	79,118.41	
6,600.000	NIF3	12.000700	0.00	330.00	3.71	78,870.91	
-6,600.000	NIF3	12.000700	CANCEL	-330.00	-3.71	-78,870.91	
2,400.000	NIF3	13.024900	0.00	120.00	1.47	31,138.29	
4,700.000	NIF3	13.429900	0.00	235.00	2.96	62,882.57	
2,300.000	NIF3	13.250000	0.00	115.00	1.43	30,358.57	
2,100.000	NIF3	12.978500	0.00	105.00	1.28	27,148.57	



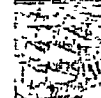
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	LOCAL TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --			0.00				
44,500.000				1,769.50	19.12	454,172.50	
713409100	PEPSI BOTTLING GROUP INC	14MAR03	19MAR03		CIBC WORLD MARKETS C	USD/DTC	.05
1,100.000	NIF2	19.292000	0.00	55.00	0.64	21,165.56	
200.000	NIF2	19.361000	0.00	4.00	0.12	3,868.08	
2,300.000	NIF2	19.270800	0.00	115.00	1.34	44,206.50	
2,000.000	NIF2	19.179800	0.00	100.00	1.16	38,258.44	
100.000	NIF2	19.440800	0.00	2.00	0.06	1,942.02	
200.000	NIF2	19.393700	0.00	10.00	0.12	3,868.62	
-- ASSET TOTALS --			0.00	286.00	3.44	113,309.22	
5,900.000							
713448108	PEPSICO INC	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
900.000	NIF2	42.815000	0.00	18.00	1.81	38,513.69	



STATE STREET

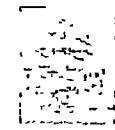
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

713448108	PEPSICO INC 400.000 NIF2	COM	44.227500	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	17,678.17
	1,100.000 NIF2		44.990000	16JUN03	19JUN03	INVESTMENT TECHNOLOG	USD/DTC	49,464.68
— ASSET TOTALS — 2,400.000					0.00	52.00	4.96	105,656.54
713755106	PERFORMANCE FOOD GROUP CO 4,100.000 NIF4	COM	35.131800	29APR03	02MAY03	WACHOVIA SECURITIES,	USD/DTC	143,828.63
	11,800.000 NIF4		38.750000	19AUG03	22AUG03	INTERNAL SMAP DVP	USD/DTC	457,250.00
— ASSET TOTALS — 15,900.000					0.00	205.00	6.75	601,078.63
714290103	PERRIGO CO 200.000 NIF3		13.003500	04APR03	09APR03	MERRILL LYNCH PIERCE	USD/DTC	2,590.57
	6,800.000 NIF3		13.069700	07APR03	10APR03	MERRILL LYNCH PIERCE	USD/DTC	88,529.80
	2,400.000 NIF3		13.084600	09APR03	14APR03	FIRST CLEARING, LLC	USD/DTC	31,281.57



STATE STREET

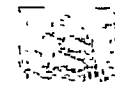
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

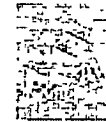
— ASSET TOTALS — 9,400.000					0.00	470.00	5.76	122,401.94
717081103	PFIZER INC 8,720.000 NIF2	COM	34.150000	16JUN03	19JUN03	BNY BROKERAGE INC	USD/DTC	297,338.06
71713U102	PHARMACIA CORP 34,875.000 NIF1	COM	37.569156	16APR03	16APR03	MERGER NON CASH	USD/DTC	1,310,224.34
	11,800.000 NIF2		40.065649	16APR03	16APR03	MERGER NON CASH	USD/DTC	472,774.66
— ASSET TOTALS — 46,675.000					0.00	0.00	0.00	1,782,999.00
718009608	PHILADELPHIA SUBM CORP 300.000 NIF3	COM PAR 0.50	22.500000	07APR03	10APR03	BRIDGE TRADING	USD/DTC	6,734.68
	2,200.000 NIF3		24.500000	19JUN03	24JUN03	HOWARD WEIL DIVISION	USD/DTC	53,787.47
	1,800.000 NIF3		24.762700	23JUN03	26JUN03	BRIDGE TRADING	USD/DTC	44,480.77
	500.000 NIF3		24.750000	24JUN03	27JUN03	PCS SECURITIES INC	USD/DTC	12,349.42



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

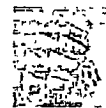
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
EQUITY							
** US DOLLAR **				(CONTINUED)			
718009608	PHILADELPHIA SUBN CORP	COM PAR 0.50	25JUN03	30JUN03	PCS SECURITIES INC	USD/DTC	.05
2,300.000	NIF3	24.750000		0.00	115.00	2.67	56,807.33
300.000	NIF3	24.000000	17JUL03	22JUL03	CAPITAL INSTITUTIONA	USD/DTC	.05
4,860.000	NIF3	23.500200	30JUL03	04AUG03	KEEFE BRUYETTE + MOD	USD/DTC	.05
2,300.000	NIF4	23.520400	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
5,600.000	NIF4	23.570000	20AUG03	25AUG03	INTERNAL SMAP DVP	USD/DTC	131,992.00
2,100.000	NIF4	23.570000	20AUG03	25AUG03	INTERNAL SMAP DVP	USD/DTC	49,497.00
1,600.000	NIF4	23.503100	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
23,860.000				0.00	691.00	18.18	568,415.53
722005857	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO I	22APR03	23APR03	DIRECT ISSUE	USD/BOS	1,000,000.00
140,252.450	NIG7	7.130000		0.00	0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
EQUITY							
** US DOLLAR **				(CONTINUED)			
722005857	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO I	23APR03	24APR03	DIRECT ISSUE	USD/BOS	1,500,000.00
210,674.160	NIG7	7.119999		0.00	0.00	0.00	
119,383.825	NIG7	7.790000	11JUN03	12JUN03	DIRECT ISSUE	USD/BOS	930,000.00
70,203.644	NIG7	7.409999	23JUL03	0.00	DIRECT ISSUE	USD/BOS	520,209.00
-70,203.644	NIG7	7.409999	23JUL03	CANCEL	DIRECT ISSUE	USD/BOS	-520,209.00
69,268.842	NIG7	7.510000	23JUL03	0.00	DIRECT ISSUE	USD/BOS	520,209.00
-69,268.842	NIG7	7.510000	23JUL03	CANCEL	DIRECT ISSUE	USD/BOS	-520,209.00
69,546.658	NIG7	7.479999	23JUL03	OPEN	DIRECT ISSUE	USD/BOS	520,209.00
34,759.265	NIG7	7.140019	31JUL03	0.00	DIRECT ISSUE	USD/BOS	248,181.84
-34,759.265	NIG7	7.140019	31JUL03	CANCEL	DIRECT ISSUE	USD/BOS	-248,181.84



STATE STREET

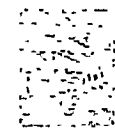
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

722005857	PIMCO FDS PAC INVT MGMT SER	31JUL03			DIRECT ISSUE	USD/BOS	249,685.25
35,416.251	NIG7	7.050019	0.00		0.00	0.00	
-35,416.251	NIG7	31JUL03	CANCEL		DIRECT ISSUE	USD/BOS	-249,685.25
		7.050019	0.00		0.00	0.00	
34,759.265	NIG7	31JUL03	05AUG03		DIRECT ISSUE	USD/BOS	248,181.84
		7.140019	0.00		0.00	0.00	
— ASSET TOTALS —			0.00		0.00	0.00	4,198,390.84
574,616.358							
723456109	PINNACLE ENTMT INC	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	171,920.00
28,000.000	NIF4	6.140000	0.00		0.00	0.00	
28,000.000	NIF8	5.990800	0.00		BROADCORT CAPITAL (T	USD/DTC	166,334.54
					1,400.00	7.86	.05
— ASSET TOTALS —			0.00		1,400.00	7.86	338,254.54
56,000.000							
72581M107	PIXELWORKS INC	01JUL03	07JUL03		CORRESPONDENT SERVIC	USD/DTC	38,458.35
6,400.000	NIF3	6.021900	0.00		80.00	1.81	.01
4,500.000	NIF3	6.346900	0.00		CORRESPONDENT SERVIC	USD/DTC	28,503.46
					56.25	1.34	.01



STATE STREET

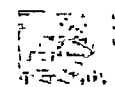
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	LOCAL	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

72581M107	PIXELWORKS INC	07JUL03	10JUL03		CORRESPONDENT SERVIC	USD/DTC	30,338.33
4,600.000	NIF3	6.608100	0.00		57.50	1.43	.01
9,300.000	NIF3	6.500000	0.00		BEAR STEARNS SECURIT	USD/DTC	60,075.17
					372.00	2.83	.04
4,600.000	NIF3	6.849400	0.00		ROCKHOUSE SECURITIES	USD/DTC	31,321.76
					184.00	1.48	.04
4,600.000	NIF3	6.531100	0.00		ROCKHOUSE SECURITIES	USD/DTC	29,857.65
					184.00	1.41	.04
4,700.000	NIF3	7.035600	0.00		ROCKHOUSE SECURITIES	USD/DTC	32,877.77
					188.00	1.55	.04
9,200.000	NIF3	6.779800	0.00		ROCKHOUSE SECURITIES	USD/DTC	62,003.24
					368.00	2.92	.04
— ASSET TOTALS —			0.00		1,489.75	14.77	313,435.73
47,900.000							
726900103	PLANAR SYS INC	03MAR03	06MAR03		CORRESPONDENT SERVIC	USD/DTC	29,889.51
1,900.000	NIF3	15.746800	0.00		28.50	0.91	.02
500.000	NIF3	15.661000	0.00		INVESTMENT TECHNOLOG	USD/DTC	7,825.26
					5.00	0.24	.01



STATE STREET

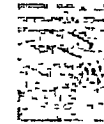
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

726900103	PLANAR SYS INC	17MAR03	20MAR03	INVESTMENT TECHNOLOG	USD/DTC		.02
200.000	COM	12.635000	0.00	4.00	0.08		2,522.92
NIF3							
900.000		12.687000	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				13.50	0.35		11,404.45
700.000		12.660000	0.00	INVESTMENT TECHNOLOG	USD/DTC		.01
NIF3				7.00	0.27		8,854.73
2,100.000		12.954800	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				31.50	0.82		27,172.76
1,200.000		14.067400	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				18.00	0.51		16,862.37
1,000.000		14.392800	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				15.00	0.44		14,377.36
300.000		13.935000	0.00	INVESTMENT TECHNOLOG	USD/DTC		.01
NIF3				3.00	0.11		4,177.39
500.000		12.894500	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				7.50	0.17		6,439.58
700.000		11.920300	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				10.50	0.40		8,333.31



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	PRICE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

726900103	PLANAR SYS INC	01APR03	04APR03	INVESTMENT TECHNOLOG	USD/DTC		.02
2,700.000	COM	11.734400	0.00	54.00	1.49		31,627.39
NIF3							
1,000.000		12.925200	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				15.00	0.61		12,909.59
900.000		11.014100	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				13.50	0.47		9,898.72
1,000.000		11.095000	0.00	INVESTMENT TECHNOLOG	USD/DTC		.02
NIF3				20.00	0.52		11,074.48
700.000		15.904100	0.00	SUNGUARD INSTITUTION	USD/DTC		.05
NIF3				35.00	0.53		11,097.34
900.000		16.796400	0.00	CORRESPONDENT SERVIC	USD/DTC		.02
NIF3				13.50	0.71		15,102.55
6,300.000		16.679200	0.00	WELLS FARGO SECURITI	USD/DTC		.05
NIF3				315.00	4.92		104,759.04
5,900.000		16.761900	0.00	WELLS FARGO SECURITI	USD/DTC		.05
NIF3				295.00	4.63		98,595.58
--- ASSET TOTALS ---			0.00	904.50	18.18		432,924.33
29,400.000							

74005P104	PRAXAIR INC	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC		.03
200.000	COM	60.350000	0.00	6.00	0.57		12,063.43
NIF2							



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

74005P104	PRAXAIR INC	100.000	62.980000	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
	NIF2				0.00		2.00	0.30	6,295.70
	3,700.000		62.851900	08AUG03	13AUG03		BURNHAM SECURITIES	USD/DTC	.05
	NIF2				0.00		185.00	10.89	232,356.14
— ASSET TOTALS —		4,000.000			0.00		193.00	11.76	250,715.27
74153Q102	PRIDE INTERNATIONAL INC	15,800.000	16.620000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
	NIF4				0.00		0.00	0.00	262,596.00
741917108	PRIME HOSPITALITY CORP	1,500.000	8.300000	15JUL03	18JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3				0.00		18.75	0.59	12,430.66
	13,000.000		9.028500	28AUG03	OPEN		CREDIT LYONNAIS SECU	USD/DTC	.04
	NIF3				0.00		520.00	5.50	116,845.00
— ASSET TOTALS —		14,500.000			0.00		538.75	6.09	129,275.66
74264T102	PRIORITY HEALTHCARE CORP	26,900.000	21.260000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
	NIF4				0.00		0.00	0.00	571,894.00
	12,800.000		20.981700	27AUG03	OPEN		MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF8				0.00		640.00	12.57	267,913.19

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL BASE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

74264T102	PRIORITY HEALTHCARE CORP	14,100.000	20.843500	27AUG03	OPEN		PERSHING LLC	USD/DTC	.05
	NIF8				0.00		705.00	13.76	293,174.59
— ASSET TOTALS —		53,800.000			0.00		1,345.00	26.33	1,132,981.78
743674103	PROTECTIVE LIFE CORP	19,000.000	28.870000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
	NIF4				0.00		0.00	0.00	548,530.00
743859100	PROVIDENT BANKSHARES CORP	300.000	24.863000	21APR03	24APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3				0.00		4.50	0.35	7,454.05
743977100	PROVINCE HEALTHCARE CO	19,000.000	13.640000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	0.00
	NIF4				0.00		0.00	0.00	259,160.00
74699S919	QUELLOS STRATEGIC PARTNERS	294.076	1,054.149267	01JUL03	08JUL03		STATE STREET BANK +	USD/BOS	0.00
	NIG3				0.00		0.00	0.00	310,000.00
747620102	QUANEX CORP	2,500.000	29.037400	22APR03	25APR03		MCDONALD AND COMPAN	USD/DTC	.05
	NIF3				0.00		125.00	3.40	72,465.10
	2,700.000		29.172000	23APR03	28APR03		ABEL NOSER CORPORATI	USD/DTC	.05
	NIF3				0.00		135.00	3.69	78,625.71
	100.000		28.930500	01MAY03	06MAY03		CAPITAL INSTITUTIONA	USD/DTC	.05
	NIF3				0.00		5.00	0.14	2,887.91

STATE STREET

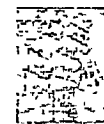
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

747620102	QUANEX CORP	COM	02MAY03	07MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
4,700.000		29.304700		0.00	235.00	6.45	137,490.64
NIF3							
--- ASSET TOTALS ---							
10,000.000			0.00		500.00	13.68	291,469.36
74838C106	QUIKSILVER INC		09JUL03	14JUL03	WELLS FARGO SECURITI	USD/DTC	.05
2,700.000		18.573900		0.00	135.00	2.35	50,012.18
NIF3							
4,500.000		17.279000	25JUL03	30JUL03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	225.00	3.64	77,526.86
4,700.000		17.898200	28JUL03	31JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	58.75	3.94	84,058.85
4,600.000		16.860300	07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	57.50	3.63	77,496.25
4,700.000		16.833400	08AUG03	13AUG03	MONNESS, CRESPI, HARDT	USD/DTC	.05
NIF3				0.00	235.00	3.71	78,878.27
--- ASSET TOTALS ---							
21,200.000			0.00		711.25	17.27	367,972.41
750236101	RADIAN GROUP INC	COM	04MAR03	07MAR03	MACHOVIA SECURITIES,	USD/DTC	.05
400.000		33.669500		0.00	20.00	0.41	13,447.39
NIG2							



STATE STREET

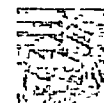
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

750236101	RADIAN GROUP INC	COM	05MAR03	10MAR03	MACHOVIA SECURITIES,	USD/DTC	.05
400.000		33.660800		0.00	20.00	0.41	13,443.91
NIG2							
800.000		37.090200	15MAY03	20MAY03	FOX PITT KELTON INC	USD/DTC	.05
NIG2				0.00	40.00	1.39	29,630.77
--- ASSET TOTALS ---							
1,600.000			0.00		80.00	2.21	56,522.07
75621K106	RECKSON ASSOCS RLTY CORP	COM	10JUN03	13JUN03	FAHNESTOCK & COMPANY	USD/DTC	.05
1,600.000		21.022000		0.00	80.00	1.58	33,553.62
NIF3							
2,000.000		21.141700	11JUN03	16JUN03	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3				0.00	100.00	1.98	42,181.42
1,300.000		21.114900	16JUN03	19JUN03	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3				0.00	65.00	1.29	27,383.08
1,100.000		21.027800	17JUN03	20JUN03	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3				0.00	55.00	1.09	23,074.49
1,000.000		21.000000	25JUN03	30JUN03	RBC DAIN RAUSCHER IN	USD/DTC	.05
NIF3				0.00	50.00	0.99	20,949.01
600.000		21.000000	26JUN03	01JUL03	RBC DAIN RAUSCHER IN	USD/DTC	.05
NIF3				0.00	30.00	0.59	12,569.41



STATE STREET

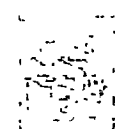
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

75621K106	RECKSON ASSOCS RLTY CORP	01JUL03	07JUL03		ROCKHOUSE SECURITIES	USD/DTC	.05
	800.000	21.006800	0.00	40.00		0.79	16,764.65
NIF3							
3,100.000		21.000700	09JUL03	155.00	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3			0.00			3.05	64,944.12
3,900.000		21.199700	10JUL03	195.00	CAPITAL INSTITUTIONA	USD/DTC	.05
NIF3			0.00			3.87	82,479.96
4,600.000		21.327400	11JUL03	230.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			4.60	97,871.44
1,700.000		21.450000	14JUL03	85.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			1.71	36,378.29
1,700.000		21.450000	09JUL03	85.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			1.71	36,378.29
-1,700.000		21.450000	CANCEL	-85.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			-1.71	-36,378.29
1,100.000		21.425100	16JUL03	55.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			1.11	23,511.50
3,500.000		21.507600	17JUL03	175.00	G G E T LLC	USD/DTC	.05
NIF3			0.00			3.53	75,098.07



STATE STREET

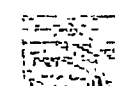
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE	BASE	BASE	BASE	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --			0.00	1,315.00		26.18	556,759.06
	26,300.000						
75886F107	REGENERON PHARMACEUTICALS INC COM	21APR03	24APR03		CORRESPONDENT SERVIC	USD/DTC	.02
	6,400.000	5.994400	0.00	96.00		1.80	38,266.36
NIF3							
6,600.000		5.803300	25APR03	264.00	SMITH, MOORE + CO	USD/DTC	.04
NIF3			0.00			1.80	38,035.98
-- ASSET TOTALS --			0.00	360.00		3.60	76,302.34
	13,000.000						
759351109	REINSURANCE GROUP AMER INC	02MAY03	07MAY03		LA BRANCHE FINANCIAL	USD/DTC	.04
	900.000	29.004700	0.00	36.00		1.23	26,067.00
NIF3							
100.000		29.020100	08MAY03	4.00	LA BRANCHE FINANCIAL	USD/DTC	.04
NIF3			0.00			0.14	2,897.87
4,400.000		29.000400	13MAY03	220.00	ABEL NOSER CORPORATI	USD/DTC	.05
NIF3			0.00			5.98	127,375.78
1,700.000		29.276300	14MAY03	85.00	CANTOR FITZGERALD +	USD/DTC	.05
NIF3			0.00			2.33	49,682.38
2,200.000		29.000000	14MAY03	110.00	SUNGUARD INSTITUTION	USD/DTC	.05
NIF3			0.00			2.99	63,687.01



STATE STREET

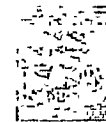
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

759351109	REINSURANCE GROUP AMER INC	COM	30.848600	02JUN03	05JUN03	CANTOR FITZGERALD +	USD/DTC	70,833.45
2,300.000	NIF3					115.00	3.33	.05
1,200.000	NIF3		30.194700	03JUN03	06JUN03	CANTOR FITZGERALD +	USD/DTC	36,171.94
						60.00	1.70	.05
1,300.000	NIF3		30.579700	05JUN03	10JUN03	CANTOR FITZGERALD +	USD/DTC	39,686.74
						65.00	1.87	.05
350.000	NIF3		30.805600	06JUN03	11JUN03	BRIDGE TRADING	USD/DTC	10,763.95
						17.50	0.51	.05
— ASSET TOTALS —					0.00	712.50	20.08	427,166.12
14,450.000								

759543101	REMEC INC	COM	4.900000	01APR03	04APR03	BNY CLEARING SERVICE	USD/DTC	7,304.65
1,500.000	NIF3					45.00	0.35	.03
4,500.000	NIF3		5.000000	02APR03	07APR03	BNY CLEARING SERVICE	USD/DTC	22,318.94
						180.00	1.06	.04
4,600.000	NIF3		5.100000	03APR03	08APR03	BNY CLEARING SERVICE	USD/DTC	23,274.90
						184.00	1.10	.04
1,500.000	NIF3		6.504800	21MAY03	27MAY03	KNIGHT SECURITIES	USD/DTC	9,696.74
						60.00	0.46	.04



STATE STREET

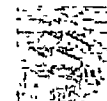
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

759543101	REMEC INC	COM	6.505400	22MAY03	28MAY03	KNIGHT SECURITIES	USD/DTC	7,758.11
1,200.000	NIF3					48.00	0.37	.04
2,400.000	NIF3		6.732800	03JUN03	06JUN03	RBC DAIN RAUSCHER IN	USD/DTC	16,061.96
						96.00	0.76	.04
5,200.000	NIF3		7.627000	04JUN03	09JUN03	CIBC WORLD MARKETS C	USD/DTC	39,450.54
						208.00	1.86	.04
2,800.000	NIF3		7.808600	05JUN03	11JUN03	1 CIBC WORLD MARKETS C	USD/DTC	21,751.05
						112.00	1.03	.04
2,700.000	NIF3		7.996400	06JUN03	11JUN03	CIBC WORLD MARKETS C	USD/DTC	21,481.26
						108.00	1.02	.04
6,400.000	NIF3		6.950000	20JUN03	25JUN03	KNIGHT SECURITIES	USD/DTC	44,221.91
						256.00	2.09	.04
— ASSET TOTALS —					0.00	1,297.00	10.10	213,320.06
32,800.000								

760282103	REPUBLIC BANCORP INC	COM	12.700000	21APR03	24APR03	CORRESPONDENT SERVIC	USD/DTC	1,268.44
100.000	NIF3					1.50	0.06	.02
25,300.000	NIF3		12.782700	22APR03	25APR03	CORRESPONDENT SERVIC	USD/DTC	323,007.67
						379.50	15.14	.02



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

760282103	REPUBLIC BANCORP INC	COM	12.842500	23APR03	28APR03		CORRESPONDENT SERVIC	USD/DTC	162,901.61
12,700.000	NIF3				0.00	190.50		7.64	
670.000	NIF3		13.027800	01MAY03	06MAY03	10.05	CORRESPONDENT SERVIC	USD/DTC	8,718.17
					0.00			0.41	
300.000	NIF3		13.091600	05MAY03	08MAY03	4.50	CORRESPONDENT SERVIC	USD/DTC	3,922.79
					0.00			0.19	
700.000	NIF3		13.319200	04JUN03	09JUN03	8.75	CORRESPONDENT SERVIC	USD/DTC	9,314.25
					0.00			0.44	
700.000	NIF3		13.923400	07JUL03	10JUL03	8.75	CORRESPONDENT SERVIC	USD/DTC	9,737.17
					0.00			0.46	
-- ASSET TOTALS --					0.00	603.55		24.34	518,870.10
40,470.000									
760759100	REPUBLIC SVCS INC	COM	24.383700	18AUG03	21AUG03		B-TRADE SERVICES LLC	USD/DTC	38,983.29
1,600.000	NIF6				0.00	28.80		1.83	
1,800.000	NIF6		24.349900	19AUG03	22AUG03	32.40	B-TRADE SERVICES LLC	USD/DTC	43,795.36
					0.00			2.06	
200.000	NIF6		24.469300	21AUG03	26AUG03	3.60	B-TRADE SERVICES LLC	USD/DTC	4,890.03
					0.00			0.23	

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL BASE	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

760759100	REPUBLIC SVCS INC	COM	24.268400	22AUG03	27AUG03		B-TRADE SERVICES LLC	USD/DTC	19,399.41
800.000	NIF6				0.00	14.40		0.91	
1,800.000	NIF6		23.677300	27AUG03	OPEN	32.40	B-TRADE SERVICES LLC	USD/DTC	42,584.74
					0.00			2.00	
3,200.000	NIF6		24.063700	28AUG03	OPEN	57.60	B-TRADE SERVICES LLC	USD/DTC	76,942.63
					0.00			3.61	
2,300.000	NIF6		24.225000	29AUG03	OPEN	46.00	LIQUIDNET INC	USD/DTC	55,668.89
					0.00			2.61	
-- ASSET TOTALS --					0.00	215.20		13.25	282,264.35
11,700.000									
760981100	RESTORATION HARDWARE INC DEL	COM	5.202700	22JUL03	25JUL03		CORRESPONDENT SERVIC	USD/DTC	11,417.90
2,200.000	NIF3				0.00	27.50		0.54	
2,400.000	NIF3		5.430100	24JUL03	29JUL03	30.00	CORRESPONDENT SERVIC	USD/DTC	13,001.63
					0.00			0.61	
16,200.000	NIF3		5.393300	24JUL03	29JUL03	648.00	SCOTT & STRINGFELLO	USD/DTC	86,719.37
					0.00			4.09	
-- ASSET TOTALS --					0.00	705.50		5.24	111,138.90
20,800.000									
781182100	RUBY TUESDAY INC	COM	22.210000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	421,990.00
19,000.000	NIF4				0.00	0.00		0.00	

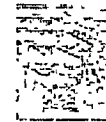
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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

78440X101	SL GREEN RLTY CORP	02APR03	07APR03		FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3	600.000	32.047800	0.00	30.00		0.90	19,197.78
	700.000	32.000600	0.00	35.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						1.05	22,364.37
	700.000	32.031800	0.00	35.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						1.05	22,386.21
	800.000	32.007500	0.00	40.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						1.20	25,564.80
	1,800.000	32.159800	0.00	90.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						2.71	57,794.93
	1,800.000	34.013000	0.00	90.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						2.87	61,130.53
	3,700.000	34.037500	0.00	185.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						5.90	125,747.85
	4,500.000	34.251500	0.00	225.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						7.22	153,899.53
	300.000	34.350000	0.00	15.00	FAHNESTOCK & COMPANY	USD/DTC	.05
NIF3						0.49	10,289.51



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --			0.00	745.00		23.39	498,375.51
	14,900.000						
78462F103	SPDR TRUST	13JUN03	17JUN03		GOLDMAN SACHS + CO	USD/DTC	.03
NIF2	20,000.000	99.460000	0.00	600.00		93.10	1,988,506.90
	1,000.000	98.020000	0.00	30.00	GOLDMAN SACHS + CO	USD/DTC	.03
NIF2						4.59	97,985.41
-- ASSET TOTALS --			0.00	630.00		97.69	2,086,492.31
	21,000.000						
78464M106	SRS LABS INC	16JUL03	21JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
NIF3	1,500.000	5.506400	0.00	18.75		0.39	8,240.46
796050888	SAMSUNG ELECTRS LTD	04JUN03	20JUN03	11	INSTINET CLEARING SE	USD/DTC	.02
NIGB	200.000	136.000000	0.00	4.00		0.00	27,196.00
803054204	SAP AKTIENGESELLSCHAFT	29APR03	02MAY03		MORGAN STANLEY CO IN	USD/DTC	.05
NIGB	3,700.000	25.191700	0.00	185.00		4.36	93,019.93
	900.000	28.945600	0.00	18.00	INSTINET CLEARING SE	USD/DTC	.02
NIGB						1.22	26,031.82
-- ASSET TOTALS --			0.00	203.00		5.58	119,051.75
	4,600.000						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

80556P302	SAXON CAPITAL INC	COM	04JUN03	09JUN03		SUNGUARD INSTITUTION	USD/DTC	.05
2,900.000		17.475000		0.00	145.00	2.38	50,530.12	
NIF3								
3,800.000		18.124900	05JUN03	10JUN03	190.00	3.23	68,681.39	.05
NIF3				0.00				
900.000		18.700000	06JUN03	11JUN03	45.00	0.79	16,784.21	.05
NIF3				0.00				
— ASSET TOTALS —				0.00	380.00	6.40	135,995.72	
7,600.000								

808655104	SCIENTIFIC ATLANTA INC	COM	10JUN03	13JUN03		B-TRADE SERVICES LLC	USD/DTC	.02
2,500.000		21.128000		0.00	45.00	2.48	52,772.52	
NIF6								
3,700.000		29.968800	14AUG03	19AUG03	92.50	5.19	110,786.87	.03
NIF6				0.00				
7,500.000		30.209800	18AUG03	21AUG03	187.50	10.61	226,375.39	.03
NIF6				0.00				
5,800.000		30.661500	19AUG03	22AUG03	145.00	8.33	177,683.37	.03
NIF6				0.00				
3,800.000		30.788200	20AUG03	25AUG03	95.00	5.48	116,894.68	.03
NIF6				0.00				



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

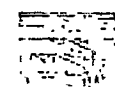
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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

808655104	SCIENTIFIC ATLANTA INC	COM	21AUG03	26AUG03		CITIGROUP GLOBAL MAR	USD/DTC	.03
7,700.000		31.879900		0.00	192.50	11.49	245,271.24	
NIF6								
4,500.000		33.100000	22AUG03	27AUG03	112.50	6.98	148,830.52	.03
NIF6				0.00				
— ASSET TOTALS —				0.00	870.00	50.56	1,078,614.59	
35,500.000								

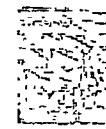
81726S101	SENSYTECH INC	COM	07MAY03	12MAY03		CORRESPONDENT SERVIC	USD/DTC	.02
1,000.000		10.725000		0.00	15.00	0.51	10,709.49	
NIF3								
2,000.000		11.414600	12MAY03	15MAY03	30.00	1.07	22,798.13	.02
NIF3				0.00				
1,200.000		11.472500	13MAY03	16MAY03	18.00	0.65	13,748.35	.02
NIF3				0.00				
700.000		12.050000	14MAY03	19MAY03	10.50	0.40	8,424.10	.02
NIF3				0.00				
1,300.000		12.150000	15MAY03	20MAY03	19.50	0.74	15,774.76	.02
NIF3				0.00				
1,800.000		12.157300	16MAY03	21MAY03	27.00	1.03	21,855.11	.02
NIF3				0.00				



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

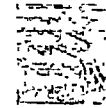
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	BASE	PRICE	BASE	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
81726S101	SENSYTECH INC	COM		20MAY03	23MAY03	CORRESPONDENT SERVIC	.02
	1,700.000		12.405700		0.00	25.50	21,063.20
	NIF3						
	300.000		12.404000	22MAY03	28MAY03	CORRESPONDENT SERVIC	.02
	NIF3				0.00	4.50	3,716.52
	3,200.000		13.485300	27MAY03	30MAY03	CORRESPONDENT SERVIC	.02
	NIF3				0.00	48.00	43,102.94
	400.000		13.452800	28MAY03	02JUN03	CORRESPONDENT SERVIC	.02
	NIF3				0.00	6.00	5,374.86
	400.000		13.159600	02JUN03	05JUN03	SCOTT & STRINGFELLO	.05
	NIF3				0.00	20.00	5,243.59
	2,200.000		14.039600	12JUN03	17JUN03	SCOTT & STRINGFELLO	.05
	NIF3				0.00	110.00	30,775.67
	2,300.000		14.162200	13JUN03	18JUN03	SCOTT & STRINGFELLO	.05
	NIF3				0.00	115.00	32,456.53
	500.000		14.700000	16JUN03	19JUN03	SCOTT & STRINGFELLO	.05
	NIF3				0.00	25.00	7,324.65
	600.000		13.912400	23JUN03	26JUN03	CORRESPONDENT SERVIC	.01
	NIF3				0.00	7.50	8,339.54



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	BASE	PRICE	BASE	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY							
				**	US DOLLAR	**	(CONTINUED)
81726S101	SENSYTECH INC	COM		30JUN03	03JUL03	CORRESPONDENT SERVIC	.01
	200.000		14.004700		0.00	2.50	2,798.30
	NIF3						
	1,300.000		13.597200	01JUL03	07JUL03	CORRESPONDENT SERVIC	.01
	NIF3				0.00	16.25	17,659.28
	2,400.000		13.655600	01JUL03	07JUL03	SCOTT & STRINGFELLO	.05
	NIF3				0.00	120.00	32,651.90
	900.000		13.805800	02JUL03	08JUL03	CORRESPONDENT SERVIC	.01
	NIF3				0.00	11.25	12,413.38
	2,500.000		13.720800	03JUL03	09JUL03	CORRESPONDENT SERVIC	.01
	NIF3				0.00	31.25	34,269.14
— ASSET TOTALS —							
	26,900.000				0.00	662.75	350,499.44
825549108	SHUFFLE MASTER INC	COM		19AUG03	22AUG03	INTERNAL SWAP DVP	
	4,700.000		32.180000		0.00	0.00	151,246.00
	NIF4						
	1,400.000		32.180000	19AUG03	22AUG03	INTERNAL SWAP DVP	
	NIF4				0.00	0.00	45,052.00
	14,200.000		32.180000	19AUG03	22AUG03	INTERNAL SWAP DVP	
	NIF4				0.00	0.00	456,956.00



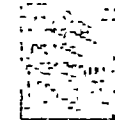
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —							
20,300.000				0.00	0.00	0.00	653,254.00
826919102	SILICON LABORATORIES INC	OC COM		16JUN03	19JUN03	CIBC WORLD MARKETS C	USD/DTC .05
2,400.000	NIF4	25.009300		0.00	0.00	120.00	59,899.51
4,500.000	NIF4	25.009300		16JUN03	19JUN03	MORGAN KEEGAN & CO I	USD/DTC .05
1,000.000	NIF4	25.457600		17JUN03	20JUN03	MORGAN KEEGAN & CO I	USD/DTC .05
1,300.000	NIF4	25.457600		17JUN03	20JUN03	CIBC WORLD MARKETS C	USD/DTC .05
6,000.000	NIF4	27.604500		18JUN03	23JUN03	BNY BROKERAGE INC	USD/DTC .02
5,900.000	NIF4	27.384500		19JUN03	24JUN03	BNY BROKERAGE INC	USD/DTC .02
3,600.000	NIF4	27.141300		20JUN03	25JUN03	BNY BROKERAGE INC	USD/DTC .02
400.000	NIF4	26.549200		23JUN03	26JUN03	BNY BROKERAGE INC	USD/DTC .02



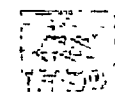
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

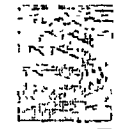
		**	US DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —							
25,100.000				0.00	778.00	31.24	665,831.32
827048109	SILGAN HLDGS INC	COM		02MAY03	07MAY03	JEFFERIES COMPANY IN	USD/DTC .05
400.000	NIF3	26.834700		0.00	0.00	20.00	10,713.37
500.000	NIF3	26.500000		13MAY03	16MAY03	PCS SECURITIES INC	USD/DTC .05
200.000	NIF3	26.500000		14MAY03	19MAY03	PCS SECURITIES INC	USD/DTC .05
400.000	NIF3	26.500000		15MAY03	20MAY03	PCS SECURITIES INC	USD/DTC .05
200.000	NIF3	30.377600		20JUN03	25JUN03	CORRESPONDENT SERVIC	USD/DTC .01
— ASSET TOTALS —							
1,700.000				0.00	77.50	2.18	45,879.72
829206101	SIMULA INC	COM		29APR03	02MAY03	CORRESPONDENT SERVIC	USD/DTC .02
1,100.000	NIF3	2.100000		0.00	0.00	16.50	2,293.39
23,100.000	NIF3	2.100000		29APR03	02MAY03	CANTOR FITZGERALD +	USD/DTC .03



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
829206101	SIMULA INC		2.400000	01MAY03	06MAY03		CANTOR FITZGERALD +	USD/DTC	.03
7,800.000	NIF3				0.00		234.00	0.88	18,485.12
10,900.000	NIF3		3.016200	23JUL03	28JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		136.25	1.54	32,738.79
88,200.000	NIF3		2.700000	23JUL03	28JUL03		JONES & ASSOCIATES I	USD/DTC	.02
					0.00		1,764.00	11.15	236,364.85
-- ASSET TOTALS --					0.00		2,843.75	15.96	337,696.87
131,100.000									
829909100	SIPEX CORP		2.790000	06MAR03	11MAR03		ADAMS HARKNESS + HIL	USD/DTC	.03
72,100.000	NIF3				0.00		2,163.00	6.06	198,989.94
19,800.000	NIF3		3.000000	09APR03	14APR03		ADAMS HARKNESS + HIL	USD/DTC	.03
					0.00		594.00	2.78	58,803.22
17,800.000	NIF3		3.010000	10APR03	15APR03		ADAMS HARKNESS + HIL	USD/DTC	.03
					0.00		534.00	2.51	53,041.49
9,000.000	NIF3		5.850000	07AUG03	12AUG03		ADAMS HARKNESS + HIL	USD/DTC	.04
					0.00		360.00	2.47	52,287.53
2,100.000	NIF3		6.269400	08AUG03	13AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		26.25	0.62	13,138.87



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY									
** US DOLLAR ** (CONTINUED)									
829909100	SIPEX CORP		6.100000	11AUG03	14AUG03		ADAMS HARKNESS + HIL	USD/DTC	.04
3,900.000	NIF3				0.00		156.00	1.12	23,632.88
12,900.000	NIF3		6.770000	13AUG03	18AUG03		ADAMS HARKNESS + HIL	USD/DTC	.04
					0.00		516.00	4.09	86,812.91
400.000	NIF3		7.021700	14AUG03	19AUG03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		5.00	0.14	2,803.54
-- ASSET TOTALS --					0.00		4,354.25	19.79	489,510.38
138,000.000									
83080P103	SKY FINL GROUP INC		21.538000	04JUN03	09JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
1,500.000	NIF3				0.00		18.75	1.52	32,286.73
3,200.000	NIF3		21.635300	05JUN03	10JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		40.00	3.25	69,189.71
600.000	NIF3		21.868200	06JUN03	11JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		7.50	0.62	13,112.80
1,400.000	NIF3		21.301100	20JUN03	25JUN03		CORRESPONDENT SERVIC	USD/DTC	.01
					0.00		17.50	1.40	29,802.64
4,600.000	NIF3		21.423400	20JUN03	25JUN03		KNIGHT SECURITIES	USD/DTC	.05
					0.00		230.00	4.62	98,313.02



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

83080P103	SKY FINL GROUP INC	COM	23JUN03	26JUN03	KNIGHT SECURITIES	USD/DTC		
1,400.000		21.208600		0.00	70.00	1.39	29,620.65	.05
NIF3								
-- ASSET TOTALS --								
12,700.000				0.00	383.75	12.80	272,325.55	
830879102	SKYMEST INC	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC		
600.000		17.350000		0.00	0.00	0.00	10,410.00	
NIF4								
2,700.000		17.350000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	46,845.00	
NIF4				0.00	0.00	0.00		
5,400.000		17.178500	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	92,651.55	.02
NIF4				0.00	108.00	4.35		
1,436.000		17.354603	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	24,891.32	.02
NIF4				0.00	28.72	1.17		
8,000.000		17.750800	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	141,839.75	.02
NIF4				0.00	160.00	6.65		
11,964.000		17.403600	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	207,967.64	.02
NIF4				0.00	239.28	9.75		
-- ASSET TOTALS --								
30,100.000				0.00	536.00	21.92	524,605.26	
83088M102	SKYWORKS SOLUTIONS INC	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC		
4,900.000		10.890000		0.00	0.00	0.00	53,361.00	
NIF4								

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

83088M102	SKYWORKS SOLUTIONS INC	COM	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC		
10,400.000		10.732400		0.00	208.00	5.23	111,403.73	.02
NIF4								
6,400.000		10.725600	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	68,512.62	.02
NIF4				0.00	128.00	3.22		
6,000.000		10.645500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	63,870.01	
NIF4				0.00	0.00	2.99		
2,100.000		10.660000	20AUG03	25AUG03	EXTERNAL SWAP	USD/DTC	22,386.00	
NIF4				0.00	0.00	0.00		
23,500.000		10.980000	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	257,547.92	.02
NIF4				0.00	470.00	12.08		
-- ASSET TOTALS --								
53,300.000				0.00	806.00	23.52	577,081.28	
833034101	SNAP ON INC	COM	07APRO3	10APRO3	BNY BROKERAGE INC	USD/DTC		
1,800.000		27.250000		0.00	90.00	2.30	48,957.70	.05
NIF3								
3,900.000		28.454100	22APRO3	25APRO3	CAPITAL INSTITUTIONA	USD/DTC	110,770.79	.05
NIF3				0.00	195.00	5.20		
600.000		30.012500	07MAY03	12MAY03	BAIRD, ROBERT M., &	USD/DTC	17,976.65	.05
NIF3				0.00	30.00	0.85		

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

833034101	SNAP ON INC	09MAY03	14MAY03	BAIRD, ROBERT W., &	USD/DTC	.05
1,000.000	NIF3	30.011200	0.00	50.00	1.41	29,959.79
2,300.000	NIF3	30.856300	0.00	115.00	3.33	70,851.16
1,400.000	NIF3	30.862700	0.00	70.00	2.03	43,135.75
2,300.000	NIF3	30.900900	0.00	115.00	3.33	70,953.74
1,400.000	NIF3	31.105000	0.00	70.00	2.04	43,474.96
1,700.000	NIF3	31.397700	0.00	85.00	2.50	53,288.59
-- ASSET TOTALS --			0.00	820.00	22.99	489,369.13
842587107	SOUTHERN CO	13MAR03	18MAR03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,100.000	NIF2	28.267600	0.00	42.00	1.79	59,318.17
84476R109	SOUTHWEST BANCORPORATION TEX	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	0.00
15,800.000	NIF4	36.900000	0.00	0.00	0.00	583,020.00
846425882	SPANISH BROADCASTING SYS INC	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	0.00
102,900.000	NIF4	7.740000	0.00	0.00	0.00	796,446.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

852857101	STAMPS COM INC	15JUL03	18JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
2,300.000	NIF3	5.060200	0.00	28.75	0.55	11,609.16
700.000	NIF3	5.005700	0.00	8.75	0.17	3,495.07
900.000	NIF3	5.010000	0.00	11.25	0.22	4,497.53
3,200.000	NIF3	5.303500	0.00	40.00	0.80	16,930.40
900.000	NIF3	5.025000	0.00	18.00	0.22	4,504.28
1,300.000	NIF3	5.095000	0.00	26.00	0.31	6,597.19
13,500.000	NIF3	5.004700	0.00	168.75	3.17	67,391.53
-- ASSET TOTALS --			0.00	301.50	5.44	115,025.16
858907108	STERLING BANCSHARES INC	17JUL03	22JUL03	STIFEL NICOLAUS & CO	USD/DTC	.05
14,100.000	NIF3	11.944700	0.00	705.00	7.89	167,707.38
858912108	STERICYCLE INC	14MAR03	19MAR03	BEAR STEARNS SECURIT	USD/DTC	.02
4,800.000	NIF4	35.020000	0.00	96.00	5.06	167,994.94

STATE STREET

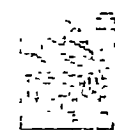
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

861012102	SMICROELECTRONICS N V	SHS N Y REGISTRY	12MAR03	17MAR03	UBS HARBURG LLC	USD/DTC	.05
	400.000	17.246800		0.00	20.00	0.21	6,878.51
NIG4							
	1,300.000	17.753000	13MAR03	18MAR03	UBS HARBURG LLC	USD/DTC	.20
NIG4				0.00	0.00	0.70	23,078.20
	400.000	18.122800	13MAR03	18MAR03	UBS HARBURG LLC	USD/DTC	.05
NIG4				0.00	20.00	0.22	7,228.90
	900.000	22.638911	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
NIG8				0.00	18.00	0.97	20,356.05
-- ASSET TOTALS --				0.00	58.00	2.10	57,541.66
	3,000.000						
867229106	SUNCOR ENERGY INC	COM	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
	1,900.000	18.698400		0.00	38.00	1.67	35,487.29
NIG8							
867363103	SUNGARD DATA SYS INC	COM	12JUN03	13JUN03	DEUTSCHE BANK SECURI	USD/DTC	.03
	10,000.000	26.040000		0.00	300.00	12.19	260,087.81
NIF2							
	1,100.000	25.960000	16JUN03	19JUN03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				0.00	22.00	1.34	28,532.66
	1,900.000	25.585000	08AUG03	13AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2				0.00	38.00	2.28	48,571.22



STATE STREET.

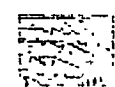
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

867363103	SUNGARD DATA SYS INC	COM	08AUG03	13AUG03	BURNHAM SECURITIES	USD/DTC	.05
	2,600.000	25.533100		0.00	130.00	3.11	66,252.95
NIF2							
	300.000	27.614800	26AUG03	29AUG03	GOLDMAN SACHS + CO	USD/DTC	.05
NIF2				0.00	15.00	0.39	8,269.05
	400.000	28.052400	27AUG03	OPEN	GOLDMAN SACHS + CO	USD/DTC	.05
NIF2				0.00	20.00	0.53	11,200.43
	300.000	28.114900	28AUG03	OPEN	GOLDMAN SACHS + CO	USD/DTC	.05
NIF2				0.00	15.00	0.40	8,419.07
	100.000	28.150800	29AUG03	OPEN	GOLDMAN SACHS + CO	USD/DTC	.05
NIF2				0.00	5.00	0.14	2,809.94
-- ASSET TOTALS --				0.00	545.00	20.38	434,143.13
	16,700.000						
868532102	SUPERTEX INC	COM	01JUL03	07JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
	8,200.000	18.440700		0.00	164.00	7.08	151,042.66
NIF3							
	600.000	19.180000	07JUL03	10JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	12.00	0.54	11,495.46
	300.000	18.990000	16JUL03	21JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	6.00	0.27	5,690.73



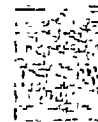
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

868532102	SUPERTEX INC	COM	17JUL03	22JUL03	INVESTMENT TECHNOLOG	USD/DTC	.02
	700.000		18.940000	0.00	14.00	0.63	13,243.37
	NIF3						
-- ASSET TOTALS --							
	9,800.000			0.00	196.00	8.52	181,472.22
870756103	SHIFT TRANSN INC	COM	17MAR03	20MAR03	SMITH, MOORE + CO	USD/DTC	.05
	3,600.000		16.838600	0.00	180.00	1.83	60,437.13
	NIF3						
	1,800.000		17.171500	21MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			0.00	27.00	0.94	30,880.76
	1,100.000		17.966500	26MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			0.00	16.50	0.60	19,746.05
	1,600.000		16.550200	09APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3			0.00	24.00	1.24	26,455.08
	400.000		17.647500	10APR03	SMITH, MOORE + CO	USD/DTC	.05
	NIF3			0.00	20.00	0.34	7,038.66
	7,200.000		17.819500	21APR03	SMITH, MOORE + CO	USD/DTC	.05
	NIF3			0.00	360.00	6.01	127,934.39
	5,700.000		18.860400	29MAY03	SMITH, MOORE + CO	USD/DTC	.05
	NIF3			0.00	285.00	5.04	107,214.24



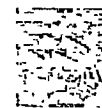
STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	PRICE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
	EXCH RATE	BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

870756103	SHIFT TRANSN INC	COM	04JUN03	09JUN03	SMITH, MOORE + CO	USD/DTC	.05
	3,300.000		20.619800	0.00	165.00	3.19	67,877.15
	NIF3						
	3,200.000		19.103300	19JUN03	MERRILL LYNCH PIERCE	USD/DTC	.05
	NIF3			0.00	160.00	2.87	60,967.69
	6,100.000		18.750400	07JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			0.00	76.25	5.36	114,295.83
	300.000		19.400000	09JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			0.00	3.75	0.28	5,815.97
	1,900.000		21.634700	21JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			0.00	23.75	1.93	41,080.25
	4,600.000		21.413500	21JUL03	CARLIN EQUITIES	USD/DTC	.05
	NIF3			0.00	230.00	4.61	98,267.49
	1,500.000		22.040000	22AUG03	INTERNAL SWAP DVP	USD/DTC	0.00
	NIF4			0.00	0.00	0.00	33,060.00
	4,500.000		21.925300	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	90.00	4.62	98,569.23
	3,716.000		21.788601	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	0.00	3.79	80,962.65



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	NET

EQUITY

** US DOLLAR ** (CONTINUED)

870756103	SMIFT TRANSN INC	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
2,000.000		21.763000	0.00	40.00		2.04	43,483.96
NIF4							
4,300.000		21.740500	0.00	86.00	STATE STREET BROKERA	USD/DTC	.02
NIF4						4.38	93,393.77
7,884.000		21.502100	0.00	157.68	STATE STREET BROKERA	USD/DTC	.02
NIF4						7.94	169,356.94
— ASSET TOTALS —			0.00	1,944.93		57.01	1,286,837.24
64,700.000							
871503108	SYMANTEC CORP	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
800.000		46.951300	0.00	16.00		1.76	37,543.28
NIF2							
872275102	TCF FINANCIAL CORP	17JUL03	22JUL03		GOLDMAN SACHS + CO	USD/DTC	.05
3,000.000		43.662900	0.00	150.00		6.14	130,832.56
NIF2							
100.000		43.394600	0.00	2.00	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF2						0.21	4,337.25
1,800.000		43.290900	0.00	90.00	GOLDMAN SACHS + CO	USD/DTC	.05
NIF2						3.65	77,829.97
— ASSET TOTALS —			0.00	242.00		10.00	212,999.78
4,900.000							
872443403	T HQ INC	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	.00
1,500.000		16.160000	0.00	0.00		0.00	24,240.00
NIF4							

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	BASE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET	PROCEEDS
SSELL/BTC		PRICE	BASE	BASE	BASE	BASE	NET

EQUITY

** US DOLLAR ** (CONTINUED)

872443403	T HQ INC	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
2,967.000		15.978200	0.00	59.34		2.22	47,345.76
NIF4							
1,520.000		15.983303	0.00	30.40	STATE STREET BROKERA	USD/DTC	.02
NIF4						1.14	24,263.08
800.000		15.980000	0.00	0.00	STATE STREET BROKERA	USD/DTC	.02
NIF4						0.60	12,783.40
1,000.000		15.880000	0.00	0.00	EXTERNAL SWAP	USD/DTC	.00
NIF4						0.00	15,880.00
4,000.000		15.325000	0.00	80.00	STATE STREET BROKERA	USD/DTC	.02
NIF4						2.87	61,217.13
4,613.000		15.523200	0.00	92.26	STATE STREET BROKERA	USD/DTC	.02
NIF4						3.36	71,512.90
— ASSET TOTALS —			0.00	262.00		10.19	257,242.27
16,400.000							
872540109	TJX COS INC NEM	13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
11,300.000		16.750900	0.00	565.00		5.70	188,714.47
NIF2							
874039100	TAIWAN SEMICNDCTR MFG CO LTD	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	.02
2,700.000		9.630704	0.00	54.00		1.23	25,947.67
NIG8							

STATE STREET

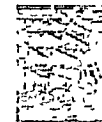
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

874039100	TAIWAN SEMICNDCTR MFG CO LTD	SPONSORED ADR	20AUG03	20AUG03	SALE OF FRACTIONAL S	USD/DTC	1.97
	0.200	9.850000		0.00	0.00	0.00	
	NIG8						
--- ASSET TOTALS ---				0.00	54.00	1.23	25,949.64
	2,700.200						
874054109	TAKE TWO INTERACTIVE SOFTWARE CDT COM		27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	478,864.00
	17,300.000	27.680000		0.00	0.00	0.00	
	NIF4						
	1,300.000	27.140000	27AUG03	OPEN	PERSHING LLC	USD/DTC	35,215.34
	NIF8			0.00	65.00	1.66	
--- ASSET TOTALS ---				0.00	65.00	1.66	514,079.34
	18,600.000						
876664103	TAUBMAN CENTERS INC	REIT	09MAY03	14MAY03	FAMNESTOCK & COMPANY	USD/DTC	34,759.96
	1,800.000	19.362000		0.00	90.00	1.64	
	NIF3						
	1,700.000	19.500000	12MAY03	15MAY03	FAMNESTOCK & COMPANY	USD/DTC	33,063.44
	NIF3			0.00	85.00	1.56	
	8,900.000	19.579000	01AUG03	06AUG03	SPEAR, LEEDS & KELLO	USD/DTC	173,799.94
	NIF3			0.00	445.00	8.16	
--- ASSET TOTALS ---				0.00	620.00	11.36	241,623.34
	12,400.000						



STATE STREET

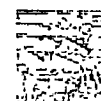
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

878237106	TECH DATA CORP	COM	10MAR03	13MAR03	BANC/AMERICA SECUR.L	USD/DTC	17,221.40
	800.000	21.577400		0.00	40.00	0.52	
	NIF2						
	800.000	21.106400	11MAR03	14MAR03	BANC/AMERICA SECUR.L	USD/DTC	16,844.61
	NIF2			0.00	40.00	0.51	
	400.000	20.929800	12MAR03	17MAR03	BANC/AMERICA SECUR.L	USD/DTC	8,351.66
	NIF2			0.00	20.00	0.26	
	1,800.000	21.959400	13MAR03	18MAR03	BANC/AMERICA SECUR.L	USD/DTC	39,435.73
	NIF2			0.00	90.00	1.19	
	800.000	22.266200	14MAR03	19MAR03	BANC/AMERICA SECUR.L	USD/DTC	17,772.42
	NIF2			0.00	40.00	0.54	
	2,300.000	22.709900	17MAR03	20MAR03	BANC/AMERICA SECUR.L	USD/DTC	52,116.19
	NIF2			0.00	115.00	1.58	
--- ASSET TOTALS ---				0.00	345.00	4.60	151,742.01
	6,900.000						
880770102	TERADYNE INC	COM	26MAR03	31MAR03	LEHMAN BROTHERS INC	USD/DTC	29,709.95
	2,300.000	12.967700		0.00	115.00	0.76	
	NIF2						
	900.000	12.092000	27MAR03	01APR03	INVESTMENT TECHNOLOG	USD/DTC	10,864.52
	NIF2			0.00	18.00	0.28	



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

** US DOLLAR ** (CONTINUED)

880770102	TERADYNE INC	27MAR03	01APR03	BANC/AMERICA SECUR.L	USD/DTC		.05
4,100.000		12.272500	0.00	205.00	1.27		50,110.98
NIF2							
--- ASSET TOTALS ---							
7,300.000			0.00	338.00	2.31		90,685.45
881624209	TEVA PHARMACEUTICAL INDS LTD	29APR03	02MAY03	MORGAN STANLEY CO IN	USD/DTC		.05
6,000.000		47.391700	0.00	300.00	13.31		284,036.89
NIG8							
500.000		49.948020	0.00	INSTINET CLEARING SE	USD/DTC		.02
NIG8				10.00	1.18		24,962.83
--- ASSET TOTALS ---							
6,500.000			0.00	310.00	14.49		308,999.72
883203101	TEXTRON INC	09APR03	14APR03	INVESTMENT TECHNOLOG	USD/DTC		.02
800.000		29.170500	0.00	16.00	1.10		23,319.30
NIF2							
1,000.000		29.247600	0.00	J P MORGAN SECURITIE	USD/DTC		.05
NIF2				50.00	1.37		29,196.23
700.000		28.622600	0.00	INVESTMENT TECHNOLOG	USD/DTC		.02
NIF2				14.00	0.94		20,020.88
3,800.000		28.618300	0.00	J P MORGAN SECURITIE	USD/DTC		.05
NIF2				190.00	5.09		108,554.45

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	PRICE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE

EQUITY

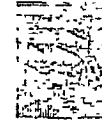
** US DOLLAR ** (CONTINUED)

883203101	TEXTRON INC	11APR03	16APR03	INVESTMENT TECHNOLOG	USD/DTC		.02
800.000		28.663200	0.00	16.00	1.08		22,913.48
NIF2							
2,000.000		28.605700	0.00	J P MORGAN SECURITIE	USD/DTC		.05
NIF2				100.00	2.68		57,108.72
600.000		28.972100	0.00	SANFORD C BERNSTEIN	USD/DTC		.05
NIF2				30.00	0.82		17,352.44
900.000		29.007000	0.00	INVESTMENT TECHNOLOG	USD/DTC		.02
NIF2				18.00	1.23		26,087.07
--- ASSET TOTALS ---							
10,600.000			0.00	434.00	14.31		304,552.57
885175307	THORATEC CORP	03MAR03	06MAR03	CANTOR FITZGERALD +	USD/DTC		.04
1,300.000		9.421200	0.00	52.00	0.37		12,195.19
NIF3							
1,500.000		9.100400	0.00	CANTOR FITZGERALD +	USD/DTC		.04
NIF3				60.00	0.42		13,590.18
2,800.000		9.007400	0.00	PERSHING LLC	USD/DTC		.04
NIF3				112.00	0.76		25,107.96
800.000		9.005900	0.00	WEDBUSH MORGAN SECUR	USD/DTC		.04
NIF3				32.00	0.22		7,172.50

STATE STREET

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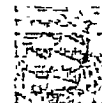
ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
885175307	THORATEC CORP	COM NEM	07MAR03	0.00	32.00	WEDBUSH MORGAN SECUR	USD/DTC	.04
	800.000	9.005900					0.22	7,172.50
NIF3								
	-800.000	9.005900	07MAR03	CANCEL	-32.00	WEDBUSH MORGAN SECUR	USD/DTC	.04
NIF3				0.00			-0.22	-7,172.50
	4,800.000	9.005900	10MAR03	13MAR03	192.00	WEDBUSH MORGAN SECUR	USD/DTC	.04
NIF3				0.00			1.31	43,035.01
	4,800.000	9.005900	10MAR03	0.00	192.00	WEDBUSH MORGAN SECUR	USD/DTC	.04
NIF3							1.31	43,035.01
	-4,800.000	9.005900	10MAR03	CANCEL	-192.00	WEDBUSH MORGAN SECUR	USD/DTC	.04
NIF3				0.00			-1.31	-43,035.01
	3,600.000	11.800000	20MAR03	25MAR03	180.00	WEDBUSH MORGAN SECUR	USD/DTC	.05
NIF3				0.00			1.28	42,298.72
	700.000	12.900400	28MAR03	02APR03	35.00	MERRILL LYNCH PIERCE	USD/DTC	.05
NIF3				0.00			0.23	8,995.05
	300.000	12.922600	31MAR03	03APR03	15.00	MERRILL LYNCH PIERCE	USD/DTC	.05
NIF3				0.00			0.10	3,861.68
	1,900.000	13.303500	23APR03	28APR03	28.50	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00			1.19	25,246.96



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
EQUITY								
			**	US DOLLAR	**	(CONTINUED)		
885175307	THORATEC CORP	COM NEM	24APR03	29APR03	13.50	CORRESPONDENT SERVIC	USD/DTC	.02
	900.000	13.605800		0.00			0.58	12,231.14
NIF3								
	3,800.000	13.466500	28APR03	01MAY03	190.00	DAVENPORT & CO. OF V	USD/DTC	.05
NIF3				0.00			2.40	50,980.30
	4,800.000	13.802500	29APR03	02MAY03	240.00	WEDBUSH MORGAN SECUR	USD/DTC	.05
NIF3				0.00			3.11	66,008.89
	1,200.000	14.000000	30APR03	05MAY03	60.00	WEDBUSH MORGAN SECUR	USD/DTC	.05
NIF3				0.00			0.79	16,739.21
	5,100.000	13.302100	12MAY03	15MAY03	255.00	WEDBUSH MORGAN SECUR	USD/DTC	.05
NIF3				0.00			3.18	67,582.53
— ASSET TOTALS —				0.00	1,465.00		15.94	395,045.32
	33,500.000							
885535104	3COM CORP	COM	05AUG03	08AUG03	87.00	SMITH, MOORE + CO	USD/DTC	.03
	2,900.000	4.900500		0.00			0.67	14,123.78
NIF3								
	14,800.000	4.769000	06AUG03	11AUG03	185.00	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			3.31	70,392.89
	6,600.000	4.799900	08AUG03	13AUG03	82.50	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00			1.49	31,595.35



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

885535104	3COM CORP		COM	5.000000	18AUG03	21AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	4,400.000						55.00	1.03	21,943.97
	NIF3								
	1,900.000			5.200000	19AUG03	22AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						23.75	0.47	9,855.78
	3,400.000			5.363000	20AUG03	25AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						42.50	0.86	18,190.84
	5,600.000			5.723000	27AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						70.00	1.50	31,977.30
	1,500.000			5.806100	28AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						18.75	0.41	8,689.99
	2,000.000			5.700100	29AUG03	OPEN	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3						25.00	0.54	11,374.66
— ASSET TOTALS —	43,100.000						589.50	10.28	218,144.56
88632Q103	TIBCO SOFTWARE INC		COM	4.650900	18MAR03	21MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	9,000.000						135.00	1.26	41,721.84
	NIF3								
	2,800.000			4.700000	20MAR03	25MAR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3						42.00	0.40	13,117.60

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

88632Q103	TIBCO SOFTWARE INC		COM	4.761800	20MAR03	25MAR03	FIRST CLEARING, LLC	USD/DTC	.03
	3,600.000						108.00	0.52	17,033.96
	NIF3								
	9,200.000			4.706900	23APR03	28APR03	CORRESPONDENT SERVIC	USD/DTC	.02
	NIF3						138.00	2.03	43,163.45
— ASSET TOTALS —	24,600.000						423.00	4.21	115,036.85
888266103	TITAN CORP		COM	9.137200	05JUN03	10JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.04
	3,500.000						140.00	1.50	31,838.70
	NIF3								
	2,300.000			9.443000	09JUN03	12JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.04
	NIF3						92.00	1.02	21,625.88
	2,300.000			10.001500	10JUN03	13JUN03	BRIDGE TRADING	USD/DTC	.05
	NIF3						115.00	1.08	22,887.37
	2,200.000			10.230400	11JUN03	16JUN03	GERARD KLAUER MATTIS	USD/DTC	.05
	NIF3						110.00	1.06	22,395.82
	12,500.000			10.658100	12JUN03	17JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.05
	NIF3						625.00	6.24	132,595.01
	9,900.000			10.750300	13JUN03	18JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.05
	NIF3						495.00	4.99	105,927.98

STATE STREET

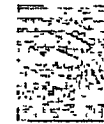
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

888266103	TITAN CORP	16JUN03	19JUN03	SPEAR, LEEDS & KELLO	USD/DTC	.05
2,400.000	NIF3	10.510200	0.00	120.00	1.19	25,103.29
4,900.000	NIF3	10.467600	0.00	245.00	2.41	51,043.83
3,400.000	NIF3	11.000000	0.00	170.00	1.76	37,228.24
16,000.000	NIF3	11.011200	0.00	800.00	8.25	175,370.95
43,100.000	NIF3	13.954500	0.00	2,155.00	28.15	599,255.80
2,400.000	NIF4	16.250000	0.00	0.00	0.00	39,000.00
8,000.000	NIF4	16.202800	0.00	160.00	6.07	129,456.33
2,500.000	NIF4	16.400000	0.00	0.00	0.00	41,000.00
1,100.000	NIF4	16.170000	0.00	0.00	0.84	17,786.16



STATE STREET

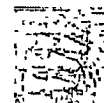
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

888266103	TITAN CORP	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
3,200.000	NIF4	16.242200	0.00	64.00	2.44	51,908.60
4,400.000	NIF4	16.295000	0.00	88.00	3.36	71,606.64
16,900.000	NIF4	15.857300	0.00	338.00	12.55	267,637.82
— ASSET TOTALS —			0.00	5,717.00	82.91	1,843,668.42
141,000.000						
890333107	TOO INC	14MAR03		SANFORD C BERNSTEIN	USD/DTC	.05
6,300.000	NIF4	16.235900	0.00	0.00	3.08	102,283.09
-6,300.000	NIF4	16.235900	0.00	0.00	-3.08	-102,283.09
6,300.000	NIF4	16.235900	0.00	315.00	3.08	101,968.09
14,268.000	NIF4	17.138400	0.00	713.40	7.37	243,809.92
4,600.000	NIF3	20.314800	0.00	230.00	4.38	93,213.70



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

890333107	TOO INC	COM	19.001100	22JUL03	25JUL03	CAPITAL INSTITUTIONA	USD/DTC	.05
2,400.000	NIF3					120.00	2.14	45,480.50
1,500.000	NIF3		19.567800	25JUL03	30JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
						18.75	1.38	29,331.57
6,800.000	NIF3		19.663000	28JUL03	31JUL03	KEEFE BRUYETTE + WOO	USD/DTC	.05
						340.00	6.26	133,362.14
— ASSET TOTALS —					0.00	1,737.15	24.61	647,165.92
35,868.000								
891160509	TORONTO DOMINION BK ONT	COM NEM	25.750606	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
1,600.000	NIG8					32.00	1.94	41,167.03
9,700.000	NIG8		26.665500	01AUG03	06AUG03	MORGAN STANLEY CO IN	USD/DTC	.05
						485.00	12.11	258,158.24
— ASSET TOTALS —					0.00	517.00	14.05	299,325.27
11,300.000								
89151E109	TOTAL SA	SPONSORED ADR	74.782200	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
900.000	NIG8					18.00	3.15	67,282.83
892356106	TRACTOR SUPPLY CO	COM	64.600000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	.05
500.000	NIF4					0.00	0.00	32,300.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

892356106	TRACTOR SUPPLY CO	COM	64.600000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	.05
700.000	NIF4					0.00	0.00	45,220.00
300.000	NIF4		63.670300	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
						6.00	0.90	19,094.19
700.000	NIF4		64.854300	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
						14.00	2.13	45,381.88
500.000	NIF4		66.290000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.05
						0.00	1.56	33,143.44
— ASSET TOTALS —					0.00	20.00	4.59	175,139.51
2,700.000								
894650100	TREDEGAR INDS INC	COM	13.115000	07APR03	10APR03	INVESTMENT TECHNOLOG	USD/DTC	.02
2,200.000	NIF3					44.00	1.36	28,807.64
500.000	NIF3		12.911800	01MAY03	06MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
						25.00	0.31	6,430.59
500.000	NIF3		13.055800	02MAY03	07MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
						25.00	0.31	6,502.59
200.000	NIF3		13.020000	13MAY03	16MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
						4.00	0.13	2,599.87

STATE STREET

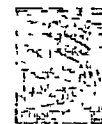
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

894650100	TREDEGAR INDS INC	COM	14MAY03	19MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3	600.000	12.975500		0.00	12.00	0.37	7,772.93
	200.000	13.250000	15MAY03	20MAY03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	10.00	0.13	2,639.87
	200.000	13.050000	15MAY03	20MAY03	INVESTMENT TECHNOLOG	USD/DTC	.02
NIF3				0.00	4.00	0.13	2,605.87
	2,400.000	14.279000	02JUN03	05JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	120.00	1.61	34,147.99
	2,000.000	14.513000	03JUN03	06JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	100.00	1.36	28,924.64
	600.000	14.700900	04JUN03	09JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	30.00	0.42	8,790.12
	2,400.000	14.886500	05JUN03	10JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	120.00	1.68	35,605.92
	1,900.000	15.006200	10JUN03	13JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	95.00	1.34	28,415.44
	1,900.000	15.311300	11JUN03	16JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	95.00	1.37	28,995.10



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

894650100	TREDEGAR INDS INC	COM	16JUN03	19JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3	1,300.000	15.173200		0.00	65.00	0.93	19,659.23
	3,600.000	15.253700	17JUN03	20JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	180.00	2.57	54,730.75
	900.000	15.505500	18JUN03	23JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	45.00	0.66	13,909.29
	900.000	15.500000	19JUN03	24JUN03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	45.00	0.66	13,904.34
	4,500.000	15.505700	20JUN03	25JUN03	BNY BROKERAGE INC	USD/DTC	.05
NIF3				0.00	225.00	3.27	69,547.38
	550.000	14.909500	03JUL03	09JUL03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	27.50	0.39	8,172.34
	700.000	14.922900	07JUL03	10JUL03	ROCKHOUSE SECURITIES	USD/DTC	.05
NIF3				0.00	35.00	0.49	10,410.54
	100.000	14.403900	22JUL03	25JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	1.25	0.07	1,439.07
	800.000	15.622000	06AUG03	11AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
NIF3				0.00	10.00	0.59	12,487.01



STATE STREET

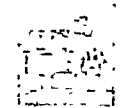
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --					0.00		1,317.75	20.15	426,498.52
28,950.000									
89579K109	TRIAD HOSPS INC		COM	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	341,103.00
11,100.000	NIF4			30.730000	0.00		0.00	0.00	
895925105	TRIAD GTY INC		COM	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	221,823.00
4,900.000	NIF4			45.270000	0.00		0.00	0.00	
100.000	NIF4			45.260000	0.00		STATE STREET BROKERA	USD/DTC	4,523.78
							2.00	0.22	
400.000	NIF4			45.150000	0.00		STATE STREET BROKERA	USD/DTC	18,051.15
							8.00	0.85	
200.000	NIF4			45.300000	0.00		EXTERNAL SWAP	USD/DTC	9,060.00
							0.00	0.00	
-- ASSET TOTALS --					0.00		10.00	1.07	253,457.93
5,600.000									
896263100	TRIMERIS INC		COM	19AUG03	22AUG03		INTERNAL SWAP DVP	USD/DTC	238,360.00
5,900.000	NIF4			40.400000	0.00		0.00	0.00	
1,000.000	NIF4			40.400000	0.00		INTERNAL SWAP DVP	USD/DTC	40,400.00
							0.00	0.00	



STATE STREET

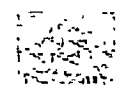
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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --					0.00		64.00	8.18	536,233.90
13,200.000									
896263100	TRIMERIS INC		COM	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	56,540.41
1,400.000	NIF4			40.407900	0.00		28.00	2.65	
2,000.000	NIF4			41.520000	0.00		INTERNAL SWAP DVP	USD/DTC	83,040.00
							0.00	0.00	
1,800.000	NIF4			40.738900	0.00		STATE STREET BROKERA	USD/DTC	73,290.58
							36.00	3.44	
1,100.000	NIF4			40.550000	0.00		STATE STREET BROKERA	USD/DTC	44,602.91
							0.00	2.09	
-- ASSET TOTALS --					0.00		64.00	8.18	536,233.90
13,200.000									
90333E108	USEC INC		COM	03MAR03	06MAR03		INVESTMENT TECHNOLOG	USD/DTC	4,843.85
800.000	NIF3			6.075000	0.00		16.00	0.15	
700.000	NIF3			6.040000	0.00		INVESTMENT TECHNOLOG	USD/DTC	4,213.87
							14.00	0.13	
300.000	NIF3			6.390000	0.00		CORRESPONDENT SERVIC	USD/DTC	1,912.41
							4.50	0.09	
14,100.000	NIF3			6.414000	0.00		INVESTMENT TECHNOLOG	USD/DTC	90,151.16
							282.00	4.24	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

90333E108	USEC INC	COM	7.100900	07AUG03	12AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
4,200.000	NIF3					52.50	1.40	29,769.88
300.000	NIF3		7.330000	19AUG03	22AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
						3.75	0.11	2,195.14
800.000	NIF3		7.170000	20AUG03	25AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
						16.00	0.27	5,719.73
600.000	NIF3		7.245000	21AUG03	26AUG03	INVESTMENT TECHNOLOG	USD/DTC	.02
						12.00	0.21	4,334.79
-- ASSET TOTALS --								
21,800.000					0.00	400.75	6.60	143,140.83
903899102	ULTRALIFE BATTERIES INC	COM	9.448200	28MAY03	04JUN03	2 CORRESPONDENT SERVIC	USD/DTC	.02
3,000.000	NIF3					45.00	1.33	28,298.27
200.000	NIF3		8.900000	02JUN03	05JUN03	CORRESPONDENT SERVIC	USD/DTC	.02
						3.00	0.09	1,776.91
2,600.000	NIF3		9.681700	04JUN03	09JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
						32.50	1.18	25,138.74
3,400.000	NIF3		9.867600	05JUN03	10JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
						42.50	1.58	33,505.76



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

903899102	ULTRALIFE BATTERIES INC	COM	9.668700	09JUN03	12JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
3,300.000	NIF3					41.25	1.50	31,863.96
-- ASSET TOTALS --								
12,500.000				0.00		164.25	5.68	120,583.64
903914109	ULTRA PETE CORP	COM	13.960800	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
4,000.000	NIF4					80.00	2.62	55,760.58
2,200.000	NIF4		13.957300	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
						44.00	1.44	30,660.62
8,600.000	NIF4		14.002000	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
						172.00	5.64	120,239.56
7,500.000	NIF4		13.977100	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
						150.00	4.91	104,673.34
-- ASSET TOTALS --								
22,300.000				0.00		446.00	14.61	311,334.10
904784709	UNILEVER N V	NY SMS NEM	58.922900	03JUN03	06JUN03	INSTINET CLEARING SE	USD/DTC	.02
700.000	NIG8					14.00	1.94	41,230.09
908906100	UNIONBANCAL CORP	COM	42.020000	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
800.000	NIF6					14.40	1.58	33,600.02
909214108	UNISYS CORP	COM	11.406300	10JUN03	13JUN03	B-TRADE SERVICES LLC	USD/DTC	.02
3,500.000	NIF6					63.00	1.87	39,857.18



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY

		**	US DOLLAR	**	(CONTINUED)		
909218109	UNIT CORP		19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
	400.000	21.850000		0.00	0.00	0.00	8,740.00
	NIF4						
	1,800.000	21.850000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	39,330.00
	NIF4			0.00	0.00	0.00	
	2,800.000	21.664600	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	56.00	2.84	60,602.04
	2,700.000	22.083700	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	54.00	2.80	59,569.19
	3,100.000	22.364800	21AUG03	26AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	62.00	3.25	69,265.63
	4,000.000	21.723300	22AUG03	27AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	80.00	4.07	86,809.13
-- ASSET TOTALS --				0.00	252.00	12.96	324,315.99
909907107	UNITED BANKSHARES INC M VA	COM	04JUN03	09JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	650.000	30.608500		0.00	8.13	0.94	19,886.46
	NIF3						
	800.000	30.611400	05JUN03	10JUN03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			0.00	10.00	1.15	24,477.97

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

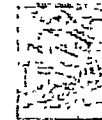
EQUITY

		**	US DOLLAR	**	(CONTINUED)		
-- ASSET TOTALS --				0.00	18.13	2.09	44,364.43
	1,450.000						
910671106	UNITED INDL CORP	COM	26JUN03	01JUL03	CORRESPONDENT SERVIC	USD/DTC	.01
	1,400.000	16.631100		0.00	17.50	1.09	23,264.95
	NIF3						
	5,000.000	17.800000	22AUG03	27AUG03	CORRESPONDENT SERVIC	USD/DTC	.01
	NIF3			0.00	62.50	4.17	88,933.33
-- ASSET TOTALS --				0.00	80.00	5.26	112,198.28
	6,400.000						
911163103	UNITED MAT FOODS INC	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
	1,400.000	29.410000		0.00	0.00	0.00	41,174.00
	NIF4						
	3,800.000	28.954000	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	76.00	5.15	109,944.05
	1,400.000	29.410000	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	
	NIF4			0.00	0.00	0.00	41,174.00
	2,000.000	29.304500	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	
	NIF4			0.00	0.00	2.75	58,606.25
	544.000	29.288493	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
	NIF4			0.00	10.88	0.75	15,921.31

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
911163103	UNITED NAT FOODS INC	COM	28.871301	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
2,820.000	NIF4				0.00		56.40	3.82	81,356.85
11,836.000	NIF4		28.477100	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		236.72	15.78	336,802.46
1,400.000	NIF4		27.940000	27AUG03			ASSET TRANSFER AT MA	USD/DTC	
					0.00		0.00	0.00	39,116.00
-1,400.000	NIF4		27.940000	27AUG03	CANCEL		ASSET TRANSFER AT MA	USD/DTC	
					0.00		0.00	0.00	-39,116.00
-- ASSET TOTALS --					0.00		380.00	28.25	684,978.92
23,800.000									
911312106	UNITED PARCEL SVC INC	CL B	62.650000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
200.000	NIF2				0.00		4.00	0.59	12,525.41
91324P102	UNITEDHEALTH GROUP INC	COM	101.090000	12JUN03	13JUN03		DEUTSCHE BANK SECURI	USD/DTC	.03
1,600.000	NIF2				0.00		48.00	7.57	161,688.43
917047102	URBAN OUTFITTERS INC	COM	40.799700	05AUG03	08AUG03		B-TRADE SERVICES LLC	USD/DTC	.02
200.000	NIG2				0.00		4.00	0.38	8,155.56
91729Q101	USF CORP	COM	33.200000	19AUG03	22AUG03		INTERNAL SNAP DVP	USD/DTC	
7,300.000	NIF4				0.00		0.00	0.00	242,360.00



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY									
** US DOLLAR ** (CONTINUED)									
91729Q101	USF CORP	COM	32.809200	19AUG03	22AUG03		STATE STREET BROKERA	USD/DTC	.02
2,600.000	NIF4				0.00		52.00	4.00	85,247.92
100.000	NIF4		32.820000	20AUG03	25AUG03		INTERNAL SNAP DVP	USD/DTC	
					0.00		0.00	0.00	3,282.00
500.000	NIF4		33.190000	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	
					0.00		0.00	0.78	16,594.22
1,479.000	NIF4		33.178400	20AUG03	25AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		29.58	2.30	49,038.97
100.000	NIF4		32.820000	20AUG03	25AUG03		EXTERNAL SNAP	USD/DTC	
					0.00		0.00	0.00	3,282.00
1,661.000	NIF4		33.056400	21AUG03	26AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		33.22	2.57	54,870.89
5,560.000	NIF4		32.211300	22AUG03	27AUG03		STATE STREET BROKERA	USD/DTC	.02
					0.00		111.20	8.39	178,975.24
-- ASSET TOTALS --					0.00		226.00	18.04	633,651.24
19,300.000									
922122106	VARCO INTL INC DEL	COM	17.350000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
17,400.000	NIF4				0.00		0.00	0.00	301,890.00
922207105	VARIAN SEMI EQUIP ASSOC INC	COM	39.510000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
12,700.000	NIF4				0.00		0.00	0.00	501,777.00



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

92343C106	VERITY INC		COM	08JUL03	11JUL03		CORRESPONDENT SERVIC	USD/DTC	.01
2,100.000	NIF3		13.543100		0.00		26.25	1.34	28,412.92
7,400.000	NIF3		13.347400	08JUL03	11JUL03		SMITH, MOORE + CO	USD/DTC	.05
					0.00		370.00	4.63	98,396.13
4,600.000	NIF3		13.801000	09JUL03	14JUL03		MELLS FARGO SECURITI	USD/DTC	.05
					0.00		230.00	2.98	63,251.62
6,400.000	NIF3		13.696000	09JUL03	14JUL03		NATIONAL FINANCIAL S	USD/DTC	.05
					0.00		320.00	4.11	87,330.29
— ASSET TOTALS —					0.00		946.25	13.06	277,390.96
20,500.000									
92343V104	VERIZON COMMUNICATIONS			13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
6,600.000	NIF2		34.180000		0.00		330.00	6.80	225,251.20
500.000	NIF2		39.680000	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		10.00	0.93	19,829.07
1,100.000	NIF2		35.261400	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		22.00	1.82	38,763.72
— ASSET TOTALS —					0.00		362.00	9.55	283,843.99
8,200.000									
925524308	VIACOM INC		CL B FORMERLY CO	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
2,900.000	NIF2		43.468400		0.00		58.00	5.90	125,994.46

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

925524308	VIACOM INC		CL B FORMERLY CO	16JUN03	19JUN03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,900.000	NIF2		46.510000		0.00		38.00	4.14	88,326.86
— ASSET TOTALS —					0.00		96.00	10.04	214,321.32
4,800.000									
928469105	VITAL SIGNS INC		COM	10APR03	15APR03		KNIGHT SECURITIES	USD/DTC	.05
500.000	NIF3		28.552600		0.00		25.00	0.67	14,250.63
1,900.000	NIF3		27.460000	10JUL03	15JUL03		INVESTMENT TECHNOLOG	USD/DTC	.02
					0.00		38.00	2.45	52,133.55
1,700.000	NIF3		28.100000	29JUL03	01AUG03		KNIGHT SECURITIES	USD/DTC	.05
					0.00		85.00	2.24	47,682.76
400.000	NIF3		28.549200	30JUL03	04AUG03		KNIGHT SECURITIES	USD/DTC	.05
					0.00		20.00	0.54	11,399.14
— ASSET TOTALS —					0.00		168.00	5.90	125,466.08
4,500.000									
92857M100	VODAFONE GROUP PLC NEM		SPONSORED ADR	03JUN03	06JUN03		INSTINET CLEARING SE	USD/DTC	.02
3,100.000	NIG8		21.663200		0.00		62.00	3.15	67,090.77
929309300	MPP GROUP PLC		SPONSORED ADR NE	03JUN03	06JUN03		INSTINET	USD/DTC	.02
700.000	NIG8		41.078600		0.00		14.00	1.35	28,739.67
931142103	MAL MART STORES INC		COM	13MAR03	18MAR03		FACTSET DATA SYSTEMS	USD/DTC	.05
7,800.000	NIF2		48.952200		0.00		390.00	11.50	381,425.66

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
942683103	WATSON PHARMACEUTICALS INC	28.527900	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
200.000				0.00	4.00		0.27	5,701.31
NIG2								
	400.000	28.578900	30APR03	05MAY03		CITIGROUP GLOBAL MAR	USD/DTC	.05
				0.00	20.00		0.53	11,411.03
NIG2								
-- ASSET TOTALS --								
	600.000			0.00	24.00		0.80	17,112.34
94973H108	WELLPOINT HEALTH NETWORKS INC	73.995500	30APR03	05MAY03		INVESTMENT TECHNOLOG	USD/DTC	.02
1,100.000				0.00	22.00		3.81	81,369.24
NIF2								
	2,700.000	79.000000	08AUG03	13AUG03		INVESTMENT TECHNOLOG	USD/DTC	.02
				0.00	54.00		9.99	213,236.01
NIF2								
-- ASSET TOTALS --								
	3,800.000			0.00	76.00		13.80	294,605.25
949746101	WELLS FARGO + CO NEW	51.750000	16JUN03	19JUN03		BNY BROKERAGE INC	USD/DTC	.05
6,000.000				0.00	300.00		14.54	310,185.46
NIF2								
958259103	WESTERN GAS RES INC	38.510000	19AUG03	22AUG03		INTERNAL SNAP DVP	USD/DTC	
7,700.000				0.00	0.00		0.00	296,527.00
NIF4								
961418100	WESTPORT RES CORP NEW	19.482300	15APR03	21APR03		CREDIT SUISSE FIRST	USD/DTC	.05
12,500.000				0.00	625.00		11.40	242,892.35
NIF4								
961840105	WET SEAL INC	11.872700	03JUL03	09JUL03		CORRESPONDENT SERVICE	USD/DTC	.01
2,300.000				0.00	28.75		1.28	27,277.18
NIF3								



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	BASE	BASE	BASE	BASE	BASE	BASE	BASE
EQUITY								
** US DOLLAR ** (CONTINUED)								
961840105	WET SEAL INC	11.657500	11JUL03	16JUL03		HELLS FARGO SECURITI	USD/DTC	.05
4,600.000				0.00	230.00		2.51	53,391.99
NIF3								
	1,400.000	11.950000	14JUL03	17JUL03		HELLS FARGO SECURITI	USD/DTC	.05
				0.00	70.00		0.79	16,659.21
NIF3								
	7,900.000	12.428000	15JUL03	18JUL03		HELLS FARGO SECURITI	USD/DTC	.05
				0.00	395.00		4.60	97,781.60
NIF3								
-- ASSET TOTALS --								
	16,200.000			0.00	723.75		9.18	195,109.98
963801105	WHITE ELECTR DESIGNS CORP	12.090000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
38,000.000				0.00	0.00		0.00	459,420.00
NIF4								
972232102	WILSON GREAT BATCH TECH	35.448400	19JUN03	24JUN03		JONES & ASSOCIATES I	USD/DTC	.05
300.000				0.00	15.00		0.50	10,619.02
NIG2								
	400.000	35.052000	20JUN03	25JUN03		JONES & ASSOCIATES I	USD/DTC	.05
				0.00	20.00		0.66	14,000.14
NIG2								
	200.000	34.592900	23JUN03	26JUN03		JONES & ASSOCIATES I	USD/DTC	.05
				0.00	10.00		0.32	6,908.26
NIG2								
-- ASSET TOTALS --								
	900.000			0.00	45.00		1.48	31,527.42
97650M108	WINTRUST FINL CORP	35.080000	27AUG03	27AUG03		ASSET TRANSFER AT MA	USD/DTC	
17,400.000				0.00	0.00		0.00	610,392.00
NIF4								



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

976657106	MISCONSIN ENERGY CORP	COM	10JUN03	13JUN03	8-TRADE SERVICES LLC	USD/DTC	.02
2,000.000		28.160000		0.00	36.00	2.64	56,281.36
NIF6							
986670107	YORK INTL CORP	HEM COM	22APR03	25APR03	ABEL NOSER CORPORATI	USD/DTC	.05
1,600.000		21.929300		0.00	80.00	1.65	35,005.23
NIF3							
1,000.000		24.026100	30APR03	05MAY03	CORRESPONDENT SERVIC	USD/DTC	.02
NIF3				0.00	15.00	1.13	24,009.97
2,100.000		24.041700	02MAY03	07MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
NIF3				0.00	105.00	2.37	50,380.20
1,200.000		24.408900	05MAY03	08MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
NIF3				0.00	60.00	1.38	29,229.30
1,300.000		24.402500	06MAY03	09MAY03	CAPITAL INSTITUTIONA	USD/DTC	.05
NIF3				0.00	65.00	1.49	31,656.76
-- ASSET TOTALS --				0.00	325.00	8.02	170,281.46
7,200.000							
98975F101	ZORAN CORP	COM	19AUG03	22AUG03	INTERNAL SWAP DVP	USD/DTC	866,619.00
35,100.000		24.690000		0.00	0.00	0.00	
NIF4							
1,100.000		24.526100	19AUG03	22AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	22.00	1.27	26,955.44



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE		BASE	INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	BASE NET PROCEEDS

EQUITY

** US DOLLAR ** (CONTINUED)

98975F101	ZORAN CORP	COM	20AUG03	25AUG03	INTERNAL SWAP DVP	USD/DTC	42,551.00
1,700.000		25.030000		0.00	0.00	0.00	
NIF4							
900.000		24.453300	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	18.00	1.03	21,988.94
900.000		24.880000	20AUG03	25AUG03	STATE STREET BROKERA	USD/DTC	.02
NIF4				0.00	0.00	1.05	22,390.95
-- ASSET TOTALS --				0.00	40.00	3.35	980,505.33
39,700.000							
989922109	ZOLL MED CORP	COM	27AUG03	27AUG03	ASSET TRANSFER AT MA	USD/DTC	304,000.00
9,500.000		32.000000		0.00	0.00	0.00	
NIF4							
99HHJU902	USD CASH COLLATERAL		19MAR03	19MAR03	ADJUSTMENT (NON CASH)	USD/US1	58.20
58.200		1.000000		0.00	0.00	0.00	
NIG9							
43,725.000		1.000000	19MAR03	19MAR03	J P MORGAN SECURITIE	USD/US1	43,725.00
NIG9				0.00	0.00	0.00	
29.020		1.000000	22APR03	22APR03	ADJUSTMENT (NON CASH)	USD/US1	29.02
NIG9				0.00	0.00	0.00	
97.000		1.000000	30MAY03	30MAY03	ADJUSTMENT (NON CASH)	USD/US1	97.00
NIG9				0.00	0.00	0.00	



MARCH 1, 2003 TO AUGUST 31, 2003

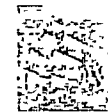
ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER NAME	STL CUR/LOC	COMM PER SHARE
						PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
							BASE	BASE	BASE	COMMISSNS	BASE	PROCEEDS
EQUITY												
** US DOLLAR ** (CONTINUED)												
99HHJU902	USD CASH COLLATERAL					1.000000	30MAY03	30MAY03		J P MORGAN SECURITIE	USD/US1	42,578.10
	NIG9	42,578.100						0.00		0.00	0.00	
		935.100				1.000000	02JUN03	0.00		ADJUSTMENT (NON CASH	USD/US1	935.10
	NIG9									0.00	0.00	
		-935.100				1.000000	02JUN03	CANCEL		ADJUSTMENT (NON CASH	USD/US1	-935.10
	NIG9							0.00		0.00	0.00	
		48.500				1.000000	02JUL03	02JUL03		ADJUSTMENT (NON CASH	USD/US1	48.50
	NIG9							0.00		0.00	0.00	
		296,430.820				1.000000	03JUL03	0.00		ADJUSTMENT (NON CASH	USD/US1	296,430.82
	NIG9									0.00	0.00	
		-296,430.820				1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH	USD/US1	-296,430.82
	NIG9							0.00		0.00	0.00	
		54,813.500				1.000000	03JUL03	0.00		ADJUSTMENT (NON CASH	USD/US1	54,813.50
	NIG9									0.00	0.00	
		-54,813.500				1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH	USD/US1	-54,813.50
	NIG9							0.00		0.00	0.00	
		87,051.260				1.000000	03JUL03	0.00		ADJUSTMENT (NON CASH	USD/US1	87,051.26
	NIG9									0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER NAME	STL CUR/LOC	COMM PER SHARE
						PRICE	LOCAL	INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
							BASE	BASE	BASE	COMMISSNS	BASE	PROCEEDS
EQUITY												
** US DOLLAR ** (CONTINUED)												
99HHJU902	USD CASH COLLATERAL					1.000000	03JUL03	CANCEL		ADJUSTMENT (NON CASH	USD/US1	-87,051.26
	NIG9	-87,051.260						0.00		0.00	0.00	
		246,887.000				1.000000	03JUL03	03JUL03		ADJUSTMENT (NON CASH	USD/US1	246,887.00
	NIG9							0.00		0.00	0.00	
		1,903,724.130				1.000000	03JUL03	03JUL03		J P MORGAN SECURITIE	USD/US1	1,903,724.13
	NIG9							0.00		0.00	0.00	
-- ASSET TOTALS --												2,237,146.95
		2,237,146.950						0.00		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY - SHORT

** AUSTRALIAN DOLLAR **

99GQES903	AUD COLLATERAL		03MAR03	03MAR03		ADJUSTMENT (NON CASH	AUD/AU1	
NIG9	578.560 Y	1.629062	0.100000	0.00	0.00	0.00	0.00	578.56
			0.613850	0.00	0.00	0.00	0.00	355.15
44,950.000			1.000000	0.00	0.00	J P MORGAN SECURITIE	AUD/AU1	44,950.00
NIG9	Y	1.681661	0.594650	0.00	0.00	0.00	0.00	26,729.53
135.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	135.00
NIG9	Y	1.681661	0.594650	0.00	0.00	0.00	0.00	80.28
45.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	45.00
NIG9	Y	1.675463	0.596850	0.00	0.00	0.00	0.00	26.86
80.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	80.00
NIG9	Y	1.653576	0.604750	0.00	0.00	0.00	0.00	48.38
890.780			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	890.78
NIG9	Y	1.653849	0.604650	0.00	0.00	0.00	0.00	538.61
170.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	170.00
NIG9	Y	1.667361	0.599750	0.00	0.00	0.00	0.00	101.96
40.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	40.00
NIG9	Y	1.674621	0.597150	0.00	0.00	0.00	0.00	23.89
125.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	125.00
NIG9	Y	1.615117	0.619150	0.00	0.00	0.00	0.00	77.39

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS

EQUITY - SHORT

** AUSTRALIAN DOLLAR ** (CONTINUED)

99GQES903	AUD COLLATERAL		01MAY03	01MAY03		ADJUSTMENT (NON CASH	AUD/AU1	
NIG9	506.390 Y	1.582654	0.100000	0.00	0.00	0.00	0.00	506.39
			0.631850	0.00	0.00	0.00	0.00	319.96
125.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	125.00
NIG9	Y	1.576044	0.634500	0.00	0.00	0.00	0.00	79.31
5,625.000			1.000000	0.00	0.00	GOLDMAN SACHS + CO	AUD/AU1	5,625.00
NIG9	Y	1.576044	0.634500	0.00	0.00	0.00	0.00	3,569.06
48.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	48.00
NIG9	Y	1.550748	0.644850	0.00	0.00	0.00	0.00	30.95
85.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	85.00
NIG9	Y	1.541663	0.648650	0.00	0.00	0.00	0.00	55.14
504.830			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	504.83
NIG9	Y	1.523113	0.656550	0.00	0.00	0.00	0.00	331.45
80.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	80.00
NIG9	Y	1.501614	0.665950	0.00	0.00	0.00	0.00	53.28
90.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	90.00
NIG9	Y	1.498240	0.667450	0.00	0.00	0.00	0.00	60.07
45.000			1.000000	0.00	0.00	ADJUSTMENT (NON CASH	AUD/AU1	45.00
NIG9	Y	1.503420	0.665150	0.00	0.00	0.00	0.00	29.93

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY - SHORT									
** AUSTRALIAN DOLLAR **					(CONTINUED)				
99GQES903	AUD COLLATERAL			27JUN03	27JUN03		MACHOVIA SECURITIES,	AUD/AU1	
11,250.000	NIG9 Y	1.503420	1.000000		0.00		0.00	0.00	11,250.00
			0.665150		0.00		0.00	0.00	7,482.94
	125.000			30JUN03	30JUN03		ADJUSTMENT (NON CASH)	AUD/AU1	125.00
NIG9 Y	Y	1.489314	1.000000		0.00		0.00	0.00	83.93
			0.671450		0.00		0.00	0.00	
	369.980			01JUL03	01JUL03		ADJUSTMENT (NON CASH)	AUD/AU1	369.98
NIG9 Y	Y	1.479181	1.000000		0.00		0.00	0.00	250.12
			0.676050		0.00		0.00	0.00	
	125.000			02JUL03	02JUL03		ADJUSTMENT (NON CASH)	AUD/AU1	125.00
NIG9 Y	Y	1.468752	1.000000		0.00		0.00	0.00	85.11
			0.680850		0.00		0.00	0.00	
— ASSET TOTALS —					0.00		0.00	0.00	65,993.54
	65,993.540				0.00		0.00	0.00	40,413.30
** CANADIAN DOLLAR **									
99GKCN909	CAD COLLATERAL			29MAY03			ADJUSTMENT (NON CASH)	CAD/CA1	
99.450	NIG9 Y	1.376500	1.000000		0.00		0.00	0.00	99.45
			0.726480		0.00		0.00	0.00	72.25
	-99.450			29MAY03	CANCEL		ADJUSTMENT (NON CASH)	CAD/CA1	-99.45
NIG9 Y	Y	1.376500	1.000000		0.00		0.00	0.00	-72.25
			0.726480		0.00		0.00	0.00	
— ASSET TOTALS —					0.00		0.00	0.00	0.00
	0.000				0.00		0.00	0.00	0.00

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	INTEREST	BASE	COMMISSNS	BASE	BASE NET PROCEEDS
EQUITY - SHORT									
** EURO CURRENCY **									
99JRUR902	EUR COLLATERAL			03MAR03	03MAR03		ADJUSTMENT (NON CASH)	EUR/EC1	
1,496.510	NIG9 Y	0.922850	1.000000		0.00		0.00	0.00	1,496.51
			1.083600		0.00		0.00	0.00	1,621.62
	128.000			14MAR03	14MAR03		ADJUSTMENT (NON CASH)	EUR/EUR	128.00
NIG9 Y	Y	0.932401	1.000000		0.00		0.00	0.00	137.28
			1.072500		0.00		0.00	0.00	
	391,600.000			14MAR03	14MAR03		J P MORGAN SECURITIE	EUR/EUR	391,600.00
NIG9 Y	Y	0.932401	1.000000		0.00		0.00	0.00	419,990.97
			1.072500		0.00		0.00	0.00	
	253.500			27MAR03	27MAR03		ADJUSTMENT (NON CASH)	EUR/EUR	253.50
NIG9 Y	Y	0.933925	1.000000		0.00		0.00	0.00	271.44
			1.070750		0.00		0.00	0.00	
	141,375.000			27MAR03	27MAR03		J P MORGAN SECURITIE	EUR/EUR	141,375.00
NIG9 Y	Y	0.933925	1.000000		0.00		0.00	0.00	151,377.25
			1.070750		0.00		0.00	0.00	
	2,007.410			01APR03	01APR03		ADJUSTMENT (NON CASH)	EUR/EUR	2,007.41
NIG9 Y	Y	0.917011	1.000000		0.00		0.00	0.00	2,189.08
			1.090499		0.00		0.00	0.00	
	1,453.590			01MAY03	01MAY03		ADJUSTMENT (NON CASH)	EUR/EUR	1,453.59
NIG9 Y	Y	0.889680	1.000000		0.00		0.00	0.00	1,633.83
			1.124000		0.00		0.00	0.00	
	126.750			07MAY03	07MAY03		ADJUSTMENT (NON CASH)	EUR/EUR	126.75
NIG9 Y	Y	0.881756	1.000000		0.00		0.00	0.00	143.75
			1.134101		0.00		0.00	0.00	
	119,275.000			07MAY03			GOLDMAN SACHS + CO	EUR/EUR	119,275.00
NIG9 Y	Y	0.881756	1.000000		0.00		0.00	0.00	135,269.85
			1.134101		0.00		0.00	0.00	

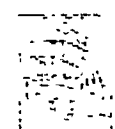
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY - SHORT

INTERNATIONAL		**	EURO CURRENCY		**	(CONTINUED)			
99JRUR902	EUR COLLATERAL			07MAY03	CANCEL	GOLDMAN SACHS + CO	EUR/EUR		
-119,275.000	NIG9 Y	0.881756	1.000000		0.00	0.00	0.00		-119,275.00
			1.134101		0.00	0.00	0.00		-135,269.85
119,275.000	NIG9 Y	0.881756	1.000000	07MAY03	0.00	GOLDMAN SACHS + CO	EUR/EUR		119,275.00
			1.134101		0.00	0.00	0.00		135,269.85
-119,275.000	NIG9 Y	0.881756	1.000000	07MAY03	CANCEL	GOLDMAN SACHS + CO	EUR/EUR		-119,275.00
			1.134101		0.00	0.00	0.00		-135,269.85
119,275.000	NIG9 Y	0.881756	1.000000	07MAY03	0.00	J P MORGAN SECURITIE	EUR/EUR		119,275.00
			1.134101		0.00	0.00	0.00		135,269.85
-119,275.000	NIG9 Y	0.881756	1.000000	07MAY03	CANCEL	J P MORGAN SECURITIE	EUR/EUR		-119,275.00
			1.134101		0.00	0.00	0.00		-135,269.85
113.750	NIG9 Y	0.872943	1.000000	08MAY03	08MAY03	ADJUSTMENT (NON CASH)	EUR/EUR		113.75
			1.145550		0.00	0.00	0.00		130.31
113.750	NIG9 Y	0.866101	1.000000	16MAY03	16MAY03	ADJUSTMENT (NON CASH)	EUR/EUR		113.75
			1.154600		0.00	0.00	0.00		131.34
117.000	NIG9 Y	0.855725	1.000000	19MAY03	19MAY03	ADJUSTMENT (NON CASH)	EUR/EUR		117.00
			1.168600		0.00	0.00	0.00		136.73
117.000	NIG9 Y	0.850123	1.000000	30MAY03	30MAY03	ADJUSTMENT (NON CASH)	EUR/EUR		117.00
			1.176300		0.00	0.00	0.00		137.63



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

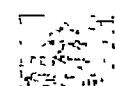
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE	INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS

EQUITY - SHORT

INTERNATIONAL		**	EURO CURRENCY		**	(CONTINUED)			
99JRUR902	EUR COLLATERAL			02JUN03	02JUN03	ADJUSTMENT (NON CASH)	EUR/EUR		
1,025.810	NIG9 Y	0.851499	1.000000		0.00	0.00	0.00		1,025.81
			1.174400		0.00	0.00	0.00		1,204.71
64.000	NIG9 Y	0.851499	1.000000	02JUN03	02JUN03	ADJUSTMENT (NON CASH)	EUR/EUR		64.00
			1.174400		0.00	0.00	0.00		75.16
80.000	NIG9 Y	0.853971	1.000000	04JUN03	04JUN03	ADJUSTMENT (NON CASH)	EUR/EUR		80.00
			1.171000		0.00	0.00	0.00		93.68
572.390	NIG9 Y	0.863558	1.000000	01JUL03	01JUL03	ADJUSTMENT (NON CASH)	EUR/EUR		572.39
			1.158000		0.00	0.00	0.00		662.83
40.000	NIG9 Y	0.867717	1.000000	02JUL03	02JUL03	ADJUSTMENT (NON CASH)	EUR/EUR		40.00
			1.152449		0.00	0.00	0.00		46.10
15,200.000	NIG9 Y	0.867717	1.000000	02JUL03	02JUL03	J P MORGAN SECURITIE	EUR/EUR		15,200.00
			1.152449		0.00	0.00	0.00		17,517.23
-- ASSET TOTALS --									
555,884.460					0.00	0.00	0.00		555,884.46
					0.00	0.00	0.00		597,500.94

** POUND STERLING **

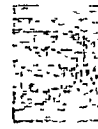
99GHSC902	GBP COLLATERAL			03MAR03	03MAR03	ADJUSTMENT (NON CASH)	GBP/LDN		
295.650	NIG9 Y	0.634699	1.000000		0.00	0.00	0.00		295.65
			1.575550		0.00	0.00	0.00		465.81



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY - SHORT									
** POUND STERLING ** (CONTINUED)									
99GMSC902	GBP COLLATERAL			19MAR03	19MAR03		J P MORGAN SECURITIE	GBP/LDN	
23,490.000	NIG9 Y	0.638896	1.000000		0.00	0.00	0.00	0.00	23,490.00
			1.565200		0.00	0.00	0.00	0.00	36,766.55
	108.000			19MAR03	19MAR03		ADJUSTMENT (NON CASH)	GBP/LDN	108.00
NIG9 Y	0.638896		1.000000		0.00	0.00	0.00	0.00	169.04
			1.565200		0.00	0.00	0.00	0.00	
	320.560			01APR03	01APR03		ADJUSTMENT (NON CASH)	GBP/GBV	320.56
NIG9 Y	0.634317		1.000000		0.00	0.00	0.00	0.00	505.36
			1.576499		0.00	0.00	0.00	0.00	
	158.150			01MAY03	01MAY03		ADJUSTMENT (NON CASH)	GBP/GBV	158.15
NIG9 Y	0.621060		1.000000		0.00	0.00	0.00	0.00	254.65
			1.610150		0.00	0.00	0.00	0.00	
	54.000			16MAY03	16MAY03		ADJUSTMENT (NON CASH)	GBP/GBV	54.00
NIG9 Y	0.615536		1.000000		0.00	0.00	0.00	0.00	87.73
			1.624600		0.00	0.00	0.00	0.00	
	57.000			20MAY03	20MAY03		ADJUSTMENT (NON CASH)	GBP/GBV	57.00
NIG9 Y	0.609923		1.000000		0.00	0.00	0.00	0.00	93.45
			1.639551		0.00	0.00	0.00	0.00	
	45.000			29MAY03			J P MORGAN SECURITIE	GBP/GBV	45.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	74.19
			1.648750		0.00	0.00	0.00	0.00	
	-45.000			29MAY03	CANCEL		J P MORGAN SECURITIE	GBP/GBV	-45.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	-74.19
			1.648750		0.00	0.00	0.00	0.00	
	45.000			29MAY03	29MAY03		ADJUSTMENT (NON CASH)	GBP/GBV	45.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	74.19
			1.648750		0.00	0.00	0.00	0.00	



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
EQUITY - SHORT									
** POUND STERLING ** (CONTINUED)									
99GMSC902	GBP COLLATERAL			29MAY03			J P MORGAN SECURITIE	GBP/GBV	
20,175.000	NIG9 Y	0.606520	1.000000		0.00	0.00	0.00	0.00	20,175.00
			1.648750		0.00	0.00	0.00	0.00	33,263.54
	-20,175.000			29MAY03	CANCEL		J P MORGAN SECURITIE	GBP/GBV	-20,175.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	-33,263.54
			1.648750		0.00	0.00	0.00	0.00	
	20,175.000			29MAY03			J P MORGAN SECURITIE	GBP/GBV	20,175.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	33,263.54
			1.648750		0.00	0.00	0.00	0.00	
	-20,175.000			29MAY03	CANCEL		J P MORGAN SECURITIE	GBP/GBV	-20,175.00
NIG9 Y	0.606520		1.000000		0.00	0.00	0.00	0.00	-33,263.54
			1.648750		0.00	0.00	0.00	0.00	
ASSET TOTALS									
					0.00		0.00	0.00	24,528.36
					0.00		0.00	0.00	38,416.78

** JAPANESE YEN **

99DKJ4907	JPY COLLATERAL			03MAR03	03MAR03		ADJUSTMENT (NON CASH)	JPY/JP1	
4,114.000	NIG9 Y	117.935000	1.000000		0.00	0.00	0.00	0.00	4,114.00
			0.008479		0.00	0.00	0.00	0.00	34.88
	2,998.000			10MAR03	10MAR03		ADJUSTMENT (NON CASH)	JPY/JP1	2,998.00
NIG9 Y	116.535000		1.000000		0.00	0.00	0.00	0.00	25.73
			0.008581		0.00	0.00	0.00	0.00	
	2,010,000.000			10MAR03	10MAR03		J P MORGAN SECURITIE	JPY/JP1	2,010,000.00
NIG9 Y	116.535000		1.000000		0.00	0.00	0.00	0.00	17,248.04
			0.008581		0.00	0.00	0.00	0.00	



STATE STREET

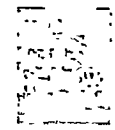
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

EQUITY - SHORT

** JAPANESE YEN ** (CONTINUED)

99DKJ4907	JPY COLLATERAL	10MAR03		J P MORGAN SECURITIE	JPY/JP1		
NIG9	2.000 Y	116.535000	1.000000 0.008581	0.00 0.00	0.00 0.00	0.00 0.00	2.00 0.02
NIG9	-2.000 Y	116.535000	1.000000 0.008581	10MAR03 CANCEL	J P MORGAN SECURITIE	JPY/JP1	-2.00 -0.02
NIG9	2.000 Y	116.535000	1.000000 0.008581	10MAR03 10MAR03	ADJUSTMENT (NON CASH)	JPY/JP1	2.00 0.02
NIG9	4,874.000 Y	118.240000	1.000000 0.008457	01APR03 01APR03	ADJUSTMENT (NON CASH)	JPY/JP1	4,874.00 41.22
NIG9	4,805.000 Y	118.535000	1.000000 0.008436	01MAY03 01MAY03	ADJUSTMENT (NON CASH)	JPY/JP1	4,805.00 40.54
NIG9	5,513.000 Y	118.525000	1.000000 0.008437	02JUN03 02JUN03	ADJUSTMENT (NON CASH)	JPY/JP1	5,513.00 46.51
NIG9	2,998.000 Y	118.090000	1.000000 0.008468	09JUN03 09JUN03	ADJUSTMENT (NON CASH)	JPY/JP1	2,998.00 25.39
NIG9	2,200,000.000 Y	118.090000	1.000000 0.008468	09JUN03 09JUN03	J P MORGAN SECURITIE	JPY/JP1	2,200,000.00 18,629.86
NIG9	5,409.000 Y	119.430000	1.000000 0.008373	01JUL03 01JUL03	ADJUSTMENT (NON CASH)	JPY/JP1	5,409.00 45.29



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	NAME	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE

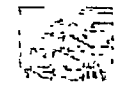
EQUITY - SHORT

** JAPANESE YEN ** (CONTINUED)

99DKJ4907	JPY COLLATERAL	02JUL03	02JUL03	ADJUSTMENT (NON CASH)	JPY/JP1			
NIG9	1,499.000 Y	118.625000	1.000000 0.008430	0.00 0.00	0.00 0.00	0.00 0.00	1,499.00 12.64	
NIG9	10,272,049.000 Y	118.270000	1.000000 0.008455	03JUL03	ADJUSTMENT (NON CASH)	JPY/JP1	10,272,049.00 86,852.53	
NIG9	-10,272,049.000 Y	118.270000	1.000000 0.008455	03JUL03 CANCEL	ADJUSTMENT (NON CASH)	JPY/JP1	-10,272,049.00 -86,852.53	
-- ASSET TOTALS --								
4,242,212.000							0.00 0.00	4,242,212.00 36,150.12

** US DOLLAR **

99HJ902	USD CASH COLLATERAL	03JUL03		ADJUSTMENT (NON CASH)	USD/US1			
NIG9	290,799.050 Y		1.000000	0.00	0.00	0.00	290,799.05	
NIG9	-290,799.050 Y		1.000000	03JUL03 CANCEL	ADJUSTMENT (NON CASH)	USD/US1	-290,799.05	
-- ASSET TOTALS --								
0.000							0.00	0.00



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL INTEREST BASE INTEREST	STL DT LOCAL INTEREST BASE INTEREST	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	STL CUR/LOC LOCAL NET PROCEEDS	COMM PER SHARE LOCAL NET PROCEEDS
** CANADIAN DOLLAR **												
135087MH3	CANADA GOVT	6.000	01JUN08	30APR03	05MAY03	107.320000	28,027.40	107.320000	0.00	UBS AG	CAD/CAN	1,180,520.00
1,100,000.00	NIG7	1.434000	74.839609	19,544.91	0.00	0.00	0.00	0.00	0.00		823,235.70	
1,100,000.00	NIG7	1.375100	109.670000	27MAY03	03JUN03	79.754200	361.64	79.754200	262.99	TORONTO DOMINION BAN	CAD/CAN	1,206,370.00
1,100,000.00	NIG7	1.375300	108.981410	09JUL03	17JUL03	79.241918	8,136.99	79.241918	5,916.52	1 MERRILL LYNCH AND CO	CAD/CAN	1,198,795.51
1,100,000.00	NIG7	1.404900	107.630000	05AUG03	13,019.18	76.610435	9,266.98	76.610435	0.00	TORONTO DOMINION BAN	CAD/CAN	1,183,930.00
-1,100,000.00	NIG7	1.404900	107.630000	05AUG03	CANCEL	76.610435	-13,019.18	76.610435	-9,266.98	TORONTO DOMINION BAN	CAD/CAN	-1,183,930.00
1,100,000.00	NIG7	1.404900	107.630000	05AUG03	12AUG03	76.610435	13,019.18	76.610435	9,266.98	TORONTO DOMINION BAN	CAD/CAN	1,183,930.00
1,100,000.00	NIG7	1.405700	107.836222	06AUG03	19AUG03	76.713539	14,284.93	76.713539	10,162.15	TORONTO DOMINION BAN	CAD/CAN	1,186,198.44
— ASSET TOTALS —							63,830.14	45,153.55	0.00	0.00	0.00	5,955,813.95
5,500,000.00									0.00	0.00	0.00	4,258,756.71
135087XJ8	CANADA GOVT	4.500	01SEP07	25APR03	01MAY03	101.060000	9,024.66	101.060000	6,210.20	TORONTO DOMINION BAN	CAD/CAN	1,212,720.00
1,200,000.00	NIG7	1.453200	69.543077	6,210.20	0.00	0.00	0.00	0.00	0.00		834,516.93	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	SHARES/PAR/CONTRACTS	FUND	SELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL INTEREST BASE INTEREST	STL DT LOCAL INTEREST BASE INTEREST	FAIL DAYS LOCAL COMMISSNS BASE COMMISSNS	BROKER NAME LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	STL CUR/LOC LOCAL NET PROCEEDS	COMM PER SHARE LOCAL NET PROCEEDS
** CANADIAN DOLLAR ** (CONTINUED)												
135087XJ8	CANADA GOVT	4.500	01SEP07	27MAY03	03JUN03	103.130000	13,906.85	103.130000	10,113.34	TORONTO DOMINION BAN	CAD/CAN	1,237,560.00
1,200,000.00	NIG7	1.375100	74.998182	10,113.34	0.00	0.00	0.00	0.00	0.00		899,978.18	
1,200,000.00	NIG7	1.375300	102.750000	09JUL03	16JUL03	74.710972	20,268.49	74.710972	14,737.50	TORONTO DOMINION BAN	CAD/CAN	1,233,000.00
1,200,000.00	NIG7	1.404900	101.825000	05AUG03	12AUG03	72.478468	24,263.01	72.478468	17,270.28	TORONTO DOMINION BAN	CAD/CAN	1,221,900.00
1,200,000.00	NIG7	1.405700	101.971552	06AUG03	19AUG03	72.541475	25,298.63	72.541475	17,997.18	TORONTO DOMINION BAN	CAD/CAN	1,223,658.62
— ASSET TOTALS —							92,761.64	66,328.50	0.00	0.00	0.00	6,128,838.62
6,000,000.00									0.00	0.00	0.00	4,371,266.09

GERMANY

** EURO CURRENCY **

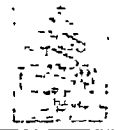
528660I16	BUNDESREPUBLIK DEUT	6.500	04JUL27	06MAR03		126.500000	13,356.16	126.500000	14,688.43	CREDIT SUISSE FIRST	EUR/EUR	379,500.00
300,000.00	NIG7	0.909298	139.118309	14,688.43	0.00	0.00	0.00	0.00	0.00		417,354.93	
-300,000.00	NIG7	0.909298	126.500000	06MAR03	CANCEL	139.118309	-13,356.16	139.118309	-14,688.43	CREDIT SUISSE FIRST	EUR/EUR	-379,500.00
300,000.00	NIG7	0.909298	126.500000	06MAR03	11MAR03	139.118309	13,356.16	139.118309	14,688.43	CREDIT SUISSE FIRST	EUR/EUR	379,500.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

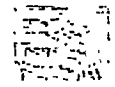
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
FIXED INCOME							
GERMANY ** EURO CURRENCY ** (CONTINUED)							
528660I16	BUNDESREPUBLIK DEUT	6.500 04JUL27	10APR03 16APR03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		123.273000	15,279.45		0.00	0.00	369,819.00
NIG7	0.925583	133.184166	16,507.92		0.00	0.00	399,552.50
			08MAY03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		125.080000	16,828.77		0.00	0.00	375,240.00
NIG7	0.872943	143.285415	19,278.20		0.00	0.00	429,856.25
			08MAY03 CANCEL		CREDIT SUISSE FIRST	EUR/EUR	
-300,000.00		125.080000	-16,828.77		0.00	0.00	-375,240.00
NIG7	0.872943	143.285415	-19,278.20		0.00	0.00	-429,856.25
			08MAY03 15MAY03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		125.080000	16,828.77		0.00	0.00	375,240.00
NIG7	0.872943	143.285415	19,278.20		0.00	0.00	429,856.25
			16JUN03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		131.300000	18,752.05		0.00	0.00	393,900.00
NIG7	0.844274	155.518232	22,210.86		0.00	0.00	466,554.69
			16JUN03 CANCEL		CREDIT SUISSE FIRST	EUR/EUR	
-300,000.00		131.300000	-18,752.05		0.00	0.00	-393,900.00
NIG7	0.844274	155.518232	-22,210.86		0.00	0.00	-466,554.69
			16JUN03 20JUN03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		131.300000	18,752.05		0.00	0.00	393,900.00
NIG7	0.844274	155.518232	22,210.86		0.00	0.00	466,554.69
			16JUL03 23JUL03		CREDIT SUISSE FIRST	EUR/EUR	
300,000.00		123.250000	1,012.30		0.00	0.00	369,750.00
NIG7	0.892021	138.169393	1,134.84		0.00	0.00	414,508.18
			30JUL03 06AUG03		BARCLAYS BANK PLC MH	EUR/EUR	
300,000.00		121.930000	1,758.20		0.00	0.00	365,790.00
NIG7	0.879740	138.597768	1,998.55		0.00	0.00	415,793.30



STATE STREET

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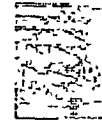
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
FIXED INCOME							
GERMANY ** EURO CURRENCY ** (CONTINUED)							
528660I16	BUNDESREPUBLIK DEUT	6.500 04JUL27	31JUL03 26AUG03		MERRILL LYNCH PIERCE	EUR/EUR	
300,000.00		121.557768	2,823.77		0.00	0.00	364,673.30
NIG7	0.890313	136.533745	3,171.66		0.00	0.00	409,601.23
--- ASSET TOTALS ---							
2,100,000.00			69,810.70		0.00	0.00	2,618,672.30
			78,990.46		0.00	0.00	2,953,221.08
565753I13	GERMANY(FED REP OF)	4.000 04JUL09	12MAY03		MERRILL LYNCH PIERCE	EUR/EUR	
2,200,000.00		103.684000	75,704.11		0.00	0.00	2,281,048.00
NIG7	0.865239	119.832786	87,495.03		0.00	0.00	2,636,321.29
			12MAY03 CANCEL		MERRILL LYNCH PIERCE	EUR/EUR	
-2,200,000.00		103.684000	-75,704.11		0.00	0.00	-2,281,048.00
NIG7	0.865239	119.832786	-87,495.03		0.00	0.00	-2,636,321.29
			12MAY03 14MAY03		MERRILL LYNCH PIERCE	EUR/EUR	
2,200,000.00		103.684000	75,704.11		0.00	0.00	2,281,048.00
NIG7	0.865239	119.832786	87,495.03		0.00	0.00	2,636,321.29
			16JUN03 20JUN03		BANQUE NATIONALE DE	EUR/EUR	
2,200,000.00		106.054000	84,624.66		0.00	0.00	2,333,188.00
NIG7	0.844274	125.615618	100,233.64		0.00	0.00	2,763,543.59
			16JUL03 23JUL03		BANQUE NATIONALE DE	EUR/EUR	
2,200,000.00		103.260000	4,568.31		0.00	0.00	2,271,720.00
NIG7	0.892021	115.759607	5,121.30		0.00	0.00	2,546,711.35
			23JUL03 30JUL03		MERRILL LYNCH PIERCE	EUR/EUR	
1,400,000.00		103.080000	3,978.14		0.00	0.00	1,443,120.00
NIG7	0.870587	118.402871	4,569.49		0.00	0.00	1,657,640.19
			24JUL03 26AUG03		UBS AG	EUR/EUR	
1,400,000.00		102.662637	8,109.29		0.00	0.00	1,437,276.92
NIG7	0.873935	117.471708	9,279.05		0.00	0.00	1,644,603.92



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET BASE NET	PER SHARE PROCEEDS PROCEEDS
FIXED INCOME									
GERMANY ** EURO CURRENCY ** (CONTINUED)									
565753113 800,000.00 NIG7	GERMANY(FED REP OF) 0.899240	4.000 101.810000 113.217828	04JUL09 19AUG03	26AUG03 4,633.88 5,153.11		BANQUE NATIONALE DE 0.00 0.00	EUR/EUR 0.00 0.00		814,480.00 905,742.62
--- ASSET TOTALS --- 10,200,000.00									
** JAPANESE YEN **									
755079113 27,000,000.00 NIG4	SMFG FINANCE (KY) 117.671978	2.250 85.285333 0.724772	11JUL05 29MAY03	29MAY03 0.00 0.00		CUSIP CHANGE 0.00 0.00	JPY/EUR 0.00 0.00		23,027,040.00 195,688.39
** US DOLLAR **									
00184AAC9 250,000.00 NIG7	AOL TIME WARNER INC	7.625 117.255000	15APR31 20JUN03	25JUN03 3,706.60		GOLDMAN SACHS + CO 0.00	USD/DTC 0.00		293,137.50
001957BDD 250,000.00 NIG7	AT+T CORP	8.000 113.244000	15NOV31 15JUL03	18JUL03 3,718.75		MORGAN STANLEY CO IN 0.00	USD/DTC 0.00		283,110.00
00209AAG1 30,000.00 NIF7	AT+T WIRELESS	8.125 123.665000	01MAY12 05JUN03	10JUN03 264.06		DEUTSCHE BANK SECURI 0.00	USD/DTC 0.00		37,099.50
01F040479 2,000,000.00 NIG7	FNMA TBA JUL 15 SINGLE FAM 2,000,000.00	4.000 100.656250	01DEC99 30JUN03	0.00		BONY COUNTRYWIDE SEC 0.00	USD/TBA 0.00		2,013,125.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID SHARES/PAR/CONTRACTS FUND SSELL/BTC	SECURITY DESCRIPTION UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME COMMISSNS COMMISSNS	STL CUR/LOC LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	COMM PER SHARE LOCAL NET BASE NET	PER SHARE PROCEEDS PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
01F040479 -2,000,000.00 NIG7	FNMA TBA JUL 15 SINGLE FAM 2,000,000.00	4.000 100.656250	01DEC99 30JUN03	CANCEL 0.00		BONY COUNTRYWIDE SEC 0.00	USD/TBA 0.00		-2,013,125.00
1,000,000.00 NIG7	1,000,000.00	100.656250	30JUN03	0.00		CREDIT SUISSE FIRST 0.00	USD/TBA 0.00		1,006,562.50
-1,000,000.00 NIG7	1,000,000.00	100.656250	30JUN03	CANCEL 0.00		CREDIT SUISSE FIRST 0.00	USD/TBA 0.00		-1,006,562.50
1,000,000.00 NIG7	1,000,000.00	100.656250	30JUN03	0.00		CREDIT SUISSE FIRST 0.00	USD/TBA 0.00		1,006,562.50
-1,000,000.00 NIG7	1,000,000.00	100.656250	30JUN03	CANCEL 0.00		CREDIT SUISSE FIRST 0.00	USD/TBA 0.00		-1,006,562.50
2,000,000.00 NIG7	2,000,000.00	100.656250	30JUN03	17JUL03 0.00		BONY COUNTRYWIDE SEC 0.00	USD/TBA 0.00		2,013,125.00
--- ASSET TOTALS --- 2,000,000.00									
01F042475 2,000,000.00 NIF7	FNMA TBA JUL 15 SINGLE FAM 2,000,000.00	4.500 101.730469	31DEC99 10JUL03	28JUL03 4,000.00	11	GOLDMAN SACHS + CO 0.00	USD/TBA 0.00		2,034,609.38
01F042483 2,000,000.00 NIF7	FNMA TBA AUG 15 SINGLE FAM 2,000,000.00	4.500 100.093750	31DEC99 21JUL03	18AUG03 4,250.00		GOLDMAN SACHS + CO 0.00	USD/TBA 0.00		2,001,875.00
01F050437 200,000.00 NIF7	FNMA TBA MAR 15 SINGLE FAM 200,000.00	5.000 103.265625	31DEC99 11MAR03	472.22		BEAR STEARNS SECURIT 0.00	USD/TBA 0.00		206,531.25



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
01F050437	FNMA	TBA MAR 15 SINGLE FAM	5.000 31DEC99	11MAR03	CANCEL		BEAR STEARNS SECURIT	USD/TBA	
-200,000.00	NIF7	200,000.00	103.265625		-472.22		0.00	0.00	-206,531.25
200,000.00	NIF7	200,000.00	103.265625	11MAR03	07APR03	20	BEAR STEARNS SECURIT	USD/TBA	206,531.25
					472.22		0.00	0.00	
--- ASSET TOTALS ---									
200,000.00		200,000.00			472.22		0.00	0.00	206,531.25
01F050445	FNMA	TBA APR 15 SINGLE FAM	5.000 31DEC99	18MAR03	21APR03		BEAR STEARNS SECURIT	USD/TBA	
200,000.00	NIF7	200,000.00	102.183590		555.56		0.00	0.00	204,367.18
01F050452	FNMA	TBA MAY 15 SINGLE FAM	5.000 31DEC99	24APR03	27MAY03	8	BEAR STEARNS SECURIT	USD/TBA	
200,000.00	NIF7	200,000.00	102.636720		500.00		0.00	0.00	205,273.44
01F050460	FNMA	TBA JUN 15 SINGLE FAM	5.000 31DEC99	01MAY03	20JUN03	3	BEAR STEARNS SECURIT	USD/TBA	
200,000.00	NIF7	200,000.00	102.687500		444.44		0.00	0.00	205,375.00
01F052474	FNMA	TBA JUL 15 SINGLE FAM	5.500 31DEC99	14JUL03			CREDIT SUISSE FIRST	USD/TBA	
10,000,000.00	NIG7	10,000,000.00	104.148438		0.00		0.00	0.00	10,414,843.75
-10,000,000.00	NIG7	10,000,000.00	104.148438	14JUL03	CANCEL		CREDIT SUISSE FIRST	USD/TBA	-10,414,843.75
					0.00		0.00	0.00	
--- ASSET TOTALS ---									
0.00					0.00		0.00	0.00	0.00
01F052482	FNMA	TBA AUG 15 SINGLE FAM	5.500 31DEC99	28JUL03			UBS MARBURG LLC	USD/TBA	
4,000,000.00	NIG7	4,000,000.00	102.953125		0.00		0.00	0.00	4,118,125.00

STATE STREET.

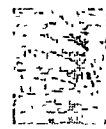
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
01F052482	FNMA	TBA AUG 15 SINGLE FAM	5.500 31DEC99	28JUL03			CREDIT SUISSE FIRST	USD/TBA	
5,000,000.00	NIG7	5,000,000.00	102.921875		0.00		0.00	0.00	5,146,093.75
--- ASSET TOTALS ---									
9,000,000.00		9,000,000.00			0.00		0.00	0.00	9,264,218.75
01F052631	FNMA	TBA MAR 30 SINGLE FAM	5.500 31DEC99	06MAR03			BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00	NIF7	1,000,000.00	102.875000		1,833.33		0.00	0.00	1,028,750.00
-1,000,000.00	NIF7	1,000,000.00	102.875000	06MAR03	CANCEL		BEAR STEARNS SECURIT	USD/TBA	-1,028,750.00
					-1,833.33		0.00	0.00	
1,000,000.00	NIF7	1,000,000.00	102.875000	06MAR03	07APR03	25	BEAR STEARNS SECURIT	USD/TBA	1,028,750.00
					1,833.33		0.00	0.00	
1,000,000.00	NIF7	1,000,000.00	102.945313	10MAR03			CITIGROUP GLOBAL MAR	USD/TBA	1,029,453.13
					1,833.33		0.00	0.00	
-1,000,000.00	NIF7	1,000,000.00	102.945313	10MAR03	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	-1,029,453.13
					-1,833.33		0.00	0.00	
1,000,000.00	NIF7	1,000,000.00	102.945313	10MAR03	13MAR03		CITIGROUP GLOBAL MAR	USD/TBA	1,029,453.13
					1,833.33		0.00	0.00	
--- ASSET TOTALS ---									
2,000,000.00		2,000,000.00			3,666.66		0.00	0.00	2,058,203.13
01F052649	FNMA	TBA APR 30 SINGLE FAM	5.500 31DEC99	26MAR03	14APR03		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	NIF7	1,000,000.00	101.566406		1,986.11		0.00	0.00	1,015,664.06

STATE STREET.

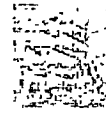
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	EXCH RATE		BASE	BASE INTEREST	BASE	BASE	LOCAL	NET PROCEEDS
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F052656	FNMA TBA MAY 30 SINGLE FAM	5.500	31DEC99	23APR03	29MAY03	15	CITIGROUP GLOBAL MAR	USD/TBA
1,000,000.00	1,000,000.00	101.960938			1,986.11		0.00	1,019,609.38
NIG7								
01F052664	FNMA TBA JUN 30 SINGLE FAM	5.500	31DEC99	29APR03			GOLDMAN SACHS + CO	USD/TBA
1,000,000.00	1,000,000.00	101.976563			1,680.56		0.00	1,019,765.63
NIG7								
-1,000,000.00	1,000,000.00	101.976563		29APR03	CANCEL		GOLDMAN SACHS + CO	USD/TBA
NIG7					-1,680.56		0.00	-1,019,765.63
— ASSET TOTALS —								
0.00					0.00		0.00	0.00
01F060436	FNMA TBA MAR 15 SINGLE FAM	6.000	31DEC99	26FEB03	CANCEL		LEHMAN BROTHERS INC	USD/TBA
-1,000,000.00	1,000,000.00	104.890625			0.00		0.00	-1,048,906.25
NIG7								
01F060451	FNMA TBA MAY 15 SINGLE FAM	6.000	01DEC99	15MAY03	19MAY03		CREDIT SUISSE FIRST	USD/TBA
1,500,000.00	1,500,000.00	104.500000			0.00		0.00	1,567,500.00
NIG7								
01F060675	FNMA TBA JUL 30 SINGLE FAM	6.000	31DEC99	25JUN03	14JUL03		LEHMAN BROTHERS INC.	USD/TBA
500,000.00	500,000.00	104.097656			0.00		0.00	520,488.28
NIG7								
1,000,000.00	1,000,000.00	103.921875		26JUN03	0.00		MERRILL LYNCH PIERCE	USD/TBA
NIG7							0.00	1,039,218.75
-1,000,000.00	1,000,000.00	103.921875		26JUN03	CANCEL		MERRILL LYNCH PIERCE	USD/TBA
NIG7					0.00		0.00	-1,039,218.75



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL NET
FUND	EXCH RATE		BASE	BASE INTEREST	BASE	BASE	LOCAL	NET PROCEEDS
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F060675	FNMA TBA JUL 30 SINGLE FAM	6.000	31DEC99	26JUN03	14JUL03		MERRILL LYNCH PIERCE	USD/TBA
1,000,000.00	1,000,000.00	103.921875			0.00		0.00	1,039,218.75
NIG7								
1,000,000.00	1,000,000.00	103.921875		08JUL03	14JUL03		BEAR STEARNS SECURIT	USD/TBA
NIG7					0.00		0.00	1,039,218.75
— ASSET TOTALS —								
2,500,000.00	2,500,000.00				0.00		0.00	2,598,925.78
01F060683	FNMA TBA AUG 30 SINGLE FAM	6.000	31DEC99	15JUL03			JPMORGAN CHASE BANK/	USD/TBA
1,500,000.00	1,500,000.00	103.328125			0.00		0.00	1,549,921.88
NIG7								
-1,500,000.00	1,500,000.00	103.328125		15JUL03	CANCEL		JPMORGAN CHASE BANK/	USD/TBA
NIG7					0.00		0.00	-1,549,921.88
— ASSET TOTALS —								
0.00					0.00		0.00	0.00
01F062630	FNMA TBA MAR 30 SINGLE FAM	6.500	31DEC99	03MAR03			UBS WARBURG LLC	USD/TBA
500,000.00	500,000.00	104.632812			0.00		0.00	523,164.06
NIG7								
-500,000.00	500,000.00	104.632812		03MAR03	CANCEL		UBS WARBURG LLC	USD/TBA
NIG7					0.00		0.00	-523,164.06
500,000.00	500,000.00	104.632812		03MAR03			CITIGROUP GLOBAL MAR	USD/TBA
NIG7					0.00		0.00	523,164.06



STATE STREET.

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

01F062630	FNMA	TBA MAR 30 SINGLE FAM	6.500 31DEC99	03MAR03	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-500,000.00	NIG7	500,000.00	104.632812		0.00		0.00	0.00	-523,164.06
2,000,000.00	NIG7	2,000,000.00	104.609375	03MAR03	0.00		CREDIT SUISSE FIRST	USD/TBA	2,092,187.50
-2,000,000.00	NIG7	2,000,000.00	104.609375	03MAR03	CANCEL		CREDIT SUISSE FIRST	USD/TBA	-2,092,187.50
500,000.00	NIG7	500,000.00	104.632812	03MAR03	0.00		CONVERSION NON CASH	USD/TBA	523,164.06
-500,000.00	NIG7	500,000.00	104.632812	03MAR03	CANCEL		CONVERSION NON CASH	USD/TBA	-523,164.06
2,000,000.00	NIG7	2,000,000.00	104.609375	03MAR03	0.00		CONVERSION NON CASH	USD/TBA	2,092,187.50
-2,000,000.00	NIG7	2,000,000.00	104.609375	03MAR03	CANCEL		CONVERSION NON CASH	USD/TBA	-2,092,187.50
500,000.00	NIG7	500,000.00	104.632812	03MAR03	13MAR03		ASSET TRANSFER	USD/TBA	523,164.06
2,000,000.00	NIG7	2,000,000.00	104.609375	03MAR03	13MAR03		CREDIT SUISSE FIRST	USD/TBA	2,092,187.50

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

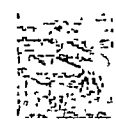
01F062630	FNMA	TBA MAR 30 SINGLE FAM	6.500 31DEC99	07MAR03	13MAR03		JPMORGAN CHASE BANK/	USD/TBA	
2,000,000.00	NIG7	2,000,000.00	104.609375		0.00		0.00	0.00	2,092,187.50
— ASSET TOTALS —					0.00		0.00	0.00	4,707,539.06
4,500,000.00		4,500,000.00							
01F062648	FNMA	TBA APR 30 SINGLE FAM	6.500 31DEC99	04MAR03			BANC OF AMERICA SECU	USD/TBA	
500,000.00	NIG7	500,000.00	104.503906		0.00		0.00	0.00	522,519.53
-500,000.00	NIG7	500,000.00	104.503906	04MAR03	CANCEL		BANC OF AMERICA SECU	USD/TBA	-522,519.53
500,000.00	NIG7	500,000.00	104.503906	04MAR03	0.00		BANC OF AMERICA SECU	USD/TBA	522,519.53
-500,000.00	NIG7	500,000.00	104.503906	04MAR03	CANCEL		BANC OF AMERICA SECU	USD/TBA	-522,519.53
500,000.00	NIG7	500,000.00	104.503906	04MAR03	14APR03		BANC OF AMERICA SECU	USD/TBA	522,519.53
500,000.00	NIG7	500,000.00	104.546876	10MAR03	0.00		GOLDMAN SACHS + CO	USD/TBA	522,734.38
-500,000.00	NIG7	500,000.00	104.546876	10MAR03	CANCEL		GOLDMAN SACHS + CO	USD/TBA	-522,734.38

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F062648	FNMA TBA APR 30 SINGLE FAM	6.500 31DEC99	10MAR03			GOLDMAN SACHS + CO	USD/TBA	
500,000.00	500,000.00	104.546876		0.00		0.00	0.00	522,734.38
NIG7								
-500,000.00	500,000.00	104.546876	10MAR03	CANCEL		GOLDMAN SACHS + CO	USD/TBA	-522,734.38
NIG7				0.00		0.00	0.00	
500,000.00	500,000.00	104.503906	24MAR03	11APR03		UBS WARBURG LLC	USD/TBA	522,519.53
NIG7				0.00		0.00	0.00	
— ASSET TOTALS —	1,000,000.00			0.00		0.00	0.00	1,045,039.06
1,000,000.00								
01F062663	FNMA TBA JUN 30 SINGLE FAM	6.500 31DEC99	10JUN03	12JUN03		CITIGROUP GLOBAL MAR	USD/TBA	
4,200,000.00	4,200,000.00	104.328125		0.00		0.00	0.00	4,381,781.25
NIG7								
2,500,000.00	2,500,000.00	104.359375	10JUN03	12JUN03		GOLDMAN SACHS + CO	USD/TBA	2,608,984.38
NIG7				0.00		0.00	0.00	
2,500,000.00	2,500,000.00	104.312500	10JUN03	12JUN03		CREDIT SUISSE FIRST	USD/TBA	2,607,812.50
NIG7				0.00		0.00	0.00	
— ASSET TOTALS —	9,200,000.00			0.00		0.00	0.00	9,598,578.13
9,200,000.00								
01F070633	FNMA TBA MAR 30 SINGLE FAM	7.000 01MAR33	18FEB03			MORGAN STANLEY CO IN	USD/TBA	
1,000,000.00	1,000,000.00	105.316406		2,333.33		0.00	0.00	1,053,164.06
NIF7								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL NET PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	BASE NET PROCEEDS
FIXED INCOME								
			**	US DOLLAR	**	(CONTINUED)		
01F070633	FNMA TBA MAR 30 SINGLE FAM	7.000 01MAR33	18FEB03	CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-1,000,000.00	1,000,000.00	105.316406		-2,333.33		0.00	0.00	-1,053,164.06
NIF7								
-1,000,000.00	1,000,000.00	105.316406	18FEB03	CANCEL		CONVERSION NON CASH	USD/FED	-1,053,164.06
NIF7				0.00		0.00	0.00	
— ASSET TOTALS —	1,000,000.00			0.00		0.00	0.00	-1,053,164.06
-1,000,000.00								
01N042682	GNMA I TBA AUG 30 SINGLE FAM	4.500 15DEC99	11AUG03	20AUG03		JPMORGAN CHASE BANK/	USD/TBA	
2,000,000.00	2,000,000.00	93.937500		0.00		0.00	0.00	1,878,750.00
NIG7								
01N050685	GNMA I TBA AUG 30 SINGLE FAM	5.000 15AUG33	08AUG03			LEHMAN BROTHERS INC.	USD/TBA	
300,000.00	300,000.00	98.335937		0.00		0.00	0.00	295,007.81
NIG7								
-300,000.00	300,000.00	98.335937	08AUG03	CANCEL		LEHMAN BROTHERS INC.	USD/TBA	-295,007.81
NIG7				0.00		0.00	0.00	
— ASSET TOTALS —				0.00		0.00	0.00	0.00
0.00								
01N050693	GNMA I TBA SEP 30 SINGLE FAM	5.000 15DEC99	08AUG03			GOLDMAN SACHS + CO	USD/TBA	
1,300,000.00	1,300,000.00	98.359375		0.00		0.00	0.00	1,278,671.88
NIG7								
-1,300,000.00	1,300,000.00	98.359375	08AUG03	CANCEL		GOLDMAN SACHS + CO	USD/TBA	-1,278,671.88
NIG7				0.00		0.00	0.00	



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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
01N050693	GNMA I TBA SEP 30 SINGLE FAM	5.000 15DEC99	08AUG03		GOLDMAN SACHS + CO	USD/TBA	
1,300,000.00	1,300,000.00	98.359375	OPEN	0.00	0.00	0.00	1,278,671.88
NIG7							
— ASSET TOTALS —							
1,300,000.00	1,300,000.00		0.00		0.00	0.00	1,278,671.88
013104AJ3	ALBERTSONS INC	7.500 15FEB11	31MAR03	03APR03	CHASE SECURITIES INC	USD/DTC	
140,000.00		115.679000	1,400.00		0.00	0.00	161,950.60
NIF7							
02R050465	FHLMC TBA JUN 15 GOLD SINGLE	5.000 31DEC99	13MAY03	20JUN03	3	BEAR STEARNS SECURIT	USD/TBA
200,000.00	200,000.00	102.875000	444.44		0.00	0.00	205,750.00
NIF7							
02R050473	FHLMC TBA JUL 15 GOLD SINGLE	5.000 31DEC99	19JUN03	28JUL03	11	BEAR STEARNS SECURIT	USD/TBA
200,000.00	200,000.00	103.234375	444.44		0.00	0.00	206,468.75
NIF7							
02R050481	FHLMC TBA AUG 15 GOLD SINGLE	5.000 31DEC99	17JUL03	18AUG03		BEAR STEARNS SECURIT	USD/TBA
200,000.00	200,000.00	102.281250	472.22		0.00	0.00	204,562.50
NIF7							
	1,000,000.00		23JUL03	18AUG03		BEAR STEARNS SECURIT	USD/TBA
	1,000,000.00	101.953125	2,361.11		0.00	0.00	1,019,531.25
NIF7							
— ASSET TOTALS —							
1,200,000.00	1,200,000.00		2,833.33		0.00	0.00	1,224,093.75
02R052651	FHLMC TBA MAY 30 GOLD SINGLE	5.500 31DEC99	28APR03		GOLDMAN SACHS + CO	USD/TBA	
500,000.00	500,000.00	102.460938	0.00		0.00	0.00	512,304.69
NIG7							

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
02R052651	FHLMC TBA MAY 30 GOLD SINGLE	5.500 31DEC99	28APR03	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-500,000.00	500,000.00	102.460938	0.00		0.00	0.00	-512,304.69
NIG7							
	500,000.00		28APR03	14MAY03		GOLDMAN SACHS + CO	USD/TBA
	500,000.00	102.460937	0.00		0.00	0.00	512,304.69
NIG7							
	500,000.00		07MAY03	14MAY03		UBS WARBURG LLC	USD/TBA
	500,000.00	102.460937	0.00		0.00	0.00	512,304.69
NIG7							
— ASSET TOTALS —							
1,000,000.00	1,000,000.00		0.00		0.00	0.00	1,024,609.38
02R052669	FHLMC TBA JUN 30 GOLD SINGLE	5.500 31DEC99	15MAY03		BEAR STEARNS SECURIT	USD/TBA	
1,000,000.00	1,000,000.00	103.328125	1,680.56		0.00	0.00	1,033,281.25
NIF7							
	-1,000,000.00		15MAY03	CANCEL		BEAR STEARNS SECURIT	USD/TBA
	-1,000,000.00	103.328125	-1,680.56		0.00	0.00	-1,033,281.25
NIF7							
	1,000,000.00		15MAY03	20JUN03		BEAR STEARNS SECURIT	USD/TBA
	1,000,000.00	103.328125	1,680.56	8	0.00	0.00	1,033,281.25
NIF7							
— ASSET TOTALS —							
1,000,000.00	1,000,000.00		1,680.56		0.00	0.00	1,033,281.25
02R052677	FHLMC TBA JUL 30 GOLD SINGLE	5.500 31DEC99	02JUL03	16JUL03	2	BEAR STEARNS SECURIT	USD/TBA
1,000,000.00	1,000,000.00	103.031250	1,986.11		0.00	0.00	1,030,312.50
NIF7							
02R052685	FHLMC TBA AUG 30 GOLD SINGLE	5.500 31DEC99	23JUL03	13AUG03		BEAR STEARNS SECURIT	USD/TBA
1,000,000.00	1,000,000.00	101.304688	1,833.33		0.00	0.00	1,013,046.88
NIF7							

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
02R052685	FHLMC TBA AUG 30 GOLD SINGLE	150,000.00	5.500 31DEC99	05AUG03	13AUG03		LEHMAN BROTHERS INC	USD/TBA	148,933.59
	150,000.00 NIF7		99.289060		275.00		0.00	0.00	
	1,000,000.00 NIF7	1,000,000.00	99.503907	05AUG03	13AUG03		GOLDMAN SACHS + CO	USD/TBA	995,039.07
					1,833.33		0.00	0.00	
— ASSET TOTALS —		2,150,000.00			3,941.66		0.00	0.00	2,157,019.54
2,150,000.00									
02R052693	FHLMC TBA SEP 30 GOLD SINGLE	150,000.00	5.500 31DEC99	08AUG03	OPEN		LEHMAN BROTHERS INC	USD/TBA	150,914.06
	150,000.00 NIF7		100.609375		320.83		0.00	0.00	
	135,000.00 NIF7	135,000.00	99.671874	20AUG03	OPEN		MORGAN STANLEY CO IN	USD/TBA	134,557.03
					288.75		0.00	0.00	
	1,000,000.00 NIF7	1,000,000.00	98.890625	26AUG03	OPEN		BEAR STEARNS SECURIT	USD/TBA	988,906.25
					2,138.89		0.00	0.00	
— ASSET TOTALS —		1,285,000.00			2,748.47		0.00	0.00	1,274,377.34
1,285,000.00									
023650AH7	AMERICA NEST AIRLS INC		7.100 02APR21	02APR03	02APR03		PRINCIPLE PAYMENTS C	USD/DTC	3,909.07
	3,909.07 NIF7		100.000000		0.00		0.00	0.00	
045424DS4	ASSET SECURITIZATION CORP	1,000,000.00	7.490 14APR29	28MAR03	02APR03		DEUTSCHE BANK SECURI	USD/DTC	1,148,945.31
	1,000,000.00 NIF7	1,000,000.00	114.894531		4,369.17		0.00	0.00	
073902BJ6	BEAR STEARNS COS INC		6.200 30MAR03	30MAR03	31MAR03	1	MATURITY	USD/DTC	200,000.00
	200,000.00 NIG7		100.000000		0.00		0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
075386AA0	BEAVER VY II FDG CORP		8.250 01JUN03	01JUN03	02JUN03	1	MATURITY	USD/DTC	7,000.00
	7,000.00 NIG7		100.000000		0.00		0.00	0.00	
097014AJ3	BOEING CAP CORP		4.750 25AUG08	18AUG03	25AUG03		BANC ONE CAPITAL MAR	USD/DTC	40,183.60
	40,000.00 NIF7		100.459000		0.00		0.00	0.00	
126671GR1	CMABS INC		1.000 25OCT30	25MAY03	27MAY03	2	PRINCIPLE PAYMENTS C	USD/BOS	34,608.40
	34,608.40 NIF7		100.000000		0.00		0.00	0.00	
21H062636	GNMA II TBA MAR 30 JUMBOS	1,500,000.00	6.500 31DEC99	18MAR03	20MAR03		UBS WARBURG LLC	USD/TBA	1,568,085.94
	1,500,000.00 NIG7	1,500,000.00	104.539063		0.00		0.00	0.00	
21H062644	GNMA II TBA APR 30 JUMBOS	1,500,000.00	6.500 31DEC99	04APR03	23APR03		UBS WARBURG LLC	USD/TBA	1,565,859.38
	1,500,000.00 NIG7	1,500,000.00	104.390625		0.00		0.00	0.00	
21H062651	GNMA II TBA MAY 30 JUMBOS	1,500,000.00	6.500 31DEC99	19MAY03	21MAY03		UBS WARBURG LLC	USD/TBA	1,567,558.59
	1,500,000.00 NIG7	1,500,000.00	104.503906		0.00		0.00	0.00	
21H062669	GNMA II TBA JUN 30 JUMBOS	1,500,000.00	6.500 31DEC99	16JUN03	19JUN03		UBS WARBURG LLC	USD/TBA	1,567,265.63
	1,500,000.00 NIG7	1,500,000.00	104.484375		0.00		0.00	0.00	
21H062677	GNMA II TBA JUL 30 JUMBOS	1,500,000.00	6.500 31DEC99	24JUN03	22JUL03		UBS WARBURG LLC	USD/TBA	1,568,906.25
	1,500,000.00 NIG7	1,500,000.00	104.593750		0.00		0.00	0.00	
21H062685	GNMA II TBA AUG 30 JUMBOS	1,500,000.00	6.500 31DEC99	18AUG03	OPEN	12	UBS WARBURG LLC	USD/TBA	1,550,390.63
	1,500,000.00 NIG7	1,500,000.00	103.359375		0.00		0.00	0.00	
210805DD6	CONTINENTAL AIRLS PASS THRU		7.707 02OCT22	02APR03	02APR03		PRINCIPLE PAYMENTS C	USD/DTC	10,343.29
	10,343.29 NIF7		100.000000		0.00		0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

FIXED INCOME

** US DOLLAR ** (CONTINUED)

224050AR5	COX ENTERPRISES INC	4.375	01MAY08	15APR03		DBTC AMERICAS/BANC	USD/DTC	20,084.00
20,000.00		100.420000		17.01		0.00	0.00	
NIF7								
-20,000.00		100.420000		15APR03	CANCEL	DBTC AMERICAS/BANC	USD/DTC	-20,084.00
NIF7				-17.01		0.00	0.00	
20,000.00		100.420000		15APR03	21APR03	DBTC AMERICAS/BANC	USD/DTC	20,084.00
NIF7				9.72		0.00	0.00	
— ASSET TOTALS —				9.72		0.00	0.00	20,084.00
20,000.00								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY23	15JUN03		SHARE ADJUSTMENT	USD/BOS	0.00
33,578.35		0.000000		0.00		0.00	0.00	
NIF7								
-33,578.35		0.000000		15JUN03	CANCEL	SHARE ADJUSTMENT	USD/BOS	0.00
NIF7				0.00		0.00	0.00	
— ASSET TOTALS —				0.00		0.00	0.00	0.00
0.00								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY40	15JUN03	15JUN03	SHARE ADJUSTMENT	USD/BOS	0.00
33,578.35		0.000000		0.00		0.00	0.00	
NIF7								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY23	31JUL03		SHARE ADJUSTMENT	USD/BOS	0.00
5,641.65		0.000000		0.00		0.00	0.00	
NIF7								

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FUND	SSELL/BTC EXCH RATE		BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS	BASE NET PROCEEDS

FIXED INCOME

** US DOLLAR ** (CONTINUED)

22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY23	31JUL03	CANCEL	SHARE ADJUSTMENT	USD/BOS	0.00
-5,641.65		0.000000		0.00		0.00	0.00	
NIF7								
— ASSET TOTALS —				0.00		0.00	0.00	0.00
0.00								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY40	31JUL03	31JUL03	SHARE ADJUSTMENT	USD/BOS	0.00
5,641.65		0.000000		0.00		0.00	0.00	
NIF7								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY23	15AUG03		SHARE ADJUSTMENT	USD/BOS	0.00
5,085.88		0.000000		0.00		0.00	0.00	
NIF7								
-5,085.88		0.000000		15AUG03	CANCEL	SHARE ADJUSTMENT	USD/BOS	0.00
NIF7				0.00		0.00	0.00	
— ASSET TOTALS —				0.00		0.00	0.00	0.00
0.00								
22540AFU7	CREDIT SUISSE FIRST BOSTON MTG	0.000	17MAY40	15AUG03	15AUG03	SHARE ADJUSTMENT	USD/BOS	0.00
5,085.88		0.000000		0.00		0.00	0.00	
NIF7								
22540A6L7	CREDIT SUISSE FIRST BOSTON MTG	0.969	15DEC35	15JUN03		SHARE ADJUSTMENT	USD/BOS	0.00
2,523.63		0.000000		0.00		0.00	0.00	
NIF7								
-2,523.63		0.000000		15JUN03	CANCEL	SHARE ADJUSTMENT	USD/BOS	0.00
NIF7				0.00		0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	BASE	BASE	BASE
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
22540A6L7	CREDIT SUISSE FIRST BOSTON MTG	0.969	15DEC35	15JUN03	15JUN03	SHARE ADJUSTMENT	USD/BOS
2,523.63			0.000000			0.00	0.00
NIF7							0.00
	758.76		0.000000	31JUL03	31JUL03	SHARE ADJUSTMENT	USD/BOS
NIF7						0.00	0.00
	2,601.21		0.000000	15AUG03	15AUG03	SHARE ADJUSTMENT	USD/BOS
NIF7						0.00	0.00
— ASSET TOTALS —					0.00	0.00	0.00
	5,883.60						0.00
22541LAF0	CREDIT SUISSE FIRST BOSTON USA	4.625	15JAN08	15APR03	21APR03	CREDIT SUISSE FIRST	USD/DTC
250,000.00			103.487000			0.00	0.00
NIG7							258,717.50
23321PM61	DLJ MTG ACCEP CORP	6.500	25APR29	25MAR03	25MAR03	ASSET TRANSFER	USD/FED
162,084.90			100.000000			0.00	0.00
NIG7							162,084.90
23335AAD7	DVI RECEIVABLES XI LLC	7.780	14JUN08	14MAR03	14MAR03	PRINCIPLE PAYMENTS C	USD/DTC
11,532.97			100.000000			0.00	0.00
NIF7							11,532.97
	32,964.48		100.000000	14APR03	14APR03	PRINCIPLE PAYMENTS C	USD/DTC
NIF7						0.00	0.00
— ASSET TOTALS —					0.00	0.00	0.00
	44,497.45						44,497.45
233835A00	DAIMLER CHRYSLER HLDGS	8.500	18JAN31	30JUL03	04AUG03	CHASE SECURITIES INC	USD/DTC
100,000.00			111.435000			0.00	0.00
NIF7							111,435.00



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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
			BASE	PRICE	BASE	BASE	BASE
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
246688AE5	DELHAIZE AMER INC	8.125	15APR11	28MAR03	02APR03	CITIGROUP GLOBAL MAR	USD/DTC
200,000.00			102.500000			0.00	0.00
NIF7							205,000.00
251547AD7	DEUTSCHE FINANCIAL CAP SEC	6.900	15SEP27	15MAR03	24MAR03	ASSET TRANSFER	USD/DTC
2,120.25			100.000000			0.00	0.00
NIF7							2,120.25
	1,278.02		100.000000	15APR03	15APR03	PRINCIPLE PAYMENTS C	USD/DTC
NIF7						0.00	0.00
— ASSET TOTALS —					0.00	0.00	0.00
	3,398.27						3,398.27
26816LAD4	DYNEGY HLDGS INC	6.875	01APR11	07APR03	10APR03	DEUTSCHE BANK SECURI	USD/DTC
250,000.00			72.625000			312.50	0.00
NIG7							181,250.00
28368EAE6	EL PASO ENERGY CORP MTN	7.750	15JAN32	08APR03	11APR03	BANC OF AMERICA SECU	USD/DTC
500,000.00			72.125000			0.00	0.00
NIG7							360,625.00
301965CC1	FFCA SECD FRANCHSE LN TR CTFS	7.230	18AUG08	25MAR03	25MAR03	ASSET TRANSFER	USD/FED
10,077.78			100.000000			0.00	0.00
NIG7							10,077.78
3128F3UG6	FED HM LN PC	7.500	01OCT25	15MAR03	24MAR03	ASSET TRANSFER	USD/FED
1,409.80		D64183	100.000000			0.00	0.00
NIF7							1,409.80
3128HJAH9	FED HM LN PC H30008	1.000	01MAY25	15MAR03	24MAR03	ASSET TRANSFER	USD/FED
1,297.90			100.000000			0.00	0.00
NIG7							1,297.90
31280FV41	FED HM LN PC	7.000	01OCT10	15MAR03	24MAR03	ASSET TRANSFER	USD/FED
1,743.74		E61535	100.000000			0.00	0.00
NIG7							1,743.74



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	BASE NET PROCEEDS

FIXED INCOME

** US DOLLAR ** (CONTINUED)

31280GPH7	FED HM LN PC	E62224	7.000	01DEC10	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	177.98
	177.98		100.000000					0.00	0.00	
	NIG7									
31282YC49	FEDERAL HOME LN MTG CORP PARTN		6.000	01MAY31	15MAR03			ASSET TRANSFER	USD/FED	21,076.09
	21,076.09		100.000000					0.00	0.00	
	NIF7									
	-21,076.09		100.000000		15MAR03	CANCEL		ASSET TRANSFER	USD/FED	-21,076.09
	NIF7							0.00	0.00	
	21,076.09		0.000000		31MAR03	31MAR03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	
	21,889.51		0.000000		15APR03	15APR03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	
	25,576.33		0.000000		15MAY03	15MAY03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	
	20,561.36		0.000000		15JUN03	15JUN03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	
	18,252.64		0.000000		15JUL03	15JUL03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	
	25,753.35		0.000000		15AUG03	15AUG03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7							0.00	0.00	



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC EXCH RATE	LOCAL PRICE	BASE PRICE	LOCAL INTEREST	BASE INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	BASE NET PROCEEDS

FIXED INCOME

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --										
	133,109.28							0.00	0.00	0.00
31283HS97	FED HM LN PC		6.500	01AUG32	07AUG03		GOLDMAN SACHS + CO	USD/FED	4,870,310.84	
	4,698,521.16	11,665,854.00	103.656250				0.00	0.00		
	NIG7									
	11,876.82									
31283JNH7	FED HM LN PC	G10405	6.500	01NOV10	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	5,912.00
	5,912.00		100.000000					0.00	0.00	
	NIG7									
31292UKM4	FED HM LN PC	C10309	7.500	01MAY28	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	945.79
	945.79		100.000000					0.00	0.00	
	NIF7									
31292YUK1	FED HM LN PC	C14186	7.500	01AUG28	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	880.41
	880.41		100.000000					0.00	0.00	
	NIF7									
3133T8LU9	FEDERAL HOME LN MTG PC GTD		7.500	15DEC26	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	36,811.26
	36,811.26		100.000000					0.00	0.00	
	NIG7									
3133T8P84	FEDERAL HOME LN MTG PC GTD		7.500	15DEC26	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	25,977.60
	25,977.60		100.000000					0.00	0.00	
	NIG7									
3133T8UM7	FEDERAL HOME LN MTG PC GTD		7.500	15FEB27	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED	25,084.13
	25,084.13		100.000000					0.00	0.00	
	NIG7									
31339GV75	FEDERAL HOME LN MTG CORP		0.000	15JUN31	15MAR03			ASSET TRANSFER	USD/FED	44,684.35
	44,684.35		100.000000					0.00	0.00	
	NIF7									



MARCH 1, 2003 TO AUGUST 31, 2003

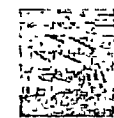
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31339GVT5	FEDERAL HOME LN MTG CORP		0.000	15JUN31	15MAR03		CANCEL	ASSET TRANSFER	USD/FED
-44,684.35	NIF7		100.000000				0.00	0.00	-44,684.35
44,684.36	NIF7		0.000000		31MAR03	31MAR03	0.00	SHARE ADJUSTMENT	USD/BOS
45,775.15	NIF7		0.000000		15APR03	15APR03	0.00	SHARE ADJUSTMENT	USD/BOS
65,713.35	NIF7		0.000000		15MAY03	15MAY03	0.00	SHARE ADJUSTMENT	USD/BOS
52,428.58	NIF7		0.000000		15JUN03	15JUN03	0.00	SHARE ADJUSTMENT	USD/BOS
49,163.33	NIF7		0.000000		15JUL03	15JUL03	0.00	SHARE ADJUSTMENT	USD/BOS
70,714.12	NIF7		0.000000		15AUG03	15AUG03	0.00	SHARE ADJUSTMENT	USD/BOS
— ASSET TOTALS —									
328,478.89							0.00	0.00	0.00
3134A4SA3	FEDERAL HOME LN MTG CORP		4.500	15JAN13	07AUG03	08AUG03		LEHMAN BROTHERS INC	USD/FED
1,000,000.00	NIF7		98.453700			2,875.00	0.00	0.00	984,537.00
31358BDX0	FEDERAL NATL MTG ASSN DISC NTS		0.000	04APR03	04APR03	04APR03		MATURITY	USD/OTH
195,000.00	NIF7		100.000000			0.00	0.00	0.00	195,000.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31359FMH7	FEDERAL NATL MTG ASSN GTD		7.000	25SEP21	25MAR03	25MAR03		ASSET TRANSFER	USD/FED
96,225.72	NIG7		100.000000			0.00	0.00	0.00	96,225.72
103,344.30	NIG7		100.000000		25APR03	0.00	0.00	PRINCIPLE PAYMENTS C	USD/FED
-103,344.30	NIG7		100.000000		25APR03	CANCEL	0.00	PRINCIPLE PAYMENTS C	USD/FED
101,581.17	NIG7		100.000000		27MAY03	0.00	0.00	PRINCIPLE PAYMENTS C	USD/FED
-101,581.17	NIG7		100.000000		27MAY03	CANCEL	0.00	PRINCIPLE PAYMENTS C	USD/FED
99,842.70	NIG7		100.000000		25JUN03	0.00	0.00	PRINCIPLE PAYMENTS C	USD/FED
-99,842.70	NIG7		100.000000		25JUN03	CANCEL	0.00	PRINCIPLE PAYMENTS C	USD/FED
98,128.50	NIG7		100.000000		25JUL03	0.00	0.00	PRINCIPLE PAYMENTS C	USD/FED
-98,128.50	NIG7		100.000000		25JUL03	CANCEL	0.00	PRINCIPLE PAYMENTS C	USD/FED



STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31359FMH7	FEDERAL NATL MTG ASSN GTD		7.000	25SEP21	25AUG03		PRINCIPLE PAYMENTS C	USD/FED	96,438.24
	96,438.24		100.000000		0.00		0.00	0.00	
	NIG7								
	-96,438.24		100.000000	25AUG03	CANCEL		PRINCIPLE PAYMENTS C	USD/FED	-96,438.24
	NIG7				0.00		0.00	0.00	
— ASSET TOTALS —									
	96,225.72				0.00		0.00	0.00	96,225.72
31359MGK3	FEDERAL NATL MTG ASSN		6.625	15NOV30	11MAR03	12MAR03	DEUTSCHE BANK	USD/FED	72,833.46
	60,000.00		121.389100			1,291.88	0.00	0.00	
	NIF7								
31359MQM8	FEDERAL NATL MTG ASSN		3.250	15JAN08	13MAY03	14MAY03	GOLDMAN SACHS + CO	USD/FED	665,919.92
	650,000.00		102.449218			7,276.39	0.00	0.00	
	NIF7								
31368HTF0	FNMA POOL	190550	9.000	01AUG07	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	3,809.65
	3,809.65		100.000000			0.00	0.00	0.00	
	NIG7								
31371HDR6	FNMA POOL	252212	6.500	01JAN29	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	71,896.68
	71,896.68		100.000000			0.00	0.00	0.00	
	NIF7								
31371LBC2	FNMA POOL	254835	5.500	01JUL33	14JUL03	17JUL03	CREDIT SUISSE FIRST	USD/FED	10,414,843.75
	10,000,000.00	10,000,000.00	104.148438			24,444.44	0.00	0.00	
	NIG7								
31377EVB2	FNMA POOL	375110	7.375	01JUN07	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	2,008.20
	2,008.20		100.000000			0.00	0.00	0.00	
	NIF7								
31377FAE6	FNMA POOL	375405	7.020	01OCT07	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	2,804.34
	2,804.34		100.000000			0.00	0.00	0.00	
	NIF7								

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31377FAE6	FNMA POOL	375405	7.020	01OCT07	09JUL03	14JUL03	MERRILL LYNCH PIERCE	USD/FED	2,762,545.76
	2,400,908.87	2,562,400.00	115.062500			6,086.30	0.00	0.00	
	NIF7								
— ASSET TOTALS —									
	2,403,713.21	2,562,400.00			6,086.30		0.00	0.00	2,765,350.10
31380PFV6	FNMA POOL	445780	6.500	01OCT28	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	38,214.83
	38,214.83		100.000000			0.00	0.00	0.00	
	NIF7								
31381CH75	FNMA POOL	456654	5.500	01FEB14	26AUG03		MORGAN STANLEY CO IN	USD/FED	329,450.70
	323,238.46	1,019,422.00	101.921875			839.52	0.00	0.00	
	NIG7								
31383EFY2	FNMA POOL	500683	6.500	01JUN29	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	21,386.73
	21,386.73		100.000000			0.00	0.00	0.00	
	NIF7								
31384VRE4	FNMA POOL	535185	7.000	01MAR30	18FEB03	13MAR03	MORGAN STANLEY CO IN	USD/FED	1,053,269.18
	1,000,099.81	4,187,747.00	105.316406			2,333.57	0.00	0.00	
	NIF7								
31384VTE2	FNMA POOL	535249	6.500	01APR30	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	16,295.08
	16,295.08		100.000000			0.00	0.00	0.00	
	NIF7								
31384VYH9	FNMA POOL	535412	1.000	01JUN30	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	15,566.26
	15,566.26		100.000000			0.00	0.00	0.00	
	NIG7								
31385JGG7	FNMA POOL	545699	6.500	01JUN32	26AUG03		GOLDMAN SACHS + CO	USD/FED	2,280,792.67
	2,213,690.18	5,131,180.00	103.031250			5,595.72	0.00	0.00	
	NIG7								
31385JJC3	FNMA POOL	545759	6.500	01JUL32	26AUG03		GOLDMAN SACHS + CO	USD/FED	1,163,958.78
	1,129,714.31	2,604,920.00	103.031250			2,855.67	0.00	0.00	
	NIG7								

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31385JJF6	FNMA POOL	545762	6.500	01JUL32	26AUG03		GOLDMAN SACHS + CO	USD/FED	4,145,492.50
4,023,529.26	NIG7	9,237,911.00	103.031250			10,170.59	0.00	0.00	
31385JK80	FNMA POOL	545819	6.500	01AUG32	26AUG03		GOLDMAN SACHS + CO	USD/FED	341,942.29
331,882.11	NIG7	873,451.00	103.031251			838.92	0.00	0.00	
31385JNG9	FNMA POOL	545891	6.500	01JUL32	26AUG03		GOLDMAN SACHS + CO	USD/FED	611,408.05
593,420.01	NIG7	1,756,837.00	103.031249			1,500.03	0.00	0.00	
31385HZT9	FNMA POOL	555254	6.500	01JAN33	26AUG03		GOLDMAN SACHS + CO	USD/FED	299,378.59
290,570.67	NIG7	556,100.00	103.031250			734.50	0.00	0.00	
31385H2E8	FNMA POOL	555273	6.500	01DEC32	26AUG03		GOLDMAN SACHS + CO	USD/FED	353,321.50
342,926.54	NIG7	615,141.00	103.031250			866.84	0.00	0.00	
31385H2B8	FNMA POOL	555281	6.000	01MAR33	15JUL03	13AUG03	JPMORGAN CHASE BANK/	USD/FED	1,033,384.49
1,000,099.91	NIG7	1,407,055.00	103.328125			2,000.20	0.00	0.00	
31385H4L0	FNMA POOL	555327	6.000	01MAR18	26FEB03	18MAR03	LEHMAN BROTHERS INC.	USD/FED	524,453.13
500,000.00	NIG7	500,000.00	104.890625			1,416.67	0.00	0.00	
31385H5J4	FNMA	555349	5.500	01MAR18	26AUG03		MORGAN STANLEY CO IN	USD/FED	380,374.30
373,201.83	NIG7	533,356.00	101.921875			969.29	0.00	0.00	
31385XD95	FEDERAL NATIONAL MTG	555528	6.000	01APR33	15JUL03	13AUG03	JPMORGAN CHASE BANK/	USD/FED	516,692.23
500,049.94	NIG7	659,499.00	103.328125			1,000.10	0.00	0.00	
31386YD43	FNMA POOL	577123	6.500	01APR31	03MAR03		UBS WARBURG-L.L.C.	USD/FED	523,164.37
500,000.29	NIG7	962,679.00	104.632813			1,083.33	0.00	0.00	

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
31386YD43	FNMA POOL	577123	6.500	01APR31	03MAR03	CANCEL	UBS WARBURG LLC	USD/FED	-523,164.37
-500,000.29	NIG7	962,679.00	104.632813			-1,083.33	0.00	0.00	
— ASSET TOTALS —									
0.00 0.00 0.00 0.00									
31386YT80	FNMA POOL	577546	5.500	01JUN16	26AUG03		MORGAN STANLEY CO IN	USD/FED	485,971.65
476,808.00	NIG7	1,056,622.00	101.921875			1,238.38	0.00	0.00	
31387EKP1	FNMA POOL	577546	6.500	01JUL31	05MAR03		LEHMAN BROTHERS INC.	USD/FED	523,476.25
499,999.68	NIG7	748,021.00	104.695317			1,083.33	0.00	0.00	
-499,999.68	NIG7	748,021.00	104.695317	05MAR03	CANCEL	-1,083.33	0.00	0.00	-523,476.25
468,088.17	NIG7	748,021.00	104.695312	05MAR03		1,014.19	0.00	0.00	490,066.37
-468,088.17	NIG7	748,021.00	104.695312	05MAR03	CANCEL	-1,014.19	0.00	0.00	-490,066.37
468,088.17	NIG7	748,021.00	104.695312	05MAR03	13MAR03	1,014.19	0.00	0.00	490,066.37
31,911.52	NIG7	100.000000		25MAR03	25MAR03	0.00	ASSET TRANSFER	USD/FED	31,911.52

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
499,999.69		748,021.00			1,014.19		0.00	0.00	521,977.89
31387FGG3	FNMA POOL	582599	6.500	01JUN31	06MAR03		CREDIT SUISSE FIRST	USD/FED	
847,356.34		1,401,575.00	104.718750		1,835.94		0.00	0.00	887,340.97
NIG7									
-847,356.34		1,401,575.00	104.718750	06MAR03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-887,340.97
NIG7					-1,835.94		0.00	0.00	
819,928.87		1,401,575.00	104.718750	06MAR03	13MAR03		CREDIT SUISSE FIRST	USD/FED	858,619.26
NIG7					1,776.51		0.00	0.00	
27,427.46			100.000000	25MAR03	25MAR03		ASSET TRANSFER	USD/FED	27,427.46
NIG7					0.00		0.00	0.00	
0.01			0.000000	01APR03	01APR03		SALE OF FRACTIONAL S	USD/BOS	0.00
NIG7					0.00		0.00	0.00	
— ASSET TOTALS —		1,401,575.00			1,776.51		0.00	0.00	886,046.72
847,356.34									
31387JJHO	FNMA POOL	585364	6.500	01JUN31	05MAR03		LEHMAN BROTHERS INC.	USD/FED	
1,730,215.46		2,956,447.00	104.695312		3,748.80		0.00	0.00	1,811,454.48
NIG7									
-1,730,215.46		2,956,447.00	104.695312	05MAR03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-1,811,454.48
NIG7					-3,748.80		0.00	0.00	

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

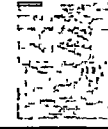
FIXED INCOME

** US DOLLAR ** (CONTINUED)

31387JJHO	FNMA POOL	585364	6.500	01JUN31	05MAR03	13MAR03	LEHMAN BROTHERS INC.	USD/FED	
1,730,215.46		2,956,447.00	104.695312		3,748.80		0.00	0.00	1,811,454.48
NIG7									
157,597.28			100.000000	25MAR03	25MAR03		ASSET TRANSFER	USD/FED	157,597.28
NIG7					0.00		0.00	0.00	
— ASSET TOTALS —		2,956,447.00			3,748.80		0.00	0.00	1,969,051.76
1,887,812.74									
31388B4Y5	FNMA POOL		6.500	01SEP30	10MAR03	17APR03	3 GOLDMAN SACHS + CO	USD/FED	
500,049.87		1,912,581.00	104.546875		1,173.73		0.00	0.00	522,786.51
NIG7									
31388KD90	FNMA POOL		6.500	01OCT31	06MAR03		CREDIT SUISSE FIRST	USD/FED	
999,999.88		2,119,776.00	104.718750		2,166.67		0.00	0.00	1,047,187.37
NIG7									
-999,999.88		2,119,776.00	104.718750	06MAR03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-1,047,187.37
NIG7					-2,166.67		0.00	0.00	
836,978.19		2,119,776.00	104.718750	06MAR03	13MAR03		CREDIT SUISSE FIRST	USD/FED	876,473.10
NIG7					1,813.45		0.00	0.00	
163,021.69			100.000000	25MAR03	25MAR03		ASSET TRANSFER	USD/FED	163,021.69
NIG7					0.00		0.00	0.00	
— ASSET TOTALS —		2,119,776.00			1,813.45		0.00	0.00	1,039,494.79
999,999.88									
31388LCK4	FNMA POOL		6.500	01NOV31	03MAR03	27MAR03	14 UBS MARBURG LLC	USD/FED	
500,000.54		798,521.00	104.632812		1,083.33		0.00	0.00	523,164.63
NIG7									

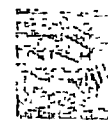
STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS
FIXED INCOME									
			**	US DOLLAR		**	(CONTINUED)		
31388YDA7	FNMA POOL		5.500	01NOV16	26AUG03		MORGAN STANLEY CO IN	USD/FED	
580,840.66	NIG7	1,439,402.00	101.921876			1,508.57	0.00	0.00	592,003.70
31389HNG9	FNMA POOL		5.500	01JAN17	26AUG03		MORGAN STANLEY CO IN	USD/FED	
460,459.97	NIG7	874,150.00	101.921876			1,195.92	0.00	0.00	469,309.44
31390MRA4	FNMA POOL		5.500	01JUN33	23APR03	19JUN03	51 GOLDMAN SACHS + CO	USD/FED	
1,000,100.00	NIF7	1,000,100.00	101.976563			1,680.72	0.00	0.00	1,019,867.61
31390TR68	FNMA POOL		6.500	01AUG32	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	
12,988.85	NIF7		100.000000			0.00	0.00	0.00	12,988.85
31391BRY5	FNMA POOL		5.500	01SEP17	26AUG03		MORGAN STANLEY CO IN	USD/FED	
89,208.90	NIG7	150,074.00	101.921875			231.70	0.00	0.00	90,923.38
31391JPQ7	FNMA	668331	6.000	01OCT17	26FEB03	18MAR03	LEHMAN BROTHERS INC.	USD/FED	
500,000.75	NIG7	570,887.00	104.890625			1,416.67	0.00	0.00	524,453.91
31391SRM2	FNMA POOL		6.500	01JAN32	05MAR03		LEHMAN BROTHERS INC.	USD/FED	
264,830.90	NIG7	302,365.00	104.695313			573.80	0.00	0.00	277,265.54
-264,830.90	NIG7	302,365.00	104.695313	05MAR03	CANCEL	-573.80	LEHMAN BROTHERS INC.	USD/FED	-277,265.54
				05MAR03			LEHMAN BROTHERS INC.	USD/FED	
242,982.12	NIG7	302,365.00	104.695312			526.46	0.00	0.00	254,390.89



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS
FIXED INCOME									
			**	US DOLLAR		**	(CONTINUED)		
31391SRM2	FNMA POOL		6.500	01JAN32	05MAR03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	
-242,982.12	NIG7	302,365.00	104.695312			-526.46	0.00	0.00	-254,390.89
242,982.12	NIG7	302,365.00	104.695313	05MAR03	13MAR03	526.46	LEHMAN BROTHERS INC.	USD/FED	254,390.89
21,848.78	NIG7		100.000000	25MAR03	25MAR03	0.00	ASSET TRANSFER	USD/FED	21,848.78
--- ASSET TOTALS ---									
264,830.90		302,365.00				526.46	0.00	0.00	276,239.67
31392CR48	FEDERAL NATL MTG ASSN		7.500	25JAN48	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	
6,878.12	NIF7		100.000000			0.00	0.00	0.00	6,878.12
31392CYF5	FEDERAL NATL MTG ASSN		7.500	25OCT41	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	
29,481.35	NIF7		100.000000			0.00	0.00	0.00	29,481.35
222,878.86	NIF7	336,000.00	108.609372	31JUL03		557.20	LEHMAN BROTHERS INC	USD/FED	242,067.33
-222,878.86	NIF7	336,000.00	108.609372	31JUL03	CANCEL	-557.20	LEHMAN BROTHERS INC	USD/FED	-242,067.33
222,878.86	NIF7	336,000.00	108.609372	31JUL03		557.20	LEHMAN BROTHERS INC	USD/DTC	242,067.33



STATE STREET

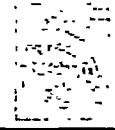
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

31392CYF5	FEDERAL NATL MTG ASSN	336,000.00	7.500	25OCT41	31JUL03	CANCEL	LEHMAN BROTHERS INC	USD/DTC	-242,067.33
	-222,878.86 NIF7		108.609372			-557.20	0.00	0.00	
	216,468.36 NIF7	336,000.00	108.609373		31JUL03	25AUG03	LEHMAN BROTHERS INC	USD/DTC	235,104.93
						541.17	0.00	0.00	
	26,710.41 NIF7		100.000000		25AUG03	25AUG03	PRINCIPLE PAYMENTS C	USD/DTC	26,710.41
						0.00	0.00	0.00	
— ASSET TOTALS —	272,660.12	336,000.00				541.17	0.00	0.00	291,296.69
31392DGT3	FEDERAL NATL MTG ASSN		7.500	25JUN32	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	1,830.56
	1,830.56 NIF7		100.000000			0.00	0.00	0.00	
31392MEN8	FEDERAL HOME LN MTG CORP		7.500	25JUL32	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	1,906.29
	1,906.29 NIF7		100.000000			0.00	0.00	0.00	
31392MH39	FEDERAL HOME LN MTG CORP		7.500	25FEB42	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	1,436.56
	1,436.56 NIF7		100.000000			0.00	0.00	0.00	
31393JE61	FEDERAL HOME LN MTG CORP		6.225	15FEB17	15MAR03		ASSET TRANSFER	USD/FED	8,334.30
	8,334.30 NIF7		100.000000			0.00	0.00	0.00	
	-8,334.30 NIF7		100.000000		15MAR03	CANCEL	ASSET TRANSFER	USD/FED	-8,334.30
						0.00	0.00	0.00	



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

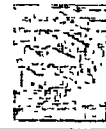
31393JE61	FEDERAL HOME LN MTG CORP		6.225	15FEB17	31MAR03	31MAR03	SHARE ADJUSTMENT	USD/BOS	0.00
	8,334.30 NIF7		0.000000			0.00	0.00	0.00	
	11,571.36 NIF7		0.000000		15APR03	15APR03	SHARE ADJUSTMENT	USD/BOS	0.00
						0.00	0.00	0.00	
	25,777.56 NIF7		0.000000		15MAY03	15MAY03	SHARE ADJUSTMENT	USD/BOS	0.00
						0.00	0.00	0.00	
	14,696.20 NIF7		0.000000		15JUN03	15JUN03	SHARE ADJUSTMENT	USD/BOS	0.00
						0.00	0.00	0.00	
	26,595.12 NIF7		0.000000		15JUL03	15JUL03	SHARE ADJUSTMENT	USD/BOS	0.00
						0.00	0.00	0.00	
	41,867.29 NIF7		0.000000		15AUG03	15AUG03	SHARE ADJUSTMENT	USD/BOS	0.00
						0.00	0.00	0.00	
— ASSET TOTALS —	128,841.83					0.00	0.00	0.00	0.00
31402KF9	FNMA POOL	1,000,000.00	4.000	01JUL18	30JUN03	17JUL03	CREDIT SUISSE FIRST	USD/FED	1,006,562.50
	1,000,000.00 NIG7		100.656250			1,777.78	0.00	0.00	
316789AF3	FIFTH THIRD MTG LN TR		6.500	25OCT30	18MAR03	24MAR03	ASSET TRANSFER	USD/DTC	12,571.81
	12,571.81 NIF7		100.000000			0.00	0.00	0.00	



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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
316789AF3	FIFTH THIRD MTG LN TR		6.500	25OCT30	18APR03	18APR03	PRINCIPLE PAYMENTS C	USD/DTC	12,034.53
	12,034.53 NIF7		100.000000			0.00	0.00	0.00	
	13,477.61 NIF7		100.000000		05MAY03	05MAY03	PRINCIPLE PAYMENTS C	USD/DTC	13,477.61
						0.00	0.00	0.00	
— ASSET TOTALS —									
	38,083.95					0.00	0.00	0.00	38,083.95
345370CA6	FORD MTR CO DEL		7.450	16JUL31	16APR03	22APR03	BANC/AMERICA SECUR.L	USD/DTC	104,201.25
	125,000.00 NIF7		83.361000			2,483.33	0.00	0.00	
	110,000.00 NIF7		92.781000		23JUN03	26JUN03	BANC/AMERICA SECUR.L	USD/DTC	102,059.10
						3,642.22	0.00	0.00	
	85,000.00 NIF7		93.387000		26JUN03	01JUL03	MORGAN STANLEY CO IN	USD/DTC	79,378.95
						2,902.40	0.00	0.00	
— ASSET TOTALS —									
	320,000.00					9,027.95	0.00	0.00	285,639.30
3454025HO	FORD MTR CR		1.000	18JUL05	08APR03	11APR03	UBS WARBURG LLC	USD/DTC	729,584.00
	800,000.00 NIG7		91.198000			3,215.56	0.00	0.00	
36200HAJO	GNMA POOL	574309	6.500	15DEC31	21FEB03	CANCEL	CONVERSION NON CASH	USD/FED	-117,062.08
	-110,951.82 NIG7	158,404.00	105.507120			0.00	0.00	0.00	



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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
36200HAJO	GNMA POOL	574309	6.500	15DEC31	21FEB03		CREDIT SUISSE FIRST	USD/FED	108,188.98
	102,876.38 NIG7	158,404.00	105.164062			352.92	0.00	0.00	
	-102,876.38 NIG7	158,404.00	105.164062		21FEB03	CANCEL	CREDIT SUISSE FIRST	USD/FED	-108,188.98
						-352.92	0.00	0.00	
	110,951.82 NIG7	158,404.00	105.507129		21FEB03	0.00	CONVERSION NON CASH	USD/FED	117,062.08
							0.00	0.00	
	-110,951.82 NIG7	158,404.00	105.164070		21FEB03	CANCEL	CONVERSION NON CASH	USD/FED	-116,681.45
						0.00	0.00	0.00	
	102,541.11 NIG7	158,404.00	113.789922		21FEB03	0.00	CONVERSION NON CASH	USD/FED	116,681.45
							0.00	0.00	
	-102,541.11 NIG7	158,404.00	113.789922		21FEB03	CANCEL	CONVERSION NON CASH	USD/FED	-116,681.45
						0.00	0.00	0.00	
	102,876.37 NIG7	158,404.00	113.419097		21FEB03	0.00	CONVERSION NON CASH	USD/FED	116,681.45
							0.00	0.00	
	-102,876.37 NIG7	158,404.00	113.419097		21FEB03	CANCEL	CONVERSION NON CASH	USD/FED	-116,681.45
						0.00	0.00	0.00	
	102,876.37 NIG7	158,404.00	105.164072		21FEB03	24MAR03	ASSET TRANSFER	USD/FED	108,188.98
						352.92	0.00	0.00	



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

36200HAJO	GNMA POOL 8,075.45 NIG7	574309	6.500 100.000000	15DEC31	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED 0.00	8,075.45
--- ASSET TOTALS ---										
	0.00					352.92		0.00	0.00	-417.02
36200MS44	GNMA POOL 8,410.71 NIG7	574839	6.500 100.000000	15NOV31	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED 0.00	8,410.71
	16,206.48 NIG7		100.000000		15APR03	15APR03		PRINCIPLE PAYMENTS C	USD/FED 0.00	16,206.48
--- ASSET TOTALS ---										
	24,617.19					0.00		0.00	0.00	24,617.19
36202DPT2	GNMA POOL 988,070.54 NIG7	003134 2,027,324.00	7.000 105.625000	20SEP31	14MAR03	20MAR03		UBS WARBURG LLC	USD/FED 0.00	1,043,649.51
	72,528.11 NIG7		99.999986		20MAR03	24MAR03	4	ASSET TRANSFER	USD/FED 0.00	72,528.10
--- ASSET TOTALS ---										
	1,060,598.65	2,027,324.00				3,650.37		0.00	0.00	1,116,177.61
36202KBH7	GNMA POOL 545.22 NIF7	008140	1.000 100.000000	20MAY16	20MAR03	24MAR03	4	ASSET TRANSFER	USD/FED 0.00	545.22

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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL COMMISSNS	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

36202KKR5	GNMA POOL 898.55 NIF7	008404	1.000 100.000000	20SEP18	20MAR03	24MAR03	4	ASSET TRANSFER	USD/FED 0.00	898.55
36210BB38	GNMA POOL 54,623.10 NIF7	487058	6.500 100.000000	15MAR29	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED 0.00	54,623.10
	57,999.25 NIF7		100.000000		15APR03	15APR03		PRINCIPLE PAYMENTS C	USD/FED 0.00	57,999.25
--- ASSET TOTALS ---										
	112,622.35					0.00		0.00	0.00	112,622.35
36212YPD9	GNMA POOL 11,612.08 NIG7	547720	6.500 100.000000	15FEB31	15MAR03	24MAR03	9	ASSET TRANSFER	USD/FED 0.00	11,612.08
	110.25 NIG7		100.000000		15APR03	15APR03		PRINCIPLE PAYMENTS C	USD/FED 0.00	110.25
--- ASSET TOTALS ---										
	11,722.33					0.00		0.00	0.00	11,722.33
36213H5M5	GNMA POOL -115,672.41 NIG7	555361 169,044.00	6.500 105.507121	15JUN31	21FEB03	CANCEL		CONVERSION NON CASH	USD/FED 0.00	-122,042.63
	105,401.38 NIG7	169,044.00	105.164062		21FEB03	361.59		CREDIT SUISSE FIRST	USD/FED 0.00	110,844.37

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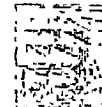
ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL BASE	PER SHARE NET PROCEEDS
FIXED INCOME										
			**	US DOLLAR		**	(CONTINUED)			
36213H5M5 -105,401.38 NIG7	GNMA POOL	555361 169,044.00	6.500 105.164062	15JUN31 21FEB03	CANCEL -361.59		CREDIT SUISSE FIRST	USD/FED 0.00		-110,844.37
				21FEB03	0.00		CONVERSION NON CASH	USD/FED 0.00		122,042.63
				21FEB03	CANCEL 0.00		CONVERSION NON CASH	USD/FED 0.00		-121,645.81
				21FEB03	0.00		CONVERSION NON CASH	USD/FED 0.00		121,645.81
				21FEB03	CANCEL 0.00		CONVERSION NON CASH	USD/FED 0.00		-121,645.81
				21FEB03	24MAR03 361.59	4	ASSET TRANSFER	USD/FED 0.00		110,844.37
				15MAR03	24MAR03 0.00	9	ASSET TRANSFER	USD/FED 0.00		10,271.04
— ASSET TOTALS —										
					361.59		0.00	0.00		-530.40
36225AHM5 4,491.39 NIG7	GNMA POOL	780236	7.000 100.000000	15JUL08 15MAR03	24MAR03 0.00	9	ASSET TRANSFER	USD/FED 0.00		4,491.39



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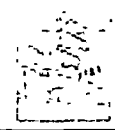
ASSET ID SHARES/PAR/CONTRACTS FUND	SECURITY DESCRIPTION SSELL/BTC	UNITS/ORIG FACE EXCH RATE	LOCAL PRICE BASE PRICE	TRD DT LOCAL BASE	STL DT INTEREST INTEREST	FAIL DAYS LOCAL BASE	BROKER NAME LOCAL BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL BASE	PER SHARE NET PROCEEDS
FIXED INCOME										
			**	US DOLLAR		**	(CONTINUED)			
36225AHM5 5,175.52 NIG7	GNMA POOL	780236	7.000 100.000000	15JUL08 15APR03	15APR03 0.00		PRINCIPLE PAYMENTS C	USD/FED 0.00		5,175.52
— ASSET TOTALS —										
					0.00		0.00	0.00		9,666.91
36225AJA9 6,388.40 NIG7	GNMA POOL	780257	7.000 100.000000	15DEC08 15MAR03	24MAR03 0.00	9	ASSET TRANSFER	USD/FED 0.00		6,388.40
				15APR03	15APR03 0.00		PRINCIPLE PAYMENTS C	USD/FED 0.00		6,008.27
— ASSET TOTALS —										
					0.00		0.00	0.00		12,396.67
36225AJP6 2,715.72 NIG7	GNMA POOL	780270	9.000 100.000000	15SEP06 15MAR03	24MAR03 0.00	9	ASSET TRANSFER	USD/FED 0.00		2,715.72
				15APR03	15APR03 0.00		PRINCIPLE PAYMENTS C	USD/FED 0.00		4,322.98
— ASSET TOTALS —										
					0.00		0.00	0.00		7,038.70
36290XH06 300,000.00 NIG7	GNMA POOL	620439 300,000.00	5.000 98.335937	15AUG33 08AUG03	20AUG03 791.67		LEHMAN BROTHERS INC.	USD/FED 0.00		295,007.81



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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
36962GZY3	GENERAL ELEC CAP CORP MTN	5.450 15JAN13	19AUG03	22AUG03	BANC OF AMERICA SECU	USD/DTC	
500,000.00		101.256000		2,800.69	0.00	0.00	506,280.00
NIG7							
37042HE23	GENERAL MTRS ACCEP CORP MTN	1.000 16MAY03	16MAY03	16MAY03	MATURITY	USD/DTC	
1,300,000.00		100.000000		0.00	0.00	0.00	1,300,000.00
NIG7							
370425RZ5	GENERAL MTRS ACCEP CORP	8.000 01NOV31	14JUL03	17JUL03	MERRILL LYNCH PIERCE	USD/DTC	
65,000.00		99.129000		1,097.78	0.00	0.00	64,433.85
NIF7							
370442BT1	GENERAL MTRS CORP	8.375 15JUL33	14JUL03	17JUL03	BEAR STEARNS SECURIT	USD/DTC	
135,000.00		99.879000		439.69	0.00	0.00	134,836.65
NIF7							
393533DF8	GREEN TREE RECREATIONAL EQ	6.840 15MAR10	15MAR03	17MAR03	2 PRINCIPLE PAYMENTS C	USD/DTC	
17,870.74		100.000000		0.00	0.00	0.00	17,870.74
NIF7							
			15APR03	15APR03	PRINCIPLE PAYMENTS C	USD/DTC	
16,835.50		100.000000		0.00	0.00	0.00	16,835.50
NIF7							
— ASSET TOTALS —							
34,706.24				0.00	0.00	0.00	34,706.24
404119AF6	HCA INC	6.300 01OCT12	16APR03	22APR03	BANC OF AMERICA SECU	USD/DTC	
65,000.00		100.751000		238.88	0.00	0.00	65,488.15
NIF7							
415217II1	BRAZIL (FEDERATIVE REPUBLIC)	8.000 15APR14	04APR03	09APR03	UBS AG	USD/EUR	
615,705.00		82.875000		23,807.26	0.00	0.00	510,265.52
NIG7							



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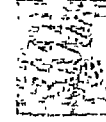
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
415217II1	BRAZIL (FEDERATIVE REPUBLIC)	8.000 15APR14	17APR03	23APR03	CREDIT SUISSE FIRST	USD/EUR	
369,423.00		85.800000		656.75	0.00	0.00	316,964.93
NIG7							
— ASSET TOTALS —							
985,128.00				24,464.01	0.00	0.00	827,230.45
45660UAT6	INDYMAC ARM TR	1.000 25JAN32	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	
83,268.70		100.000000		0.00	0.00	0.00	83,268.70
NIG7							
460146BP7	INTERNATIONAL PAPER CO	5.850 30OCT12	23APR03	01MAY03	8 EXCHANGE OFFER (NON	USD/DTC	
150,000.00		99.843000		4,241.25	0.00	0.00	149,764.50
NIF7							
530718AC9	LIBERTY MEDIA CORP NEW	5.700 15MAY13	06MAY03	09MAY03	BEAR STEARNS SECURIT	USD/DTC	
15,000.00		101.915000		9.50	0.00	0.00	15,287.25
NIF7							
53268PAB6	LIMESTONE ELECTRON TR	8.625 15MAR03	15MAR03	17MAR03	2 MATURITY	USD/DTC	
500,000.00		100.000000		0.00	0.00	0.00	500,000.00
NIG7							
542514AT1	LONG BEACH MTG LN TR	1.000 25JUL31	25JUL03	21AUG03	BANC ONE CAPITAL MAR	USD/DTC	
250,000.00		98.796876		384.38	0.00	0.00	246,992.19
NIF7	250,000.00						
55290VAA2	ML TR XXIX	0.000 01MAY13	01FEB03		PRINCIPLE PAYMENTS C	USD/DTC	
160.17		100.000000		0.00	0.00	0.00	160.17
NIG7							
			07APR03	07APR03	PRINCIPLE PAYMENTS C	USD/BOS	
166.72		100.000000		0.00	0.00	0.00	166.72
NIG7							



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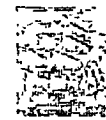
ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
55290VAA2	ML TR XXIX		0.000	01MAY13	01MAY03		PRINCIPLE PAYMENTS C	USD/DTC	
	155.08		100.000000		0.00		0.00	0.00	155.08
	NIG7								
	114.52		100.000000	02JUN03	02JUN03		PRINCIPLE PAYMENTS C	USD/DTC	114.52
	NIG7				0.00		0.00	0.00	
	215.85		100.000000	01JUL03	01JUL03		PRINCIPLE PAYMENTS C	USD/DTC	215.85
	NIG7				0.00		0.00	0.00	
	53.19		100.000000	01AUG03	01AUG03		PRINCIPLE PAYMENTS C	USD/DTC	53.19
	NIG7				0.00		0.00	0.00	
— ASSET TOTALS —					0.00		0.00	0.00	865.53
	865.53								
585525CJ5	MELLON RESIDENTIAL FDG CORP		1.000	25JAN29	25MAR03		ASSET TRANSFER	USD/FED	
	21,014.67		100.000000		0.00		0.00	0.00	21,014.67
	NIG7								
	-21,014.67		100.000000	25MAR03	CANCEL		ASSET TRANSFER	USD/FED	-21,014.67
	NIG7				0.00		0.00	0.00	
— ASSET TOTALS —					0.00		0.00	0.00	0.00
	0.00								
589929MK1	MERRILL LYNCH MTG INVS INC		0.000	21NOV28	15JUN03		SHARE ADJUSTMENT	USD/BOS	
	72,486.39		0.000000		0.00		0.00	0.00	0.00
	NIF7								



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ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
589929MK1	MERRILL LYNCH MTG INVS INC		0.000	21NOV28	31JUL03		SHARE ADJUSTMENT	USD/BOS	
	159,913.86		0.000000		0.00		0.00	0.00	0.00
	NIF7								
	28,851.29		0.000000	15AUG03	15AUG03		SHARE ADJUSTMENT	USD/BOS	0.00
	NIF7				0.00		0.00	0.00	
— ASSET TOTALS —					0.00		0.00	0.00	0.00
	261,251.54								
589929UD8	MERRILL LYNCH MTG INVS INC		7.560	15SEP09	20MAY03		CREDIT SUISSE FIRST	USD/DTC	
	150,000.00	150,000.00	121.406253		23MAY03		0.00	0.00	182,109.38
	NIF7				693.00				
	150,000.00	150,000.00	120.828127	20MAY03	23MAY03		LEHMAN BROTHERS INC.	USD/DTC	181,242.19
	NIF7				693.00		0.00	0.00	
— ASSET TOTALS —					1,386.00		0.00	0.00	363,351.57
	300,000.00	300,000.00							
59018YQUB	MERRILL LYNCH + CO INC		3.700	21APR08	04AUG03		BANC/AMERICA SECUR.L	USD/DTC	
	100,000.00		99.547000		07AUG03		0.00	0.00	99,547.00
	NIF7				1,089.44				
59832MAE9	MIDWEST GENERATION LLC		8.300	02JUL09	02APR03		UBS WARBURG LLC	USD/DTC	
	250,000.00	250,000.00	92.000000		07APR03		0.00	0.00	230,000.00
	NIG7				5,475.69				
	200,000.00	200,000.00	92.000000	03APR03	08APR03		UBS WARBURG LLC	USD/DTC	184,000.00
	NIG7				4,426.67		0.00	0.00	



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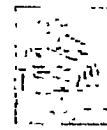
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND SELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	INTEREST	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

59832MAE9	MIDWEST GENERATION LLC	8.300 02JUL09	07APR03	10APR03	UBS WARBURG LLC	USD/DTC	-
650,000.00	650,000.00	91.000000		14,686.39	0.00	0.00	591,500.00
NIG7							
— ASSET TOTALS —				24,588.75	0.00	0.00	1,005,500.00
1,100,000.00	1,100,000.00						
649083AA0	NEM VY GERERATION 1	7.299 15MAR19	15MAR03		PRINCIPLE PAYMENTS C	USD/BOS	8,308.47
8,308.47		100.000000		0.00	0.00	0.00	8,308.47
NIF7							
-8,308.47		100.000000	15MAR03	CANCEL	PRINCIPLE PAYMENTS C	USD/BOS	-8,308.47
NIF7				0.00	0.00	0.00	
8,308.48		100.000000	15MAR03	07APR03	PRINCIPLE PAYMENTS C	USD/BOS	8,308.48
NIF7				0.00	0.00	0.00	
— ASSET TOTALS —				0.00	0.00	0.00	8,308.48
8,308.48							
667294AH2	NORTHWEST AIRLS PASS THRU TRS	7.041 01APR22	19MAR03	24MAR03	CITIGROUP GLOBAL MAR	USD/DTC	180,000.00
200,000.00	200,000.00	90.000000		6,767.18	0.00	0.00	
NIF7							
74058FAC6	PREMIERE TECHNOLOGIES INC	5.750 01JUL04	10APR03	15APR03	NATIONAL FINANCIAL S	USD/DTC	170,253.13
181,000.00		94.062500		3,006.61	0.00	0.00	
NIF3							
57,000.00		95.000000	24APR03	29APR03	NATIONAL FINANCIAL S	USD/DTC	54,043.13
NIF3				1,074.29	106.87	0.00	



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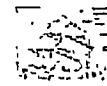
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	INTEREST	LOCAL	LOCAL	LOCAL	LOCAL
FUND SELL/BTC	EXCH RATE	PRICE	BASE	COMMISSNS	BASE	TAX/FEE/OTH	NET PROCEEDS
		BASE PRICE	INTEREST	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

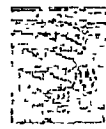
74058FAC6	PREMIERE TECHNOLOGIES INC	5.750 01JUL04	29APR03	02MAY03	NATIONAL FINANCIAL S	USD/DTC	292,022.50
308,000.00		94.812500		5,952.53	0.00	0.00	
NIF3							
— ASSET TOTALS —				10,033.43	106.87	0.00	516,318.76
546,000.00							
74913EAE0	QHEST CAP FDG INC	7.900 15AUG10	29APR03	02MAY03	CREDIT SUISSE FIRST	USD/DTC	210,950.00
250,000.00		84.380000		4,224.31	0.00	0.00	
NIG7							
79548CDK9	SALOMON BROS COML MTG TR	1.357 18MAR36	18JUL03	18JUL03	SHARE ADJUSTMENT	USD/BOS	0.00
1,600.27		0.000000		0.00	0.00	0.00	
NIF7							
79548K5G9	SALOMON BROS MTG SECS VII INC	1.000 25DEC30	25MAR03	25MAR03	ASSET TRANSFER	USD/FED	5,940.34
5,940.34		100.000000		0.00	0.00	0.00	
NIG7							
631.14	1,000,000.00	100.000000	25APR03	29APR03	4 REDEMPTION	USD/DTC	631.14
NIG7				0.00	0.00	0.00	
— ASSET TOTALS —				0.00	0.00	0.00	6,571.48
6,571.48	1,000,000.00						
812404BK6	SEARS ROEBUCK ACCEP CORP	7.000 01JUN32	26MAR03	31MAR03	M L PIERCE FENNER SM	USD/DTC	64,750.00
70,000.00		92.500000		1,633.33	0.00	0.00	
NIF7							
85206OAS1	SPRINT CAP CORP	8.375 15MAR12	27MAR03	01APR03	UBS WARBURG LLC	USD/DTC	533,500.00
500,000.00		106.700000		1,861.11	0.00	0.00	
NIG7							



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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
852060AS1	SPRINT CAP CORP	8.375	15MAR12	02MAY03	07MAY03	LEHMAN BROTHERS INC	USD/DTC
200,000.00		114.148000			2,419.44	0.00	228,296.00
NIG7							
— ASSET TOTALS —							
700,000.00				4,280.55		0.00	761,796.00
852060AT9	SPRINT CAP CORP	8.750	15MAR32	24APR03	29APR03	CHASE SECURITIES INC	USD/DTC
250,000.00		108.250000			2,673.61	0.00	270,625.00
NIG7							
872649BF4	TRM INC	6.625	01JUN04	13MAR03	18MAR03	CREDIT SUISSE FIRST	USD/DTC
425,000.00		105.917000			8,368.66	0.00	450,147.25
NIF7							
879385AC6	TELEFONICA EUROPE BV	7.750	15SEP10	15APR03	21APR03	CITIGROUP GLOBAL MAR	USD/DTC
90,000.00		118.541000			697.50	0.00	106,686.90
NIF7							
909317AU3	UNITED AIRLS PASS THRU TRS	7.032	01OCT10	09JUL03	14JUL03	CHASE SECURITIES INC	USD/DTC
15,680.55	20,000.00	83.500005			315.48	0.00	13,093.26
NIF7							
				09JUL03	14JUL03	CHASE SECURITIES INC	USD/DTC
		83.500005			315.48	0.00	13,093.26
				09JUL03	15JUL03	1	CITIGROUP GLOBAL MAR
		84.000000			315.48	0.00	13,171.66
				22JUL03	25JUL03	CREDIT SUISSE FIRST	USD/DTC
		84.000004			1,082.44	0.00	40,832.15



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL PRICE	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	PROCEEDS
FUND	SSELL/BTC	EXCH RATE	BASE PRICE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET	PROCEEDS
FIXED INCOME							
				**	US DOLLAR	**	(CONTINUED)
— ASSET TOTALS —							
95,651.35	122,000.00			2,028.88		0.00	80,190.33
909317AZ2	UNITED AIRLS PASS THRU TRS	6.201	01SEP08	09JUL03	14JUL03	CHASE SECURITIES INC	USD/DTC
24,000.00	24,000.00	82.500000			549.82	0.00	19,800.00
NIF7							
91086QAJ7	UNITED MEXICAN STS MTN	8.000	24SEP22	09MAY03	16MAY03	2	HSBC SECURITIES INC
700,000.00		113.850000			7,777.78	0.00	796,950.00
NIG7							
91086QAK4	UNITED MEXICAN STATES	6.375	16JAN13	04APR03	09APR03	UBS WARBURG LLC	USD/DTC
500,000.00		102.100000			7,348.96	0.00	510,500.00
NIG7							
912795HL2	UNITED STATES TREAS BILLS	0.000	08MAY03	08MAY03	08MAY03	MATURITY	USD/FED
310,000.00		100.000000			0.00	0.00	310,000.00
NIG7							
912795MM0	UNITED STATES TREAS BILLS	0.000	15MAY03	15MAY03	15MAY03	MATURITY	USD/DTC
290,000.00		100.000000			0.00	0.00	290,000.00
NIG7							
912803AK9	UNITED STATES TRES BD STRP PRN	0.000	15NOV16	22MAY03	23MAY03	HSBC SECURITIES INC	USD/FED
4,700,000.00		57.259000			0.00	0.00	2,691,173.00
NIG7							
912810DS4	UNITED STATES TREAS BDS	10.625	15AUG15	11JUL03	14JUL03	GOLDMAN SACHS + CO	USD/FED
1,250,000.00		164.218750			54,665.92	0.00	2,052,734.38
NIG7							
				07AUG03	08AUG03	BONY BARCLAYS DEZOE	USD/FED
		155.531250			40,856.35	0.00	1,244,250.00



STATE STREET

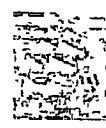
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
912810FD5	UNITED STATES TREAS BDS	113,533.00	3.625	15APR28	19AUG03	OPEN	JPMORGAN CHASE BANK/	USD/FED	129,835.63
	NIG7		114.359376			1,439.33	0.00	0.00	
912810FE3	UNITED STATES TREAS BDS	100,000.00	5.500	15AUG28	06AUG03	07AUG03	LEHMAN BROTHERS INC.	USD/FED	100,382.81
	NIG7		100.382812			2,628.45	0.00	0.00	
		100,000.00	100.199220	06AUG03	07AUG03	2,628.45	LEHMAN BROTHERS INC.	USD/FED	100,199.22
	NIG7						0.00	0.00	
		50,000.00	100.156240	18AUG03	19AUG03	22.42	UBS WARBURG LLC	USD/FED	50,078.12
	NIG7						0.00	0.00	
— ASSET TOTALS —					5,279.32		0.00	0.00	250,660.15
		250,000.00							
912810FH6	UNITED STATES TREAS BDS	167,295.00	3.875	15APR29	07MAY03	407.38	BARCLAYS DEZOETE MED	USD/FED	208,778.93
	NIF7		124.796873				0.00	0.00	
		-167,295.00	124.796873	07MAY03	CANCEL	-407.38	BARCLAYS DEZOETE MED	USD/FED	-208,778.93
	NIF7						0.00	0.00	
		167,295.00	124.796873	07MAY03	08MAY03	407.38	BARCLAYS DEZOETE MED	USD/FED	208,778.93
	NIF7						0.00	0.00	
		179,225.60	131.062500	04JUN03	05JUN03	967.74	CITIGROUP GLOBAL MAR	USD/FED	234,897.55
	NIF7						0.00	0.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET	LOCAL PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
912810FH6	UNITED STATES TREAS BDS	89,580.00	3.875	15APR29	09JUN03	10JUN03	LEHMAN BROTHERS INC	USD/FED	117,503.77
	NIF7		131.171880			531.12	0.00	0.00	
		78,152.20	121.531256	25JUL03	28JUL03	860.53	DEUTSCHE BANK	USD/FED	94,979.35
	NIF7						0.00	0.00	
		78,143.80	117.999994	01AUG03		918.35	DEUTSCHE BANK	USD/FED	92,209.68
	NIF7						0.00	0.00	
		-78,143.80	117.999994	01AUG03	CANCEL	-918.35	DEUTSCHE BANK	USD/FED	-92,209.68
	NIF7						0.00	0.00	
		78,143.80	117.999994	01AUG03	04AUG03	918.35	DEUTSCHE BANK	USD/FED	92,209.68
	NIF7						0.00	0.00	
— ASSET TOTALS —					3,685.12		0.00	0.00	748,369.28
		592,396.60							
912810FP8	UNITED STATES TREAS BDS	60,000.00	5.375	15FEB31	11MAR03	12MAR03	CITIGROUP GLOBAL MAR	USD/FED	66,787.50
	NIF7		111.312500			222.72	0.00	0.00	
		50,000.00	112.781260	26JUN03	27JUN03	979.97	BEAR STEARNS SECURIT	USD/FED	56,390.63
	NIF7						0.00	0.00	
		89,000.00	100.687506	31JUL03	01AUG03	2,206.87	DEUTSCHE BANK	USD/FED	89,611.88
	NIF7						0.00	0.00	



STATE STREET

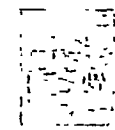
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

-- ASSET TOTALS --							
199,000.00			3,409.56			0.00	212,790.01
9128273T7	UNITED STATES TREAS NTS	3.625 15JAN08	18AUG03	18AUG03	UBS HARBURG LLC	USD/FED	
1,420,650.00		110.000000		4,758.02	0.00	0.00	1,562,715.00
NIG7							
9128274V1	UNITED STATES TREAS NTS	4.750 15NOV08	23JUL03	23JUL03	LEHMAN BROTHERS INC.	USD/FED	
2,300,000.00		108.187500		20,484.37	0.00	0.00	2,488,312.50
NIG7							
2,300,000.00		105.750000	21AUG03	22AUG03	MERRILL LYNCH PIERCE	USD/FED	
NIG7				29,390.62	0.00	0.00	2,432,250.00
1,000,000.00		105.718750	22AUG03	25AUG03	ABN AMRO BOND TRADIN	USD/FED	
NIG7				13,165.76	0.00	0.00	1,057,187.50
1,000,000.00		105.718750	22AUG03	25AUG03	ABN AMRO BOND TRADIN	USD/FED	
NIG7				13,165.76	0.00	0.00	1,057,187.50
2,000,000.00		105.211389	25AUG03	OPEN	LEHMAN BROTHERS INC.	USD/FED	
NIG7				33,559.78	0.00	0.00	2,104,227.78
300,000.00		105.568360	26AUG03		BEAR STEARNS SECURIT	USD/FED	
NIG7				4,065.90	0.00	0.00	316,705.08
-300,000.00		105.568360	26AUG03	CANCEL	BEAR STEARNS SECURIT	USD/FED	
NIG7				-4,065.90	0.00	0.00	-316,705.08



STATE STREET

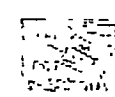
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND SSELL/BTC	EXCH RATE	PRICE	INTEREST	COMMISSNS	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS
		BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128274V1		UNITED STATES TREAS NTS	4.750 15NOV08	26AUG03	28AUG03	BEAR STEARNS SECURIT	USD/FED	
300,000.00			105.568400		4,065.90	0.00	0.00	316,705.20
NIG7								
300,000.00		105.026847	27AUG03	OPEN	CREDIT SUISSE FIRST	USD/FED		
NIG7				5,033.97	0.00	0.00	315,080.54	
-- ASSET TOTALS --								
9,200,000.00				118,866.16		0.00	0.00	9,770,951.02
9128275G3	UNITED STATES TREAS NTS	5.500 15MAY09	26FEB03	27MAR03	LEHMAN BROTHERS INC.	USD/FED		
1,800,000.00		113.222163		36,099.45	0.00	0.00	2,037,998.93	
NIG7								
1,800,000.00		111.962082	26MAR03		LEHMAN BROTHERS INC.	USD/FED		
NIG7				0.00	0.00	0.00	2,015,317.48	
-1,800,000.00		111.962082	26MAR03	CANCEL	LEHMAN BROTHERS INC.	USD/FED		
NIG7				0.00	0.00	0.00	-2,015,317.48	
1,800,000.00		111.962082	26MAR03		LEHMAN BROTHERS INC.	USD/FED		
NIG7				39,381.22	0.00	0.00	2,015,317.48	
-1,800,000.00		111.962082	26MAR03	CANCEL	LEHMAN BROTHERS INC.	USD/FED		
NIG7				-39,381.22	0.00	0.00	-2,015,317.48	
1,800,000.00		111.962082	26MAR03		LEHMAN BROTHERS INC.	USD/FED		
NIG7				39,381.22	0.00	0.00	2,015,317.48	



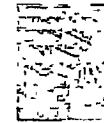
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
				INTEREST	INTEREST	COMMISSNS	BASE	BASE	NET
				BASE	BASE	BASE	COMMISSNS	TAX/FEE/OTH	PROCEEDS

FIXED INCOME

		**	US DOLLAR	**	(CONTINUED)		
9128275G3	UNITED STATES TREAS NTS	5.500	15MAY09 26MAR03 CANCEL		LEHMAN BROTHERS INC.	USD/FED	
-1,800,000.00	NIG7	111.962082	111.962082	-39,381.22	0.00	0.00	-2,015,317.48
1,800,000.00	NIG7	111.962082	26MAR03 08APR03	39,381.22	LEHMAN BROTHERS INC.	USD/FED	2,015,317.48
1,800,000.00	NIG7	111.661462	07APR03 23APR03	43,483.43	LEHMAN BROTHERS INC.	USD/FED	2,009,906.31
1,800,000.00	NIG7	111.571957	21APR03	0.00	LEHMAN BROTHERS INC.	USD/FED	2,008,295.22
-1,800,000.00	NIG7	111.571957	21APR03 CANCEL	0.00	LEHMAN BROTHERS INC.	USD/FED	-2,008,295.22
1,800,000.00	NIG7	111.571957	21APR03 20MAY03	1,345.11	LEHMAN BROTHERS INC.	USD/FED	2,008,295.22
1,800,000.00	NIG7	114.715066	15MAY03 26JUN03	11,298.91	LEHMAN BROTHERS INC.	USD/FED	2,064,871.19
1,800,000.00	NIG7	116.302148	24JUN03 10JUL03	15,065.22	LEHMAN BROTHERS INC.	USD/FED	2,093,438.66
1,800,000.00	NIG7	113.973859	09JUL03 25JUL03	19,100.54	LEHMAN BROTHERS INC.	USD/FED	2,051,529.46



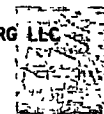
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL	LOCAL	LOCAL	TAX/FEE/OTH	LOCAL
				INTEREST	INTEREST	COMMISSNS	BASE	BASE	NET
				BASE	BASE	BASE	COMMISSNS	TAX/FEE/OTH	PROCEEDS

FIXED INCOME

		**	US DOLLAR	**	(CONTINUED)		
9128275G3	UNITED STATES TREAS NTS	5.500	15MAY09 24JUL03 12AUG03	4	LEHMAN BROTHERS INC.	USD/FED	
1,800,000.00	NIG7	111.432194	111.432194	22,866.85	0.00	0.00	2,005,779.49
1,800,000.00	NIG7	110.435343	07AUG03 25AUG03	26,633.15	3	LEHMAN BROTHERS INC.	USD/FED
— ASSET TOTALS —				215,273.88	0.00	0.00	18,274,972.91
16,200,000.00							
9128275Z1	UNITED STATES TREAS NTS	6.500	15FEB10 17MAR03 18MAR03		GOLDMAN SACHS + CO	USD/FED	
400,000.00	NIG7	119.366313	119.366313	2,226.52	0.00	0.00	477,465.25
600,000.00	NIG7	120.335417	17MAR03 18MAR03	3,339.78	GOLDMAN SACHS + CO	USD/FED	722,012.50
2,500,000.00	NIG7	118.804688	28APR03 29APR03	32,769.34	GOLDMAN SACHS + CO	USD/FED	2,970,117.19
1,200,000.00	NIG7	121.382813	16MAY03 19MAY03	20,038.67	CREDIT SUISSE FIRST	USD/FED	1,456,593.75
— ASSET TOTALS —				58,374.31	0.00	0.00	5,626,188.69
4,700,000.00							
9128276N7	UNITED STATES TREAS NTS	5.750	15NOV05 20JUN03 23JUN03		BEAR STEARNS SECURIT	USD/FED	
4,600,000.00	NIG7	110.488281	110.488281	28,031.25	0.00	0.00	5,082,460.94
9128276R8	UNITED STATES TREAS NTS	3.500	15JAN11 11JUL03 14JUL03		UBS HARBURG LLC	USD/FED	
2,005,108.00	NIG7	113.062500	113.062500	34,895.53	0.00	0.00	2,267,025.23



STATE STREET

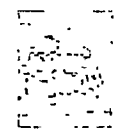
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

9128276R8	UNITED STATES TREAS NTS		3.500	15JAN11	22JUL03	23JUL03	CREDIT SUISSE FIRST	USD/FED	814,980.30
	738,374.00		110.375000			561.81	0.00	0.00	
	NIG7								
	738,297.00		111.404616		23JUL03	25JUL03	MERRILL LYNCH PIERCE	USD/FED	822,496.94
	NIG7					702.18	0.00	0.00	
— ASSET TOTALS —						36,159.52	0.00	0.00	3,904,502.47
	3,481,779.00								
9128277F3	UNITED STATES TREAS NTS		3.500	15NOV06	25FEB03	26MAR03	CREDIT SUISSE FIRST	USD/FED	9,360,830.34
	9,000,000.00		104.009226			113,991.71	0.00	0.00	
	NIG7								
	9,000,000.00		103.262831		25MAR03	22APR03	CREDIT SUISSE FIRST	USD/FED	9,293,654.79
	NIG7					137,486.19	0.00	0.00	
	9,000,000.00		103.515244		17APR03	19MAY03	MERRILL LYNCH PIERCE	USD/FED	9,316,371.96
	NIG7					3,423.91	0.00	0.00	
	9,000,000.00		104.861786		14MAY03		LEHMAN BROTHERS INC.	USD/FED	9,437,560.74
	NIG7					0.00	0.00	0.00	
—9,000,000.00			104.861786		14MAY03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	-9,437,560.74
	NIG7					0.00	0.00	0.00	
	9,000,000.00		104.861786		14MAY03	25JUN03	LEHMAN BROTHERS INC.	USD/FED	9,437,560.74
	NIG7					35,095.11	0.00	0.00	



STATE STREET

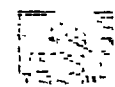
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

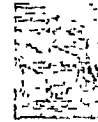
9128277F3	UNITED STATES TREAS NTS		3.500	15NOV06	23JUN03	24JUL03	CREDIT SUISSE FIRST	USD/FED	9,520,344.54
	9,000,000.00		105.781606			59,918.48	0.00	0.00	
	NIG7								
	9,000,000.00		103.915049		23JUL03		LEHMAN BROTHERS INC.	USD/FED	9,352,354.41
	NIG7					89,021.74	0.00	0.00	
—9,000,000.00			103.915049		23JUL03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	-9,352,354.41
	NIG7					-89,021.74	0.00	0.00	
	9,000,000.00		103.915049		23JUL03		LEHMAN BROTHERS INC.	USD/FED	9,352,354.41
	NIG7					0.00	0.00	0.00	
—9,000,000.00			103.915049		23JUL03	CANCEL	LEHMAN BROTHERS INC.	USD/FED	-9,352,354.41
	NIG7					0.00	0.00	0.00	
	9,000,000.00		103.915049		23JUL03	27AUG03	LEHMAN BROTHERS INC.	USD/FED	9,352,354.41
	NIG7					89,021.74	0.00	0.00	
— ASSET TOTALS —						438,937.14	0.00	0.00	56,281,116.78
	54,000,000.00								
9128277L0	UNITED STATES TREAS NTS		4.875	15FEB12	10FEB03	12MAR03	LEHMAN BROTHERS INC.	USD/FED	1,070,629.43
	1,000,000.00		107.062943			3,366.71	0.00	0.00	
	NIG7								
	1,000,000.00		110.364063		10MAR03		CREDIT SUISSE FIRST	USD/FED	1,103,640.63
	NIG7					0.00	0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

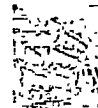
ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE
			PRICE	PRICE	PRICE	PRICE	PRICE
FIXED INCOME							
** US DOLLAR ** (CONTINUED)							
9128277L0	UNITED STATES TREAS NTS	10MAR03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-1,103,640.63
-1,000,000.00	NIG7	110.364063	0.00		0.00	0.00	
1,000,000.00	NIG7	110.364063	7,272.10	10APR03	CREDIT SUISSE FIRST	USD/FED	1,103,640.63
1,000,000.00	NIG7	107.239257	11,177.49	08APR03	CREDIT SUISSE FIRST	USD/FED	1,072,392.57
1,000,000.00	NIG7	109.250996	0.00	07MAY03	LEHMAN BROTHERS INC.	USD/FED	1,092,509.96
-1,000,000.00	NIG7	109.250996	0.00	07MAY03	LEHMAN BROTHERS INC.	USD/FED	-1,092,509.96
1,000,000.00	NIG7	109.250996	14,948.20	07MAY03	LEHMAN BROTHERS INC.	USD/FED	1,092,509.96
1,000,000.00	NIG7	112.536145	20,334.94	04JUN03	LEHMAN BROTHERS INC.	USD/FED	1,125,361.45
1,000,000.00	NIG7	109.956556	794.84	14JUL03	LEHMAN BROTHERS INC.	USD/FED	1,099,565.56
1,000,000.00	NIG7	103.687500	1,589.67	26AUG03	MERRILL LYNCH PIERCE	USD/FED	1,036,875.00



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	SSELL/BTC	EXCH RATE	INTEREST	COMMISSNS	LOCAL	TAX/FEE/OTH	NET PROCEEDS
			BASE	BASE	BASE	BASE	BASE
			PRICE	PRICE	PRICE	PRICE	PRICE
FIXED INCOME							
** US DOLLAR ** (CONTINUED)							
-- ASSET TOTALS --							
7,000,000.00			59,483.95		0.00	0.00	7,600,974.60
912828AC4	UNITED STATES TREAS NTS	18FEB03	18MAR03		LEHMAN BROTHERS INC.	USD/FED	1,064,806.29
1,000,000.00	NIG7	106.480629	14,865.33		0.00	0.00	
1,000,000.00	NIG7	107.009318	18,128.45	17MAR03	LEHMAN BROTHERS INC.	USD/FED	1,070,093.18
1,000,000.00	NIG7	106.562646	0.00	11APR03	LEHMAN BROTHERS INC.	USD/FED	1,065,626.46
-1,000,000.00	NIG7	106.562646	0.00	11APR03	LEHMAN BROTHERS INC.	USD/FED	-1,065,626.46
1,000,000.00	NIG7	106.562646	21,633.29	11APR03	LEHMAN BROTHERS INC.	USD/FED	1,065,626.46
1,000,000.00	NIG7	107.872985	4,161.01	12MAY03	LEHMAN BROTHERS INC.	USD/FED	1,078,729.85
1,000,000.00	NIG7	108.978555	7,608.70	18JUN03	LEHMAN BROTHERS INC.	USD/FED	1,089,785.55
1,000,000.00	NIG7	106.939729	11,769.70	17JUL03	LEHMAN BROTHERS INC.	USD/FED	1,069,397.29



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

FIXED INCOME

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
6,000,000.00					78,166.48			0.00	6,438,438.62
912828A7	UNITED STATES TREAS NTS		3.000	15FEB08	18AUG03	18AUG03	MERRILL LYNCH PIERCE	USD/FED	
250,000.00	NIG7		99.281252			61.14	0.00	0.00	248,203.13
912828AU	UNITED STATES TREAS NTS		3.875	15FEB13	19MAR03	20MAR03	MERRILL LYNCH PIERCE	USD/FED	
500,000.00	NIG7		99.151900			1,766.23	0.00	0.00	495,759.50
912828AZ	UNITED STATES TREAS NTS		2.625	15MAY08	04AUG03	05AUG03	MORGAN STANLEY CO IN	USD/FED	
160,000.00	NIF7		97.757812			935.87	0.00	0.00	156,412.50
160,000.00	NIF7		97.757813		04AUG03	935.87	0.00	0.00	156,412.50
-160,000.00	NIF7		97.757813		04AUG03	CANCEL	MORGAN STANLEY CO IN	USD/FED	
						-935.87	0.00	0.00	-156,412.50
334,000.00	NIF7		96.894531		14AUG03	2,191.88	DEUTSCHE BANK	USD/FED	
							0.00	0.00	323,627.73
-334,000.00	NIF7		96.894531		14AUG03	CANCEL	DEUTSCHE BANK	USD/FED	
						-2,191.88	0.00	0.00	-323,627.73
334,000.00	NIF7		96.894529		14AUG03	28AUG03	DEUTSCHE BANK	USD/FED	
						2,191.88	0.00	0.00	323,627.73

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
				BASE	BASE	BASE	BASE	BASE	BASE

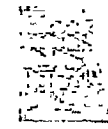
FIXED INCOME

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
494,000.00					3,127.75			0.00	480,040.23
912828A7	UNITED STATES TREAS NTS		3.625	15MAY13	04AUG03	OPEN	27	CREDIT SUISSE FIRST	USD/FED
5,000,000.00	NIG7		94.369600			40,387.23	0.00	0.00	4,718,480.00
3,300,000.00	NIG7		93.705800		05AUG03	OPEN	26	BEAR STEARNS SECURIT	USD/FED
						26,980.64	0.00	0.00	3,092,291.40
5,000,000.00	NIG7		94.171196		05AUG03	13AUG03	CREDIT SUISSE FIRST	USD/FED	
						44,327.45	0.00	0.00	4,708,559.80
3,300,000.00	NIG7		94.368546		06AUG03	13AUG03	CREDIT SUISSE FIRST	USD/FED	
						29,256.11	0.00	0.00	3,114,162.02
— ASSET TOTALS —									
16,600,000.00					140,951.43			0.00	15,633,493.22
912828B4	UNITED STATES TREAS NTS		3.250	15AUG08	13AUG03	19AUG03	4	MERRILL LYNCH PIERCE	USD/FED
130,000.00	NIF7		99.390623			0.00	0.00	0.00	129,207.81
912828B2	UNITED STATES TREAS NTS		4.250	15AUG13	25AUG03	27AUG03		MORGAN STANLEY CO IN	USD/FED
900,000.00	NIG7		97.739500			1,247.28	0.00	0.00	879,655.50
912833K5	UNITED STATES TRES SC STRP INT		0.000	15NOV16	18AUG03	18AUG03		UBS HARBURG LLC	USD/FED
500,000.00	NIG7		48.900000			0.00	0.00	0.00	244,500.00
912833K2	UNITED STATES TRES SC STRP INT		0.000	15MAY20	11JUL03	14JUL03		UBS HARBURG LLC	USD/FED
4,500,000.00	NIG7		43.800000			0.00	0.00	0.00	1,971,000.00

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
FIXED INCOME									
** US DOLLAR ** (CONTINUED)									
912833KZ2	UNITED STATES TRES SC STRP INT	0.000	15HAY20	17JUL03	18JUL03		UBS WARBURG LLC	USD/FED	1,881,000.00
4,500,000.00	NIG7		41.800000		0.00		0.00	0.00	
4,500,000.00	NIG7		38.300000	18AUG03	19AUG03		UBS WARBURG LLC	USD/FED	1,723,500.00
					0.00		0.00	0.00	
— ASSET TOTALS —									
13,500,000.00					0.00		0.00	0.00	5,575,500.00
912833PA2	UNITED STATE TREAS SEC STRIPPE	6.750	15AUG26	18AUG03	18AUG03		UBS WARBURG LLC	USD/FED	601,450.00
2,300,000.00	NIG7		26.150000		0.00		0.00	0.00	
94973HAB4	WELLPOINT HEALTH NETWORKS INC	6.375	15JUN06	04AUG03	07AUG03		BANC/AMERICA SECUR.L	USD/DTC	109,545.00
100,000.00	NIF7		109.545000		920.83		0.00	0.00	
969457BB5	WILLIAMS COS INC	7.500	15JAN31	07APR03	10APR03		GOLDMAN SACHS + CO	USD/DTC	329,000.00
400,000.00	NIG7		82.250000		7,083.33		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL	LOCAL INTEREST	LOCAL	LOCAL COMMISSNS	TAX/FEE/OTH	LOCAL NET PROCEEDS
				BASE	BASE INTEREST	BASE	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
FIXED INCOME - SHORT									
** US DOLLAR **									
01F052490	FNMA TBA SEP 15 SINGLE FAM	2,000,000.00	102.289063	19AUG03	OPEN		BANC OF AMERICA SECU	USD/TBA	2,045,781.25
	NIG7 Y	2,000,000.00			0.00		0.00	0.00	
9128275G3	UNITED STATES TREAS NTS	-1,800,000.00	113.222163	26FEB03	CANCEL		CONVERSION NON CASH	USD/FED	-2,037,998.93
	NIG7 Y	-1,800,000.00			0.00		0.00	0.00	
		1,800,000.00	111.962082	26MAR03	0.00		LEHMAN BROTHERS INC.	USD/FED	2,015,317.48
	NIG7 Y	1,800,000.00					0.00	0.00	
		-1,800,000.00	111.962082	26MAR03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-2,015,317.48
	NIG7 Y	-1,800,000.00			0.00		0.00	0.00	
		1,800,000.00	111.661462	07APR03	0.00		LEHMAN BROTHERS INC.	USD/FED	2,009,906.31
	NIG7 Y	1,800,000.00					0.00	0.00	
		-1,800,000.00	111.661462	07APR03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-2,009,906.31
	NIG7 Y	-1,800,000.00			0.00		0.00	0.00	
		1,800,000.00	111.571956	21APR03	0.00		LEHMAN BROTHERS INC.	USD/FED	2,008,295.22
	NIG7 Y	1,800,000.00					0.00	0.00	
		-1,800,000.00	111.571956	21APR03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-2,008,295.22
	NIG7 Y	-1,800,000.00			0.00		0.00	0.00	
		1,800,000.00	114.715066	15MAY03	0.00		LEHMAN BROTHERS INC.	USD/FED	2,064,871.19
	NIG7 Y	1,800,000.00					0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
FIXED INCOME - SHORT							
				**	US DOLLAR	**	(CONTINUED)
9128275G3	UNITED STATES TREAS NTS	15MAY03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	
-1,800,000.00		114.715066	0.00		0.00	0.00	-2,064,871.19
NIG7	Y						
1,800,000.00		116.302148	0.00		LEHMAN BROTHERS INC.	USD/FED	2,093,438.66
NIG7	Y				0.00	0.00	
-1,800,000.00		116.302148	0.00		LEHMAN BROTHERS INC.	USD/FED	-2,093,438.66
NIG7	Y				0.00	0.00	
1,800,000.00		113.973859	0.00		LEHMAN BROTHERS INC.	USD/FED	2,051,529.46
NIG7	Y				0.00	0.00	
-1,800,000.00		113.973859	0.00		LEHMAN BROTHERS INC.	USD/FED	-2,051,529.46
NIG7	Y				0.00	0.00	
1,800,000.00		110.435343	0.00		LEHMAN BROTHERS INC.	USD/FED	1,987,836.17
NIG7	Y				0.00	0.00	
-1,800,000.00		110.435343	0.00		LEHMAN BROTHERS INC.	USD/FED	-1,987,836.17
NIG7	Y				0.00	0.00	
1,800,000.00		109.826132	0.00		LEHMAN BROTHERS INC.	USD/FED	1,976,870.38
NIG7	Y				0.00	0.00	
— ASSET TOTALS —							-61,128.55
			0.00		0.00	0.00	
9128277F3	UNITED STATES TREAS NTS	25FEB03	CANCEL		CONVERSION NON CASH	USD/FED	
-9,000,000.00		104.009226	0.00		0.00	0.00	-9,360,830.34
NIG7	Y						

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL
FUND	EXCH RATE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	TAX/FEE/OTH	NET PROCEEDS
SSELL/BTC		BASE	BASE	BASE	BASE	BASE	BASE
FIXED INCOME - SHORT							
				**	US DOLLAR	**	(CONTINUED)
9128277F3	UNITED STATES TREAS NTS	17APR03	0.00		MERRILL LYNCH PIERCE	USD/FED	
9,000,000.00		103.515244	0.00		0.00	0.00	9,316,371.96
NIG7	Y						
-9,000,000.00		103.515244	0.00		MERRILL LYNCH PIERCE	USD/FED	-9,316,371.96
NIG7	Y				0.00	0.00	
9,000,000.00		104.861786	0.00		LEHMAN BROTHERS INC.	USD/FED	9,437,560.74
NIG7	Y				0.00	0.00	
-9,000,000.00		104.861786	0.00		LEHMAN BROTHERS INC.	USD/FED	-9,437,560.74
NIG7	Y				0.00	0.00	
9,000,000.00		105.781606	0.00		CREDIT SUISSE FIRST	USD/FED	9,520,344.54
NIG7	Y				0.00	0.00	
-9,000,000.00		105.781606	0.00		CREDIT SUISSE FIRST	USD/FED	-9,520,344.54
NIG7	Y				0.00	0.00	
9,000,000.00		103.915049	0.00		LEHMAN BROTHERS INC.	USD/FED	9,352,354.41
NIG7	Y				0.00	0.00	
-9,000,000.00		103.915049	0.00		LEHMAN BROTHERS INC.	USD/FED	-9,352,354.41
NIG7	Y				0.00	0.00	
9,000,000.00		102.346745	0.00		MERRILL LYNCH PIERCE	USD/FED	9,211,207.05
NIG7	Y				0.00	0.00	

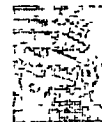
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

FIXED INCOME - SHORT

** US DOLLAR ** (CONTINUED)

— ASSET TOTALS —									
	0.00								
9128277L0	UNITED STATES TREAS NTS			21FEB03	CANCEL		CONVERSION NON CASH	USD/FED	
-1,000,000.00	NIG7 Y		107.062943		0.00		0.00	0.00	-1,070,629.43
1,000,000.00	NIG7 Y		110.364063	10MAR03			CREDIT SUISSE FIRST	USD/FED	1,103,640.63
					0.00		0.00	0.00	
-1,000,000.00	NIG7 Y		110.364063	10MAR03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-1,103,640.63
					0.00		0.00	0.00	
1,000,000.00	NIG7 Y		107.239257	08APR03			CREDIT SUISSE FIRST	USD/FED	1,072,392.57
					0.00		0.00	0.00	
-1,000,000.00	NIG7 Y		107.239257	08APR03	CANCEL		CREDIT SUISSE FIRST	USD/FED	-1,072,392.57
					0.00		0.00	0.00	
1,000,000.00	NIG7 Y		109.250996	07MAY03			LEHMAN BROTHERS INC.	USD/FED	1,092,509.96
					0.00		0.00	0.00	
-1,000,000.00	NIG7 Y		109.250996	07MAY03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-1,092,509.96
					0.00		0.00	0.00	
1,000,000.00	NIG7 Y		112.536145	04JUN03			LEHMAN BROTHERS INC.	USD/FED	1,125,361.45
					0.00		0.00	0.00	



STATE STREET

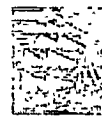
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	UNITS/ORIG FACE	LOCAL PRICE	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	FUND SSELL/BTC	EXCH RATE	BASE PRICE	LOCAL INTEREST	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL NET PROCEEDS	LOCAL NET PROCEEDS

FIXED INCOME - SHORT

** US DOLLAR ** (CONTINUED)

9128277L0	UNITED STATES TREAS NTS			04JUN03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	
-1,000,000.00	NIG7 Y		112.536145		0.00		0.00	0.00	-1,125,361.45
1,000,000.00	NIG7 Y		109.956556	14JUL03			LEHMAN BROTHERS INC.	USD/FED	1,099,565.56
					0.00		0.00	0.00	
-1,000,000.00	NIG7 Y		109.956556	14JUL03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-1,099,565.56
					0.00		0.00	0.00	
1,000,000.00	NIG7 Y		103.933063	20AUG03	OPEN		MERRILL LYNCH PIERCE	USD/FED	1,039,330.63
					0.00		0.00	0.00	
— ASSET TOTALS —									
	0.00								
912828AC4	UNITED STATES TREAS NTS			18FEB03	CANCEL		CONVERSION NON CASH	USD/FED	
-1,000,000.00	NIG7 Y		106.480629		0.00		0.00	0.00	-1,064,806.29
1,000,000.00	NIG7 Y		107.009318	17MAR03			LEHMAN BROTHERS INC.	USD/FED	1,070,093.18
					0.00		0.00	0.00	
-1,000,000.00	NIG7 Y		107.009318	17MAR03	CANCEL		LEHMAN BROTHERS INC.	USD/FED	-1,070,093.18
					0.00		0.00	0.00	
1,000,000.00	NIG7 Y		106.562646	11APR03			LEHMAN BROTHERS INC.	USD/FED	1,065,626.46
					0.00		0.00	0.00	



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

FIXED INCOME - SHORT

** US DOLLAR ** (CONTINUED)

912828AC4	UNITED STATES TREAS MTS	11APR03	CANCEL	LEHMAN BROTHERS INC.	USD/FED		
-1,000,000.00	NIG7 Y	106.562646	0.00	0.00	0.00		-1,065,626.46
1,000,000.00	NIG7 Y	107.872985	0.00	LEHMAN BROTHERS INC.	USD/FED		1,078,729.85
				0.00	0.00		
-1,000,000.00	NIG7 Y	107.872985	0.00	LEHMAN BROTHERS INC.	USD/FED		-1,078,729.85
				0.00	0.00		
1,000,000.00	NIG7 Y	108.978555	0.00	LEHMAN BROTHERS INC.	USD/FED		1,089,785.55
				0.00	0.00		
-1,000,000.00	NIG7 Y	108.978555	0.00	LEHMAN BROTHERS INC.	USD/FED		-1,089,785.55
				0.00	0.00		
1,000,000.00	NIG7 Y	106.939729	0.00	LEHMAN BROTHERS INC.	USD/FED		1,069,397.29
				0.00	0.00		
-1,000,000.00	NIG7 Y	106.939729	0.00	LEHMAN BROTHERS INC.	USD/FED		-1,069,397.29
				0.00	0.00		
1,000,000.00	NIG7 Y	104.854546	0.00	LEHMAN BROTHERS INC.	USD/FED		1,048,545.46
				0.00	0.00		
--- ASSET TOTALS ---			0.00	0.00	0.00		-16,260.83
912828BA7	UNITED STATES TREAS MTS	06AUG03	0.00	CREDIT SUISSE FIRST	USD/FED		
3,300,000.00	NIG7 Y	94.368546	0.00	0.00	0.00		3,114,162.02



STATE STREET

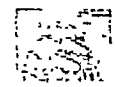
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	LOCAL	LOCAL INTEREST	LOCAL COMMISSNS	LOCAL TAX/FEE/OTH	LOCAL	NET PROCEEDS
FUND SSELL/BTC	EXCH RATE	BASE PRICE	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE	NET PROCEEDS

FIXED INCOME - SHORT

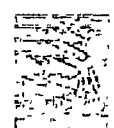
** US DOLLAR ** (CONTINUED)

912828BA7	UNITED STATES TREAS MTS	06AUG03	CANCEL	CREDIT SUISSE FIRST	USD/FED		
-3,300,000.00	NIG7 Y	94.368546	0.00	0.00	0.00		-3,114,162.02
4,300,000.00	NIG7 Y	94.424827	0.00	CREDIT SUISSE FIRST	USD/FED		4,060,267.56
				0.00	0.00		
--- ASSET TOTALS ---			0.00	0.00	0.00		4,060,267.56
912828BH2	UNITED STATES TREAS MTS	26AUG03	0.00	MERRILL LYNCH PIERCE	USD/FED		
900,000.00	NIG7 Y	97.967889	0.00	0.00	0.00		881,711.00
-900,000.00	NIG7 Y	97.967889	0.00	MERRILL LYNCH PIERCE	USD/FED		-881,711.00
				0.00	0.00		
--- ASSET TOTALS ---			0.00	0.00	0.00		0.00



MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER	SECURITY DESCRIPTION FUND	DESCRIPTION SSELL/BTC	UNITS/ORIG EXCH RATE	FACE EXCH RATE	LOCAL PRICE BASE	PRICE PRICE	TRD DT LOCAL	STL DT INTEREST	FAIL DAYS LOCAL	BROKER COMMISSNS	NAME BASE	STL CUR/LOC TAX/FEE/OTH	COMM PER SHARE LOCAL NET	PER SHARE PROCEEDS
OPTIONS WRITTEN														
** US DOLLAR **														
99X091021	U S TREAS NOTES 5YR FUTURES		AUG03	117	CALL	13JUN03	16JUN03			CITIGROUP	GLOBAL MAR	USD/NYF		3.75
FV	NIG7	84.00	84000		0.906250					315.00		0.00		75,810.00
99X102745	U S TREAS NOTES 10YR FUTURES		AUG03	114	CALL	29JUL03	30JUL03			CITIGROUP	GLOBAL MAR	USD/NYF		3.75
TYU3	NIG7	14.00	14000		0.671875					52.50		0.00		9,353.75
99X104980	U S TREAS NOTES 10YR FUTURE		NOV03	106	PUT	22AUG03	25AUG03			CITIGROUP	GLOBAL MAR	USD/NYF		3.75
TY	NIG7	5.00	5000		1.028946					18.75		14.55		5,111.43
99X110326	U S TREAS BONDS FUTURES		NOV03	110	CALL	22AUG03	25AUG03			CITIGROUP	GLOBAL MAR	USD/NYF		3.75
USZ3	NIG7	3.00	3000		1.339010					11.25		5.08		4,000.70



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER	SECURITY DESCRIPTION FUND	DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO OPEN									
** CANADIAN DOLLAR **									
80399R986	S + P / CANADA 60 INDEX FTR			1.449300	17APR03	17APR03			
SXF	NIG9	JUN03	J P MORGAN SECURI		14.000		368.200000	0.00	1,030,960.00
		161	MON		2,800.000		254.053681	0.00	711,350.30
				1.451100	23APR03	23APR03			
			J P MORGAN SECURI		8.000		378.000000	0.00	604,800.00
		169	MON		1,600.000		260.492041	0.00	416,787.26
				1.413200	05MAY03	05MAY03			
			J P MORGAN SECURI		15.000		377.599000	0.00	1,132,797.00
		195	MON		3,000.000		267.194311	0.00	801,582.93
				1.357300	04JUN03	04JUN03			
			J P MORGAN SECURI		15.000		396.131000	0.00	1,188,393.00
		295	MON		3,000.000		291.852207	0.00	875,556.61
— ASSET TOTALS —					52.000			0.00	3,956,950.00
					10,400.000			0.00	2,805,277.10
80499D978	S + P / CANADA 60 INDEX FTR			1.339600	16JUN03	16JUN03			
SXF	NIG9	SEP03	J P MORGAN SECURI		15.000		400.300000	0.00	1,200,900.00
		311	MON		3,000.000		298.820543	0.00	896,461.63
				1.354000	26JUN03				
			J P MORGAN SECURI		7.000		395.002000	0.00	553,002.80
		320	MON		1,400.000		291.729690	0.00	408,421.56



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO OPEN

** CANADIAN DOLLAR ** (CONTINUED)

80499D978	S + P / CANADA 60 INDEX FTR							
SXF	SEP03	J P MORGAN SECURI	1.354000	26JUN03	CANCEL		0.00	-553,002.80
NIG9	320	MON		-7.000		395.002000	0.00	-408,421.56
				-1,400.000		291.729690		
NIG9	321	J P MORGAN SECURI	1.354000	26JUN03	26JUN03	395.882000	0.00	554,234.80
		MON		7.000		292.379616	0.00	409,331.46
				1,400.000				
— ASSET TOTALS —				22.000			0.00	1,755,134.80
			4,400.000				0.00	1,309,793.09

** POUND STERLING **

99X071833	FT SE 100 INDEX FUTURES							
UKX	JUN03	J P MORGAN SECURI	0.610016	30MAY03	30MAY03		0.00	732,600.00
NIG9	273	LIF		18.000		4,070.000000	0.00	1,200,952.10
				180.000		6,671.956145		

** JAPANESE YEN **

99X072286	JAPAN GOVT BONDS 10YR FUTUR							
JGB	JUN03	J P MORGAN SECURI	116.535000	10MAR03	10MAR03		0.00	142,840,000.00
NIG9	077	TSE		1.000		142.840000	0.00	1,225,726.10
				100,000,000.000		1.225726		
99X087532	JAPAN GOVT BONDS 10YR FUTUR							
JGB	SEP03	J P MORGAN SECURI	118.090000	09JUN03	09JUN03		0.00	144,740,000.00
NIG9	307	TYO		1.000		144.740000	0.00	1,225,675.30
				100,000,000.000		1.225675		

STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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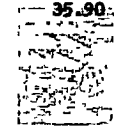
FUTURE SELL TO OPEN

** US DOLLAR **

28099B959	EURODOLLAR FUTURES							
ED	SEP07	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	238,283.91
NIF7	401	IMM		1.000		95.315000		
				250,000.000				
28099M912	EURODOLLAR FUTURES							
ED	MAR04	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	246,021.41
NIF7	410	IMM		1.000		98.410000		
				250,000.000				
28099M920	EURODOLLAR FUTURES							
ED	JUN04	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	245,233.91
NIF7	415	IMM		1.000		98.095000		
				250,000.000				
28099M938	EURODOLLAR FUTURES							
ED	SEP04	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	244,396.41
NIF7	420	IMM		1.000		97.760000		
				250,000.000				
28099M946	EURODOLLAR FUTURES							
ED	DEC04	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	243,533.91
NIF7	403	IMM		1.000		97.415000		
				250,000.000				
28099M953	EURODOLLAR FUTURES							
ED	JUN05	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	242,171.41
NIF7	416	IMM		1.000		96.870000		
				250,000.000				
28099M961	EURODOLLAR FUTURES							
ED	SEP05	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	241,571.41
NIF7	399	IMM		1.000		96.630000		
				250,000.000				
28099M979	EURODOLLAR FUTURES							
ED	DEC05	J P MORGAN SECURI	1.000000	07MAR03	07MAR03		3.59	241,008.91
NIF7	404	IMM		1.000		96.405000		
				250,000.000				

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099H987	EURODOLLAR FUTURES							
ED NIF7	MAR06 412	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	96.225000	3.59	240,558.91
28099H995	EURODOLLAR FUTURES							
ED NIF7	JUN06 417	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	96.045000	3.59	240,108.91
28099X936	EURODOLLAR FUTURES							
ED NIF7	MAR03 409	J P MORGAN SECURI OTC	1.000000	07MAR03 1.000 250,000.000	07MAR03	98.747500	3.59	246,865.16
28099X944	EURODOLLAR FUTURES							
ED NIF7	JUN03 414	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	98.845000	3.59	247,108.91
28099X951	EURODOLLAR FUTURES							
ED NIF7	SEP03 419	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	98.825000	3.59	247,058.91
NIF7	068	J P MORGAN SECURI IMM	1.000000	21JUL03 6.000 1,500,000.000	21JUL03	98.900000	21.54	1,483,478.46
NIF7	069	J P MORGAN SECURI IMM	1.000000	21JUL03 3.000 750,000.000	21JUL03	98.905000	10.77	741,776.73
— ASSET TOTALS —				10.000 2,500,000.000			35.90	2,472,314.10



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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
28099X969	EURODOLLAR FUTURES							
ED NIF7	DEC03 402	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	98.670000	3.59	246,671.41
28099X977	EURODOLLAR FUTURES							
ED NIF7	SEP06 400	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	95.875000	3.59	239,683.91
28099X985	EURODOLLAR FUTURES							
ED NIF7	MAR07 413	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	95.575000	3.59	238,933.91
28099X993	EURODOLLAR FUTURES							
ED NIF7	MAR05 411	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	97.130000	3.59	242,821.41
28099Y991	EURODOLLAR FUTURES							
ED NIF7	DEC 2006 405	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	95.715000	3.59	239,283.91
298991928	EURODOLLAR FUTURES							
ED NIF7	DEC07 406	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	95.190000	3.59	237,971.41
298991951	EURODOLLAR FUTURES							
ED NIF7	JUN07 418	J P MORGAN SECURI IMM	1.000000	07MAR03 1.000 250,000.000	07MAR03	95.435000	3.59	238,583.91
36399Y926	INTEREST RATE SWAP 10YR FTR							
SRC NIG7	SEP03 166	MERRILL LYNCH PIE CBT	1.000000	09JUN03 12.000 1,200,000.000	09JUN03	118.656250	0.00	1,423,875.00



STATE STREET

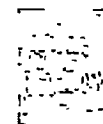
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO OPEN

** US DOLLAR ** (CONTINUED)

81699D925	SNAPS 10YR FUTURES							
NIG7	JUN03 373	MERRILL LYNCH OTC	1.000000	14MAR03 12.000	14MAR03	113.906250	0.00	1,366,875.00
				1,200,000.000				
94599G963	U S TREAS NOTES 10YR FUTURE							
TY	JUN03 NIF7 452	J P MORGAN SECURI CBT	1.000000	12MAR03 1.000	12MAR03	116.187500	3.59	116,183.91
				100,000.000				
NIG7	044	CITIGROUP GLOBAL CBT	1.000000	23MAY03 8.000	23MAY03	116.000000	0.00	928,000.00
				800,000.000				
NIG7	064	CITIGROUP GLOBAL CBT	1.000000	27MAY03 25.000	27MAY03	116.000000	0.00	2,900,000.00
				2,500,000.000				
NIG7	065	J P MORGAN SECURI CBT	1.000000	27MAY03 10.000	27MAY03	116.000000	0.00	1,160,000.00
				1,000,000.000				
— ASSET TOTALS —				44.000			3.59	5,104,183.91
				4,400,000.000				
94699S990	U S TREAS NOTES 5YR FUTURES							
FV	SEPO3 NIG7 165	GOLDMAN SACHS + C CBT	1.000000	09JUN03 24.000	09JUN03	116.039062	0.00	2,784,937.48
				2,400,000.000				



STATE STREET

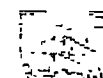
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO OPEN

** US DOLLAR ** (CONTINUED)

94699S990	U S TREAS NOTES 5YR FUTURES							
FV	SEPO3 NIF7 795	J P MORGAN SECURI CBT	1.000000	30JUN03 10.000	30JUN03	115.078130	35.90	1,150,745.40
				1,000,000.000				
NIF7	289	J P MORGAN SECURI CBT	1.000000	14AUG03 8.000	14AUG03	111.140630	28.72	889,096.32
				800,000.000				
— ASSET TOTALS —				42.000			64.62	4,824,779.20
				4,200,000.000				
94699T956	U S TREAS NOTES 10YR FUTURE							
TY	SEPO3 NIG9 271	J P MORGAN SECURI CBT	1.000000	30MAY03 10.000	30MAY03	118.468750	0.00	1,184,687.50
				1,000,000.000				
NIF7	123	J P MORGAN SECURI CBT	1.000000	29JUL03 11.000	29JUL03	111.843750	39.49	1,230,241.76
				1,100,000.000				
NIF7	163	J P MORGAN SECURI CBT	1.000000	01AUG03 11.000	01AUG03	110.781253	39.49	1,218,554.29
				1,100,000.000				
NIF7	224	J P MORGAN SECURI CBT	1.000000	07AUG03 11.000		112.500000	383.24	1,237,116.76
				1,100,000.000				



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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
94699T956	U S TREAS NOTES 10YR FUTURE							
TY NIF7	SEP03 224	J P MORGAN SECURI CBT	1.000000	07AUG03 -11.000	CANCEL	112.500000	-383.24	-1,237,116.76
				-1,100,000.000				
NIF7	226	J P MORGAN SECURI CBT	1.000000	07AUG03 11.000		112.500000	39.49	1,237,460.51
				1,100,000.000				
NIF7	226	J P MORGAN SECURI CBT	1.000000	07AUG03 -11.000	CANCEL	112.500000	-39.49	-1,237,460.51
				-1,100,000.000				
NIF7	228	J P MORGAN SECURI CBT	1.000000	07AUG03 11.000		112.468750	39.49	1,237,116.76
				1,100,000.000				
NIF7	228	J P MORGAN SECURI CBT	1.000000	07AUG03 -11.000	CANCEL	112.468750	-39.49	-1,237,116.76
				-1,100,000.000				
NIF7	233	J P MORGAN SECURI CBT	1.000000	07AUG03 11.000		112.500000	39.49	1,237,460.51
				1,100,000.000				
NIF7	233	J P MORGAN SECURI CBT	1.000000	07AUG03 -11.000	CANCEL	112.500000	-39.49	-1,237,460.51
				-1,100,000.000				



STATE STREET

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO OPEN								
			**	US DOLLAR	**	(CONTINUED)		
94699T956	U S TREAS NOTES 10YR FUTURE							
TY NIF7	SEP03 251	J P MORGAN SECURI CBT	1.000000	12AUG03 1.000	12AUG03	112.000000	3.59	111,996.41
				100,000.000				
-- ASSET TOTALS --				33.000			82.57	3,745,479.96
				3,300,000.000				
94699T980	U S TREAS BONDS FUTURES							
US NIG7	SEP03 440	J P MORGAN SECURI CBT	1.000000	10JUL03 5.000	10JUL03	115.562500	0.00	577,812.50
				500,000.000				
NIG7	559	J P MORGAN SECURI CBT	1.000000	18JUL03 3.000	18JUL03	112.187500	0.00	336,562.50
				300,000.000				
-- ASSET TOTALS --				8.000			0.00	914,375.00
				800,000.000				

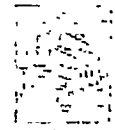


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MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
** AUSTRALIAN DOLLAR **								
99X065421	SHARE PRICE INDEX 200 FUTUR							
AP	MAR03	J P MORGAN SECURI	1.681661	24MAR03	24MAR03			
NIG9	115	SFE		9.000		2,861.000000	0.00	643,725.00
				225.000		1,701.294137	0.00	382,791.18
NIG9	116	J P MORGAN SECURI	1.681661	24MAR03	24MAR03			
		SFE		4.000		2,862.000000	0.00	286,200.00
				100.000		1,701.888787	0.00	170,188.87
NIG9	117	J P MORGAN SECURI	1.681661	24MAR03	24MAR03			
		SFE		10.000		2,881.000000	0.00	720,250.00
				250.000		1,713.187141	0.00	428,296.78
NIG9	118	J P MORGAN SECURI	1.681661	24MAR03	24MAR03			
		SFE		4.000		2,889.000000	0.00	288,900.00
				100.000		1,717.944342	0.00	171,794.43
— ASSET TOTALS —								
				27.000			0.00	1,939,075.00
				675.000			0.00	1,153,071.26

99X071825	SHARE PRICE INDEX 200 FUTUR							
AP	JUN03	J P MORGAN SECURI	1.667361	03APR03	03APR03			
NIG9	148	SFE		7.000		2,911.000000	0.00	509,425.00
				175.000		1,745.872669	0.00	305,527.71
NIG9	149	J P MORGAN SECURI	1.667361	03APR03	03APR03			
		SFE		10.000		2,913.000000	0.00	728,250.00
				250.000		1,747.072170	0.00	436,768.04

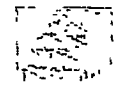


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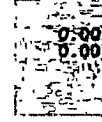
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
** AUSTRALIAN DOLLAR ** (CONTINUED)								
99X071825	SHARE PRICE INDEX 200 FUTUR							
AP	JUN03	J P MORGAN SECURI	1.674621	07APR03	07APR03			
NIG9	156	SFE		8.000		2,958.000000	0.00	591,600.00
				200.000		1,766.369823	0.00	353,273.96
NIG9	196	J P MORGAN SECURI	1.576044	05MAY03	05MAY03			
		SFE		25.000		2,975.000000	0.00	1,859,375.00
				625.000		1,887.637655	0.00	1,179,773.53
NIG9	296	J P MORGAN SECURI	1.501614	04JUN03	04JUN03			
		SFE		16.000		3,022.000000	0.00	1,208,800.00
				400.000		2,012.501215	0.00	805,000.48
NIG9	312	J P MORGAN SECURI	1.498240	16JUN03	16JUN03			
		SFE		9.000		3,087.000000	0.00	694,575.00
				225.000		2,060.417557	0.00	463,593.95
— ASSET TOTALS —								
				75.000			0.00	5,592,025.00
				1,875.000			0.00	3,543,937.67

99X075644	SHARE PRICE INDEX 200 FUTUR							
AP	SEP03	J P MORGAN SECURI	1.503420	27JUN03	27JUN03			
NIG9	324	SFE		9.000		3,040.000000	0.00	684,000.00
				225.000		2,022.056378	0.00	454,962.68
NIG9	350	J P MORGAN SECURI	1.468752	02JUL03	02JUL03			
		SFE		25.000		3,036.000000	0.00	1,897,500.00
				625.000		2,067.061015	0.00	1,291,913.13



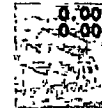
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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	AUSTRALIAN DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —								
				34.000			0.00	2,581,500.00
				850.000			0.00	1,746,875.81
			**	CANADIAN DOLLAR	**			
13599G989	CANADA GOVT BONDS 10YR FUTU							
CGB	JUN03	J P MORGAN SECURI	1.376500	29MAY03	29MAY03			
NIG9	254	MON		17.000		110.520000	0.00	1,878,840.00
				1,700,000.000		80.290592	0.00	1,364,940.06
13599Z920	CANADA GOVT BONDS 10YR FUTU							
CGB	SEP03	J P MORGAN SECURI	1.336300	02JUL03	02JUL03			
NIG9	349	MON		17.000		110.400000	0.00	1,876,800.00
				1,700,000.000		82.616179	0.00	1,404,475.04
80299T942	S + P / CANADA 60 INDEX FTR							
SXF	MAR03	J P MORGAN SECURI	1.471300	06MAR03	06MAR03			
NIG9	070	MON		16.000		362.985000	0.00	1,161,552.00
				3,200.000		246.710392	0.00	789,473.25
NIG9	097	J P MORGAN SECURI	1.478800	18MAR03	18MAR03			
				7.000		365.700000	0.00	511,980.00
				1,400.000		247.295104	0.00	346,213.14
— ASSET TOTALS —								
				23.000			0.00	1,673,532.00
				4,600.000			0.00	1,135,686.39
80399R986	S + P / CANADA 60 INDEX FTR							
SXF	JUN03	J P MORGAN SECURI	1.490100	21MAR03	21MAR03			
NIG9	110	MON		7.000		374.800000	0.00	524,720.00
				1,400.000		251.526743	0.00	352,137.44



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	CANADIAN DOLLAR	**	(CONTINUED)		
— ASSET TOTALS —								
				43.000			0.00	3,220,585.00
				8,600.000			0.00	2,235,934.28
			**	EURO CURRENCY	**			
99X043600	GERMANY FED REP BDS 10YR FT							
NIG9	SEP03	J P MORGAN SECURI	0.867717	02JUL03	02JUL03			
				10.000		116.330000	0.00	1,163,300.00
				1,000,000.000		134.064447	0.00	1,340,644.47
99X065447	DAX INDEX FUTURES							
DAX	MAR03	J P MORGAN SECURI	0.932401	14MAR03	14MAR03			
NIG9	090	EUR		16.000		2,219.000000	0.00	887,600.00
				400.000		2,379.877327	0.00	951,950.93



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** EURO CURRENCY ** (CONTINUED)

99X070876	DAX INDEX FUTURES							
DAX NIG9	JUN03 288	J P MORGAN SECURI DTB	0.851499	02JUN03 16.000 400.000	02JUN03	3,067.000000 3,601.883267	0.00 0.00	1,226,800.00 1,440,753.30
99X071742	GERMANY FED REP BONDS 10YR							
GBL NIG9	JUN03 297	J P MORGAN SECURI DTB	0.853971	04JUN03 10.000 1,000,000.000	04JUN03	118.310000 138.541004	0.00 0.00	1,183,100.00 1,385,410.04
NIG7	141	GOLDMAN SACHS + C DTB	0.844096	05JUN03 20.000 2,000,000.000	05JUN03	118.802341 140.745059	150.00 177.70	2,375,896.82 2,814,723.47
— ASSET TOTALS —								
				30.000			150.00	3,558,996.82
				3,000,000.000			177.70	4,200,133.51
99X084752	GERMANY FED REP BONDS 10YR							
FGBL NIG7	SEP03 404	GOLDMAN SACHS + C DTB	0.881462	07JUL03 20.000 2,000,000.000	07JUL03	115.755494 131.322145	150.00 170.17	2,314,959.88 2,626,272.73

FRANCE

99X065439	CAC 40 10 EURO INDEX FUTURE							
FCE NIG9	MAR03 124	J P MORGAN SECURI PAR	0.933925	27MAR03 39.000 390.000	27MAR03	2,730.500000 2,923.682309	0.00 0.00	1,064,895.00 1,140,236.10
99X070850	CAC 40 10 EURO INDEX FUTURE							
FCE NIG9	JUN03 205	J P MORGAN SECURI PAR	0.881756	07MAY03 31.000 310.000	07MAY03	2,983.000000 3,383.022061	0.00 0.00	924,730.00 1,048,736.83

STATE STREET

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** EURO CURRENCY ** (CONTINUED)

99X070850	CAC 40 10 EURO INDEX FUTURE							
FCE NIG9	JUN03 206	J P MORGAN SECURI PAR	0.881756	07MAY03 2.000 20.000	07MAY03	2,983.500000 3,383.589111	0.00 0.00	59,670.00 67,671.78
NIG9	207	J P MORGAN SECURI PAR	0.881756	07MAY03 6.000 60.000	07MAY03	2,985.000000 3,385.290262	0.00 0.00	179,100.00 203,117.41
NIG9	221	J P MORGAN SECURI PAR	0.866101	16MAY03 1.000 10.000	16MAY03	2,968.000000 3,426.852065	0.00 0.00	29,680.00 34,268.52
NIG9	222	J P MORGAN SECURI PAR	0.866101	16MAY03 7.000 70.000	16MAY03	2,969.500000 3,428.583964	0.00 0.00	207,865.00 240,000.87
NIG9	223	J P MORGAN SECURI PAR	0.866101	16MAY03 20.000 200.000	16MAY03	2,971.000000 3,430.315864	0.00 0.00	594,200.00 686,063.17
NIG9	224	J P MORGAN SECURI PAR	0.866101	16MAY03 7.000 70.000	16MAY03	2,971.500000 3,430.893164	0.00 0.00	208,005.00 240,162.52
NIG9	274	J P MORGAN SECURI PAR	0.850123	30MAY03 36.000 360.000	30MAY03	2,984.000000 3,510.080306	0.00 0.00	1,074,240.00 1,263,628.91

— ASSET TOTALS —

110.000 0.00 3,277,490.00
1,100.000 0.00 3,783,650.01

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	EURO CURRENCY		**		
99X037065	EURIBOR FUTURES							
IE NIG7	JUN04 251	GOLDMAN SACHS LIF	+ C	0.918738 04MAR03 10.000 2,500,000.000	04MAR03	97.540000 106.167373	112.00 121.91	2,438,388.00 2,654,062.41
NIG7	127	GOLDMAN SACHS LIF	+ C	0.856971 04JUN03 9.000 2,250,000.000	04JUN03	97.925000 114.268744	67.50 78.77	2,203,245.00 2,570,967.97
— ASSET TOTALS —				19.000 4,750,000.000			179.50 200.68	4,641,633.00 5,225,030.38
99X057410	EURIBOR FUTURES							
IE NIG7	DECO4 220	GOLDMAN SACHS LIF	+ C	0.847529 13JUN03 1.000 250,000.000	13JUN03	97.885000 115.494573	7.50 8.85	244,705.00 288,727.58
NIG7	284	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 1.000 250,000.000		97.855000 115.459115	7.50 8.85	244,630.00 288,638.93
NIG7	284	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 -1.000 -250,000.000	CANCEL	97.855000 115.459115	-7.50 -8.85	-244,630.00 -288,638.93
NIG7	283	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 2.000 500,000.000		97.870000 115.476813	15.00 17.70	489,335.00 577,366.36



STATE STREET

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	EURO CURRENCY		**	(CONTINUED)	
99X057410	EURIBOR FUTURES							
IE NIG7	DECO4 283	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 -2.000 -500,000.000	CANCEL	97.870000 115.476813	-15.00 -17.70	-489,335.00 -577,366.36
NIG7	286	GOLDMAN SACHS LIF	+ C	0.843383 16JUN03 1.000 250,000.000		97.875000 116.050388	7.50 8.89	244,680.00 290,117.08
NIG7	286	GOLDMAN SACHS LIF	+ C	0.843383 16JUN03 -1.000 -250,000.000	CANCEL	97.875000 116.050388	-7.50 -8.89	-244,680.00 -290,117.08
NIG7	285	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 1.000 250,000.000		97.855000 115.459115	7.50 8.85	244,630.00 288,638.93
NIG7	287	GOLDMAN SACHS LIF	+ C	0.843383 16JUN03 1.000 250,000.000	16JUN03	97.875000 116.050388	7.50 8.89	244,680.00 290,117.08
NIG7	285	GOLDMAN SACHS LIF	+ C	0.847529 16JUN03 -1.000 -250,000.000	CANCEL	97.855000 115.459115	-7.50 -8.85	-244,630.00 -288,638.93
NIG7	288	GOLDMAN SACHS LIF	+ C	0.843383 16JUN03 1.000 250,000.000	16JUN03	97.855000 116.026674	7.50 8.89	244,630.00 290,057.79



STATE STREET

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** EURO CURRENCY ** (CONTINUED)

99X057410	EURIBOR FUTURES							
IE	DEC04	GOLDMAN SACHS + C	0.843383	16JUN03	16JUN03	97.870000	15.00	489,335.00
NIG7	289	LIF		2.000		116.044460	17.79	580,204.50
				500,000.000				
NIG7	544	GOLDMAN SACHS + C	0.890155	15JUL03	15JUL03	97.502425	22.50	731,245.68
		LIF		3.000		109.534210	25.28	821,481.29
				750,000.000				
— ASSET TOTALS —				8.000			60.00	1,954,595.68
				2,000,000.000			69.70	2,270,588.24

** POUND STERLING **

99X065470	FT SE 100 INDEX FUTURES							
UKX	MAR03	J P MORGAN SECURI	0.638896	19MAR03	19MAR03	3,728.000000	0.00	671,040.00
NIG9	102	LIF		18.000		5,835.065488	0.00	1,050,311.78
				180.000				
99X070900	LIBOR FUTURES							
LL	MAR04	GOLDMAN SACHS + C	0.621813	13MAY03	13MAY03	96.360000	32.00	481,768.00
NIG7	781	LIF		4.000		154.966152	51.46	774,779.30
				500,000.000				
99X071833	FT SE 100 INDEX FUTURES							
UKX	JUN03	J P MORGAN SECURI	0.615536	16MAY03	16MAY03	4,057.000000	0.00	730,260.00
NIG9	220	LIF		18.000		6,591.003613	0.00	1,186,380.65
				180.000				

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** POUND STERLING ** (CONTINUED)

99X071833	FT SE 100 INDEX FUTURES							
UKX	JUN03	J P MORGAN SECURI	0.606520	29MAY03	29MAY03	4,084.500000	0.00	612,675.00
NIG9	253	LIF		15.000		6,734.320385	0.00	1,010,148.05
				150.000				
NIG9	272	J P MORGAN SECURI	0.610016	30MAY03	30MAY03	4,085.000000	0.00	163,400.00
		LIF		4.000		6,696.545664	0.00	267,861.82
				40.000				
— ASSET TOTALS —				37.000			0.00	1,506,335.00
				370.000			0.00	2,464,390.52

** US DOLLAR **

28099M912	EURODOLLAR FUTURES							
ED	MAR04	MERRILL LYNCH PIE	1.000000	03JUN03	03JUN03	98.855000	90.00	2,965,560.00
NIG7	109	IMM		12.000				
				3,000,000.000				
NIG7	110	MERRILL LYNCH PIE	1.000000	03JUN03	03JUN03	98.855000	90.00	2,965,560.00
		IMM		12.000				
				3,000,000.000				
NIG7	123	MERRILL LYNCH PIE	1.000000	04JUN03	04JUN03	98.855000	52.50	1,729,910.00
		IMM		7.000				
				1,750,000.000				
— ASSET TOTALS —				31.000			232.50	7,661,030.00
				7,750,000.000				

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099H920	EURODOLLAR FUTURES							
ED NIG7	JUN04 124	MERRILL LYNCH PIE IMM	1.000000	04JUN03 2.000 500,000.000	04JUN03	98.682500	15.00	493,397.50
NIG7	138	MERRILL LYNCH PIE IMM	1.000000	05JUN03 15.000 3,750,000.000	05JUN03	98.672500	112.50	3,700,106.25
— ASSET TOTALS —				17.000 4,250,000.000			127.50	4,193,503.75
28099H938	EURODOLLAR FUTURES							
ED NIG7	SEP04 125	MERRILL LYNCH PIE IMM	1.000000	04JUN03 7.000 1,750,000.000	04JUN03	98.470000	52.50	1,723,172.50
28099H946	EURODLLAR FUTURES							
ED NIG7	DEC04 567	GOLDMAN SACHS + C IMM	1.000000	21JUL03 17.000 4,250,000.000	21JUL03	97.705000	127.50	4,152,335.00
NIF7	111	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000 750,000.000		97.720000	10.77	732,889.23
NIF7	111	J P MORGAN SECURI IMM	1.000000	29JUL03 -3.000 -750,000.000	CANCEL	97.720000	-10.77	-732,889.23



STATE STREET.

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099H946	EURODLLAR FUTURES							
ED NIF7	DEC04 113	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000 750,000.000		97.720000	10.77	732,889.23
NIF7	113	J P MORGAN SECURI IMM	1.000000	29JUL03 -3.000 -750,000.000	CANCEL	97.720000	-10.77	-732,889.23
NIF7	115	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000 750,000.000		97.720000	10.77	732,889.23
NIF7	115	J P MORGAN SECURI IMM	1.000000	29JUL03 -3.000 -750,000.000	CANCEL	97.720000	-10.77	-732,889.23
NIF7	117	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000 750,000.000		97.720000	10.77	732,889.23
NIF7	117	J P MORGAN SECURI IMM	1.000000	29JUL03 -3.000 -750,000.000	CANCEL	97.720000	-10.77	-732,889.23
NIF7	131	J P MORGAN SECURI IMM	1.000000	29JUL03 3.000 750,000.000		97.720000	10.77	732,889.23



STATE STREET.

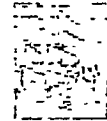
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

28099M946	EURODLLAR FUTURES							
ED	DEC04	J P MORGAN SECURI	1.000000	29JUL03	29JUL03	97.720000	10.77	732,889.23
NIF7	133	IMM		3.000				
			750,000.000					
NIF7	131	J P MORGAN SECURI	1.000000	29JUL03	CANCEL	97.720000	-10.77	-732,889.23
		IMM		-3.000				
			-750,000.000					
NIF7	135	J P MORGAN SECURI	1.000000	30JUL03	30JUL03	97.605000	10.77	732,026.73
		IMM		3.000				
			750,000.000					
NIF7	140	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
		IMM		3.000				
			750,000.000					
NIF7	140	J P MORGAN SECURI	1.000000	31JUL03	CANCEL	97.615000	-10.77	-732,101.73
		IMM		-3.000				
			-750,000.000					
NIF7	142	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
		IMM		3.000				
			750,000.000					
NIF7	142	J P MORGAN SECURI	1.000000	31JUL03	CANCEL	97.615000	-10.77	-732,101.73
		IMM		-3.000				
			-750,000.000					



STATE STREET

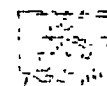
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

28099M946	EURODLLAR FUTURES							
ED	DEC04	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
NIF7	144	IMM		3.000				
			750,000.000					
NIF7	144	J P MORGAN SECURI	1.000000	31JUL03	CANCEL	97.615000	-10.77	-732,101.73
		IMM		-3.000				
			-750,000.000					
NIF7	146	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
		IMM		3.000				
			750,000.000					
NIF7	146	J P MORGAN SECURI	1.000000	31JUL03	CANCEL	97.615000	-10.77	-732,101.73
		IMM		-3.000				
			-750,000.000					
NIF7	148	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
		IMM		3.000				
			750,000.000					
NIF7	148	J P MORGAN SECURI	1.000000	31JUL03	CANCEL	97.615000	-10.77	-732,101.73
		IMM		-3.000				
			-750,000.000					
NIF7	150	J P MORGAN SECURI	1.000000	31JUL03		97.615000	10.77	732,101.73
		IMM		3.000				
			750,000.000					



STATE STREET

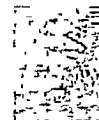
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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

28099H946 EURODLLAR FUTURES								
ED NIF7	DEC04 150	J P MORGAN SECURI IMM	1.000000	31JUL03 -3.000	CANCEL	97.615000	-10.77	-732,101.73
				-750,000.000				
NIF7	152	J P MORGAN SECURI IMM	1.000000	31JUL03 3.000	31JUL03	97.615000	10.77	732,101.73
				750,000.000				
NIF7	160	J P MORGAN SECURI IMM	1.000000	01AUG03 3.000	01AUG03	97.070000	10.77	728,014.23
				750,000.000				
NIF7	161	J P MORGAN SECURI IMM	1.000000	01AUG03 1.000	01AUG03	97.120000	3.59	242,796.41
				250,000.000				
NIF7	162	J P MORGAN SECURI IMM	1.000000	01AUG03 2.000	01AUG03	97.120000	7.18	485,592.82
				500,000.000				
NIF7	201	J P MORGAN SECURI IMM	1.000000	05AUG03 3.000		97.295000	10.77	729,701.73
				750,000.000				
NIF7	201	J P MORGAN SECURI IMM	1.000000	05AUG03 -3.000	CANCEL	97.295000	-10.77	-729,701.73
				-750,000.000				



STATE STREET.

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ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

28099H946 EURODLLAR FUTURES								
ED NIF7	DEC04 203	J P MORGAN SECURI IMM	1.000000	05AUG03 3.000	05AUG03	97.295000	10.77	729,701.73
				750,000.000				
NIF7	219	J P MORGAN SECURI IMM	1.000000	06AUG03 3.000	06AUG03	97.295000	10.77	729,701.73
				750,000.000				
NIF7	223	J P MORGAN SECURI IMM	1.000000	07AUG03 3.000		97.395000	85.77	730,376.73
				750,000.000				
NIF7	223	J P MORGAN SECURI IMM	1.000000	07AUG03 -3.000	CANCEL	97.395000	-85.77	-730,376.73
				-750,000.000				
NIF7	225	J P MORGAN SECURI IMM	1.000000	07AUG03 3.000		97.405000	85.77	730,451.73
				750,000.000				
NIF7	225	J P MORGAN SECURI IMM	1.000000	07AUG03 -3.000	CANCEL	97.405000	-85.77	-730,451.73
				-750,000.000				
NIF7	227	J P MORGAN SECURI IMM	1.000000	07AUG03 3.000		97.405000	10.77	730,526.73
				750,000.000				



STATE STREET.

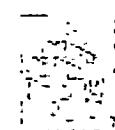
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

28099H946	EURODLLAR FUTURES							
ED NIF7	DECO4 227	J P MORGAN SECURI IMM	1.000000	07AUG03 -3.000	CANCEL	97.405000	-10.77	-730,526.73
				750,000.000				
NIF7	229	J P MORGAN SECURI IMM	1.000000	07AUG03 3.000		97.395000	10.77	730,451.73
				750,000.000				
NIF7	229	J P MORGAN SECURI IMM	1.000000	07AUG03 -3.000	CANCEL	97.395000	-10.77	-730,451.73
				-750,000.000				
NIF7	234	J P MORGAN SECURI IMM	1.000000	07AUG03 3.000	07AUG03	97.395000	10.77	730,451.73
				750,000.000				
NIF7	239	J P MORGAN SECURI IMM	1.000000	08AUG03 3.000	08AUG03	97.495000	10.77	731,201.73
				750,000.000				
NIF7	252	J P MORGAN SECURI IMM	1.000000	12AUG03 3.000	12AUG03	97.395000	10.77	730,451.73
				750,000.000				
NIF7	285	J P MORGAN SECURI IMM	1.000000	14AUG03 3.000	14AUG03	97.195000	12.72	728,949.78
				750,000.000				



STATE STREET

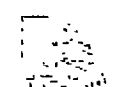
MARCH 1, 2003 TO AUGUST 31, 2003

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	DESCRIPTION BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

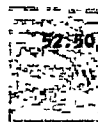
28099H946	EURODLLAR FUTURES							
ED NIF7	DECO4 297	J P MORGAN SECURI IMM	1.000000	19AUG03 3.000	19AUG03	97.295000	10.77	729,701.73
				750,000.000				
NIF7	306	J P MORGAN SECURI IMM	1.000000	20AUG03 3.000		97.395000	12.72	730,449.78
				750,000.000				
NIF7	306	J P MORGAN SECURI IMM	1.000000	20AUG03 -3.000	CANCEL	97.395000	-12.72	-730,449.78
				-750,000.000				
NIF7	308	J P MORGAN SECURI IMM	1.000000	20AUG03 3.000	20AUG03	97.395000	12.72	730,449.78
				750,000.000				
NIF7	325	J P MORGAN SECURI IMM	1.000000	22AUG03 6.000		97.095000	21.54	1,456,403.46
				1,500,000.000				
NIF7	325	J P MORGAN SECURI IMM	1.000000	22AUG03 -6.000	CANCEL	97.095000	-21.54	-1,456,403.46
				-1,500,000.000				
NIF7	327	J P MORGAN SECURI IMM	1.000000	22AUG03 6.000	22AUG03	97.095000	21.54	1,456,403.46
				1,500,000.000				



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FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099M946	EURODLLAR FUTURES							
ED NIF7	DEC04 336	J P MORGAN SECURI IMM	1.000000	26AUG03 1.000 250,000.000	26AUG03	97.090000	4.24	242,720.76
NIF7	338	J P MORGAN SECURI IMM	1.000000	27AUG03 2.000 500,000.000		97.095000	8.48	485,466.52
NIF7	338	J P MORGAN SECURI IMM	1.000000	27AUG03 -2.000 -500,000.000	CANCEL	97.095000	-8.48	-485,466.52
NIF7	340	J P MORGAN SECURI IMM	1.000000	27AUG03 2.000 500,000.000	27AUG03	97.095000	8.48	485,466.52
NIF7	342	J P MORGAN SECURI IMM	1.000000	28AUG03 1.000 250,000.000	28AUG03	97.095000	3.59	242,733.91
NIF7	343	J P MORGAN SECURI IMM	1.000000	28AUG03 2.000 500,000.000	28AUG03	97.095000	7.18	485,467.82
-- ASSET TOTALS --				68.000 17,000,000.000			316.44	16,559,158.56
28099M953	EURODOLLAR FUTURES							
ED NIG7	JUN05 188	MERRILL LYNCH PIE IMM	1.000000	10JUN03 7.000 1,750,000.000	10JUN03	97.880000		1,712,847.50



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FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
28099X969	EURODOLLAR FUTURES							
ED NIG7	DEC03 757	MERRILL LYNCH PIE IMM	1.000000	09MAY03 5.000 1,250,000.000	09MAY03	98.715000	37.50	1,233,900.00
298991951	EURODOLLAR FUTURES							
ED NIF7	JUN07 293	J P MORGAN SECURI IMM	1.000000	18AUG03 1.000 250,000.000	18AUG03	94.455000	0.00	236,137.50
80299C949	S + P 500 INDEX FUTURES							
SP Y NIG9	MAR03 104	J P MORGAN SECURI CME	1.000000	19MAR03 6.000 1,500.000	19MAR03	867.000000	0.00	1,300,500.00
80399D995	S + P 500 INDEX FUTURES							
SP NIG9	JUN03 164	J P MORGAN SECURI CME	1.000000	22APR03 6.000 1,500.000	22APR03	909.400000	0.00	1,364,100.00
920995958	U S TREAS NOTES 5YR FUTURES							
FV NIF7	JUN03 500	J P MORGAN SECURI CBT	1.000000	27MAR03 21.000 2,100,000.000	27MAR03	112.859380	75.39	2,369,971.59
NIF7	558	J P MORGAN SECURI CBT	1.000000	15APR03 1.000 100,000.000	15APR03	112.890630	3.59	112,887.04
NIF7	615	J P MORGAN SECURI CBT	1.000000	01MAY03 1.000 100,000.000	01MAY03	113.843750	3.59	113,840.16



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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

920995958	U S TREAS NOTES 5YR FUTURES							
FV NIF7	JUN03 691	J P MORGAN SECURI CBT	1.000000	28MAY03 2,000 200,000.000	28MAY03	115.812500	7.18	231,617.82
NIF7	692	J P MORGAN SECURI CBT	1.000000	28MAY03 1,000 100,000.000	28MAY03	115.906250	3.59	115,902.66
NIF7	693	J P MORGAN SECURI CBT	1.000000	28MAY03 1,000 100,000.000	28MAY03	116.078130	3.59	116,074.54
NIF7	705	J P MORGAN SECURI CBT	1.000000	02JUN03 1,000 100,000.000	02JUN03	116.437500	3.59	116,433.91
NIF7	708	J P MORGAN SECURI CBT	1.000000	03JUN03 4,000 400,000.000	03JUN03	116.156250	14.36	464,610.64
NIF7	714	J P MORGAN SECURI CBT	1.000000	04JUN03 1,000 100,000.000	04JUN03	116.656250	3.59	116,652.66
NIF7	730	J P MORGAN SECURI CBT	1.000000	05JUN03 1,000 100,000.000	05JUN03	116.906250	3.59	116,902.66
— ASSET TOTALS —				34.000 3,400,000.000			—122.06	3,874,893.68

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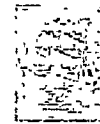
FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

920995982	U S TREAS NOTES 5YR FUTURES							
FV NIF7	MAR03 371	J P MORGAN SECURI CBT	1.000000	06MAR03 1,000 100,000.000	06MAR03	114.750000	3.59	114,746.41
NIF7	407	J P MORGAN SECURI CBT	1.000000	07MAR03 7,000 700,000.000	07MAR03	114.625000	25.13	802,349.87
NIF7	421	J P MORGAN SECURI CBT	1.000000	10MAR03 8,000 800,000.000	10MAR03	115.125000	28.72	920,971.28
NIF7	422	J P MORGAN SECURI CBT	1.000000	10MAR03 1,000 100,000.000	10MAR03	115.125000	3.59	115,121.41
NIF7	423	J P MORGAN SECURI CBT	1.000000	10MAR03 1,000 100,000.000	10MAR03	115.140630	3.59	115,137.04
NIF7	424	J P MORGAN SECURI CBT	1.000000	10MAR03 8,000 800,000.000	10MAR03	115.125000	28.72	920,971.28
NIF7	425	J P MORGAN SECURI CBT	1.000000	10MAR03 1,000 100,000.000	10MAR03	115.125000	3.59	115,121.41
— ASSET TOTALS —				27.000 2,700,000.000			96.93	3,104,418.70

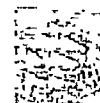
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94499H938	U S TREAS NOTES 10YR FUTURE							
TY NIG7	MAR03 237	MERRILL LYNCH PIE CBT	1.000000	03MAR03 20.000 2,000,000.000	03MAR03	116.937500	150.00	2,338,600.00
NIG7	308	MERRILL LYNCH PIE CBT	1.000000	07MAR03 21.000 2,100,000.000	07MAR03	117.500000	157.50	2,467,342.50
NIG7	311	J P MORGAN SECURI CBT	1.000000	07MAR03 41.000 4,100,000.000	07MAR03	117.500000	307.50	4,817,192.50
— ASSET TOTALS —				82.000 8,200,000.000			615.00	9,623,135.00

94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIG7	JUN03 393	CITIGROUP GLOBAL CBT	1.000000	20MAR03 34.000 3,400,000.000	20MAR03	113.812500	255.00	3,869,370.00
NIG7	394	J P MORGAN SECURI CBT	1.000000	20MAR03 6.000 600,000.000	20MAR03	113.812500	45.00	682,830.00
NIG7	465	MERRILL LYNCH PIE CBT	1.000000	28MAR03 40.000 4,000,000.000	28MAR03	114.296875	300.00	4,571,575.00



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FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIF7	JUN03 560	J P MORGAN SECURI CBT	1.000000	15APR03 1.000 100,000.000		113.968750	3.59	113,965.16
NIF7	560	J P MORGAN SECURI CBT	1.000000	15APR03 -1.000 -100,000.000	CANCEL	113.968750	-3.59	-113,965.16
NIF7	559	J P MORGAN SECURI CBT	1.000000	15APR03 1.000 100,000.000		113.906250	3.59	113,902.66
NIF7	559	J P MORGAN SECURI CBT	1.000000	15APR03 -1.000 -100,000.000	CANCEL	113.906250	-3.59	-113,902.66
NIF7	562	J P MORGAN SECURI CBT	1.000000	15APR03 1.000 100,000.000	15APR03	113.906250	3.59	113,902.66
NIG7	758	J P MORGAN SECURI CBT	1.000000	09MAY03 33.000 3,300,000.000	09MAY03	116.437500	247.50	3,842,190.00
NIF7	657	J P MORGAN SECURI CBT	1.000000	15MAY03 1.000 100,000.000	15MAY03	117.437500	3.59	117,433.91



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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

94599G963	U S TREAS NOTES 10YR FUTURE							
TY NIG7	JUN03 032	J P MORGAN SECURI CBT	1.000000	22MAY03 30.000 3,000,000.000	22MAY03	118.687500	225.00	3,560,400.00
NIG7	033	MERRILL LYNCH PIE CBT	1.000000	22MAY03 12.000 1,200,000.000	22MAY03	118.578125	90.00	1,422,847.50
NIG7	085	MERRILL LYNCH PIE CBT	1.000000	29MAY03 43.000 4,300,000.000	29MAY03	119.046875	322.50	5,118,693.12
NIG7	086	MERRILL LYNCH PIE CBT	1.000000	29MAY03 6.000 600,000.000	29MAY03	118.625000	45.00	711,705.00
NIF7	698	J P MORGAN SECURI CBT	1.000000	30MAY03 4.000 400,000.000	30MAY03	119.062500	14.36	476,235.64
— ASSET TOTALS —				210.000 21,000,000.000			1,551.54	24,487,182.83

94599M952	U S TREAS BONDS FUTURES							
US NIF7	JUN03 610	J P MORGAN SECURI CBT	1.000000	30APR03 1.000 100,000.000	30APR03	113.781250	3.59	113,777.66



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FUTURE SELL TO CLOSE

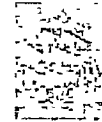
** US DOLLAR ** (CONTINUED)

94599M952	U S TREAS BONDS FUTURES							
US NIF7	JUN03 700	J P MORGAN SECURI CBT	1.000000	30MAY03 28.000 2,800,000.000	30MAY03	120.593750	100.52	3,376,524.48
— ASSET TOTALS —				29.000 2,900,000.000			104.11	3,490,302.14

94699S990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEP03 741	J P MORGAN SECURI CBT	1.000000	09JUN03 2.000 200,000.000	09JUN03	116.125000	7.18	232,242.82
NIF7	750	J P MORGAN SECURI CBT	1.000000	13JUN03 1.000 100,000.000	13JUN03	116.968750	3.59	116,965.16
NIF7	751	J P MORGAN SECURI CBT	1.000000	13JUN03 1.000 100,000.000	13JUN03	116.937500	3.59	116,933.91
NIF7	784	J P MORGAN SECURI CBT	1.000000	26JUN03 1.000 100,000.000	26JUN03	115.250000	3.59	115,246.41
NIF7	794	J P MORGAN SECURI CBT	1.000000	30JUN03 4.000 400,000.000		115.078130	14.36	460,298.16

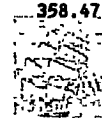


ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94699S990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEPO3 794	J P MORGAN CBT	SECURI 1.000000	30JUN03 -4.000	CANCEL	115.078130	-14.36	-460,298.16
				-400,000.000				
NIF7	798	J P MORGAN CBT	SECURI 1.000000	30JUN03 4.000		115.078130	14.36	460,298.16
				400,000.000				
NIF7	798	J P MORGAN CBT	SECURI 1.000000	30JUN03 -4.000	CANCEL	115.078130	-14.36	-460,298.16
				-400,000.000				
NIF7	799	J P MORGAN CBT	SECURI 1.000000	30JUN03 4.000		115.078130	14.36	460,298.16
				400,000.000				
NIF7	799	J P MORGAN CBT	SECURI 1.000000	30JUN03 -4.000	CANCEL	115.078130	-14.36	-460,298.16
				-400,000.000				
NIF7	002	J P MORGAN CBT	SECURI 1.000000	30JUN03 4.000	30JUN03	115.078130	14.36	460,298.16
				400,000.000				
NIF7	047	J P MORGAN CBT	SECURI 1.000000	10JUL03 1.000		114.750000	3.59	114,746.41
				100,000.000				



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FUTURE SELL TO CLOSE								
			**	US DOLLAR	**	(CONTINUED)		
94699S990	U S TREAS NOTES 5YR FUTURES							
FV NIF7	SEPO3 047	J P MORGAN CBT	SECURI 1.000000	10JUL03 -1.000	CANCEL	114.750000	-3.59	-114,746.41
				-100,000.000				
NIF7	048	J P MORGAN CBT	SECURI 1.000000	10JUL03 1.000	10JUL03	114.765630	3.59	114,762.04
				100,000.000				
NIF7	119	J P MORGAN CBT	SECURI 1.000000	29JUL03 1.000	29JUL03	111.984380	3.59	111,980.79
				100,000.000				
NIF7	120	J P MORGAN CBT	SECURI 1.000000	29JUL03 3.000	29JUL03	112.000000	10.77	335,989.23
				300,000.000				
NIF7	196	J P MORGAN CBT	SECURI 1.000000	04AUG03 9.000	04AUG03	111.453130	32.31	1,003,045.86
				900,000.000				
NIF7	288	J P MORGAN CBT	SECURI 1.000000	14AUG03 10.000	14AUG03	111.140630	35.90	1,111,370.40
				1,000,000.000				
NIG7	172	GOLDMAN SACHS + C CBT	SECURI 1.000000	26AUG03 32.000	26AUG03	111.000000	240.00	3,551,760.00
				3,200,000.000				
— ASSET TOTALS —				65.000			358.47	7,270,594.78
				6,500,000.000				



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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

94699T956	U S TREAS NOTES 10YR FUTURE							
TY	SEP03	J P MORGAN SECURI	1.000000	26JUN03	26JUN03			
NIF7	785	CBT		1.000		117.578130	3.59	117,574.54
				100,000.000				
NIF7	009	J P MORGAN SECURI	1.000000	02JUL03	02JUL03	117.296880	3.59	117,293.29
		CBT		1.000				
				100,000.000				
NIF7	055	J P MORGAN SECURI	1.000000	14JUL03	14JUL03	116.421880	3.59	116,418.29
		CBT		1.000				
				100,000.000				
NIG7	557	GOLDMAN SACHS + C	1.000000	18JUL03	18JUL03	114.609375	45.00	687,611.25
		CBT		6.000				
				600,000.000				
NIF7	121	J P MORGAN SECURI	1.000000	29JUL03	29JUL03	111.953130	3.59	111,949.54
		CBT		1.000				
				100,000.000				
NIF7	122	J P MORGAN SECURI	1.000000	29JUL03	29JUL03	111.984380	7.18	223,961.58
		CBT		2.000				
				200,000.000				
NIG7	653	MERRILL LYNCH PIE	1.000000	30JUL03	30JUL03	111.640625	82.50	1,227,964.37
		CBT		11.000				
				1,100,000.000				



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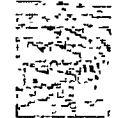
ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
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FUTURE SELL TO CLOSE

** US DOLLAR ** (CONTINUED)

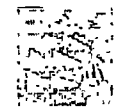
94699T956	U S TREAS NOTES 10YR FUTURE							
TY	SEP03	GOLDMAN SACHS + C	1.000000	30JUL03	30JUL03			
NIG7	654	CBT		9.000		111.640625	67.50	1,004,698.12
				900,000.000				
NIG7	784	GOLDMAN SACHS + C	1.000000	08AUG03		112.812500	225.00	3,384,150.00
		CBT		30.000				
				3,000,000.000				
NIG7	784	GOLDMAN SACHS + C	1.000000	08AUG03	CANCEL	112.812500	-225.00	-3,384,150.00
		CBT		30.000				
				-3,000,000.000				
NIG7	786	GOLDMAN SACHS + C	1.000000	08AUG03	08AUG03	112.812500	225.00	3,384,150.00
		CBT		30.000				
				3,000,000.000				
NIG7	787	GOLDMAN SACHS + C	1.000000	08AUG03	08AUG03	113.312500	330.00	4,985,420.00
		CBT		44.000				
				4,400,000.000				
NIG7	006	GOLDMAN SACHS + C	1.000000	12AUG03	12AUG03	112.125000	502.50	7,511,872.50
		CBT		67.000				
				6,700,000.000				
-- ASSET TOTALS --				173.000			1,274.04	19,488,913.48
				17,300,000.000				
94699T980	U S TREAS BONDS FUTURES							
US	SEP03	J P MORGAN SECURI	1.000000	06JUN03	06JUN03			
NIF7	736	CBT		1.000		119.187500	3.59	119,183.91
				100,000.000				

ASSET ID TICKER FUND	SECURITY DESCRIPTION LOT	BROKER EX TRADED	EX RATE	TRD DATE CONTRACTS NOTIONAL PAR	STL DATE LOCAL BASE	PRICE	COMM/ FEE	NOTIONAL PROCEEDS
FUTURE SELL TO CLOSE								
			**	US DOLLAR		**	(CONTINUED)	
94699T980	U S TREAS BONDS FUTURES			1.000000	12AUG03	12AUG03		
US	SEPO3	J P MORGAN SECURI		9.000		106.906250	32.31	962,123.94
NIF7	250	CBT		900,000.000				
— ASSET TOTALS —				10.000			35.90	1,081,307.85
				1,000,000.000				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
EQUITY						
210,182.000			0.00	2,143.60	0.00	723,844.49
	TRADES:	18	0.00	1,398.88	0.00	472,697.97
	CANCELS:	0				
EQUITY - SHORT						
65,993.540			0.00	0.00	0.00	65,993.54
	TRADES:	22	0.00	0.00	0.00	40,413.30
	CANCELS:	0				
GRAND TOTAL						
LONG						
210,182.000			0.00	2,143.60	0.00	723,844.49
	TRADES:	18	0.00	1,398.88	0.00	472,697.97
	CANCELS:	0				
SHORT						
65,993.540			0.00	0.00	0.00	65,993.54
	TRADES:	22	0.00	0.00	0.00	40,413.30
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** CANADIAN DOLLAR **						
<u>SELL</u>						
<u>EQUITY</u>						
722,791.200			0.00	795.00	0.00	1,096,647.35
	TRADES:	47	0.00	565.49	0.00	806,279.21
	CANCELS:	14				
<u>EQUITY - SHORT</u>						
0.000			0.00	0.00	0.00	0.00
	TRADES:	1	0.00	0.00	0.00	0.00
	CANCELS:	1				
<u>FIXED INCOME</u>						
11,500,000.00			156,591.78	0.00	0.00	12,084,652.57
	TRADES:	11	111,482.05	0.00	0.00	8,630,022.80
	CANCELS:	1				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
12,222,791.200			156,591.78	795.00	0.00	13,181,299.92
	TRADES:	58	111,482.05	565.49	0.00	9,436,302.01
	CANCELS:	15				
<u>SHORT</u>						
0.000			0.00	0.00	0.00	0.00
	TRADES:	1	0.00	0.00	0.00	0.00
	CANCELS:	1				



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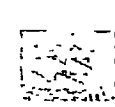
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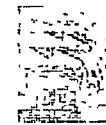
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** SWISS FRANC **						
<u>SELL</u>						
<u>EQUITY</u>						
15,998.000			0.00	1,152.21	41.80	1,104,214.72
	TRADES:	21	0.00	867.26	31.83	846,335.62
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
15,998.000			0.00	1,152.21	41.80	1,104,214.72
	TRADES:	21	0.00	867.26	31.83	846,335.62
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
		**	DANISH KRONE	**		
<u>SELL</u>						
<u>EQUITY</u>						
23,700.000			0.00	5,832.65	0.00	2,490,906.35
	TRADES:	2	0.00	873.55	0.00	374,341.08
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
23,700.000			0.00	5,832.65	0.00	2,490,906.35
	TRADES:	2	0.00	873.55	0.00	374,341.08
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
GERMANY		**	EURO CURRENCY	**		
<u>SELL</u>						
<u>EQUITY</u>						
52,700.000			0.00	3,694.47	0.00	1,731,209.98
	TRADES:	42	0.00	4,209.23	0.00	1,974,647.45
	CANCELS:	0				
<u>FIXED INCOME</u>						
12,300,000.00			251,429.09	0.00	0.00	13,199,505.22
	TRADES:	17	290,842.08	0.00	0.00	15,107,784.04
	CANCELS:	4				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
12,352,700.000			251,429.09	3,694.47	0.00	14,930,715.20
	TRADES:	59	290,842.08	4,209.23	0.00	17,082,431.49
	CANCELS:	4				



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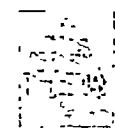
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
SPAIN						
SELL						
EQUITY						
137,254.000			0.00	1,312.77	0.00	547,977.52
	TRADES:	4	0.00	1,410.14	0.00	589,781.99
	CANCELS:	0				
GRAND TOTAL						
LONG						
137,254.000			0.00	1,312.77	0.00	547,977.52
	TRADES:	4	0.00	1,410.14	0.00	589,781.99
	CANCELS:	0				



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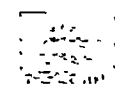
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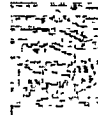
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
FINLAND						
SELL						
EQUITY						
14,000.000			0.00	420.65	0.00	209,916.68
	TRADES:	11	0.00	481.80	0.00	240,433.07
	CANCELS:	0				
GRAND TOTAL						
LONG						
14,000.000			0.00	420.65	0.00	209,916.68
	TRADES:	11	0.00	481.80	0.00	240,433.07
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET BASE NET	PROCEEDS PROCEEDS
FRANCE		**	EURO CURRENCY		**		
SELL							
EQUITY							
60,340.000			0.00	2,226.67	0.00	1,240,105.27	
	TRADES:	46	0.00	2,557.55	0.00	1,412,194.88	
	CANCELS:	0					
GRAND TOTAL							
LONG							
60,340.000			0.00	2,226.67	0.00	1,240,105.27	
	TRADES:	46	0.00	2,557.55	0.00	1,412,194.88	
	CANCELS:	0					



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET BASE NET	PROCEEDS PROCEEDS
UNITED KINGDOM		**	EURO CURRENCY		**		
SELL							
EQUITY							
9,650.000			0.00	261.34	5.00	138,208.23	
	TRADES:	22	0.00	299.77	5.79	158,667.62	
	CANCELS:	8					
GRAND TOTAL							
LONG							
9,650.000			0.00	261.34	5.00	138,208.23	
	TRADES:	22	0.00	299.77	5.79	158,667.62	
	CANCELS:	8					



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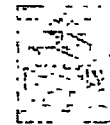
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
IRELAND						
SELL						
EQUITY						
49,550.000			0.00	348.36	2.50	681,538.48
	TRADES:	7	0.00	409.40	2.93	659,211.09
	CANCELS:	3				
GRAND TOTAL						
LONG						
49,550.000			0.00	348.36	2.50	681,538.48
	TRADES:	7	0.00	409.40	2.93	659,211.09
	CANCELS:	3				



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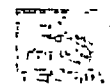
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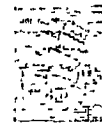
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
ITALY						
SELL						
EQUITY						
58,000.000			0.00	945.72	0.00	469,474.92
	TRADES:	21	0.00	1,086.36	0.00	540,009.61
	CANCELS:	0				
GRAND TOTAL						
LONG						
58,000.000			0.00	945.72	0.00	469,474.92
	TRADES:	21	0.00	1,086.36	0.00	540,009.61
	CANCELS:	0				



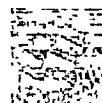
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
NETHERLANDS						
SELL						
EQUITY						
93,300.000		11	0.00	2,699.82	0.00	1,142,645.25
	TRADES:	0	0.00	2,945.56	0.00	1,251,459.84
	CANCELS:					
GRAND TOTAL						
LONG						
93,300.000		11	0.00	2,699.82	0.00	1,142,645.25
	TRADES:	0	0.00	2,945.56	0.00	1,251,459.84
	CANCELS:					



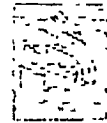
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
PORTUGAL						
SELL						
EQUITY						
17,300.000		7	0.00	208.17	0.00	103,875.59
	TRADES:	0	0.00	236.16	0.00	117,848.74
	CANCELS:					
GRAND TOTAL						
LONG						
17,300.000		7	0.00	208.17	0.00	103,875.59
	TRADES:	0	0.00	236.16	0.00	117,848.74
	CANCELS:					



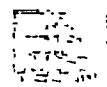
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** EURO CURRENCY **						
INTERNATIONAL						
SELL						
EQUITY - SHORT						
555,884.460			0.00 0.00	0.00 0.00	0.00 0.00	555,884.46 597,500.94
	TRADES:	21				
	CANCELS:	3				
GRAND TOTAL						
SHORT						
555,884.460			0.00 0.00	0.00 0.00	0.00 0.00	555,884.46 597,500.94
	TRADES:	21				
	CANCELS:	3				
GRAND TOTAL						
LONG						
12,792,094.000			251,429.09 290,842.08	12,117.97 13,635.97	7.50 8.72	19,464,457.14 22,052,038.33
	TRADES:	188				
	CANCELS:	15				
SHORT						
555,884.460			0.00 0.00	0.00 0.00	0.00 0.00	555,884.46 597,500.94
	TRADES:	21				
	CANCELS:	3				



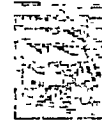
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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** POUND STERLING **						
SELL						
EQUITY						
1,444,502.770			0.00 0.00	3,039.62 4,897.94	43.01 69.84	2,618,964.29 4,191,044.69
	TRADES:	155				
	CANCELS:	2				
EQUITY - SHORT						
24,528.360			0.00 0.00	0.00 0.00	0.00 0.00	24,528.36 38,416.78
	TRADES:	11				
	CANCELS:	3				
GRAND TOTAL						
LONG						
1,444,502.770			0.00 0.00	3,039.62 4,897.94	43.01 69.84	2,618,964.29 4,191,044.69
	TRADES:	155				
	CANCELS:	2				
SHORT						
24,528.360			0.00 0.00	0.00 0.00	0.00 0.00	24,528.36 38,416.78
	TRADES:	11				
	CANCELS:	3				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** HONG KONG DOLLAR **						
<u>SELL</u>						
<u>EQUITY</u>						
2,698,100.000			0.00	25,974.29	11,648.72	10,352,093.81
	TRADES:	25	0.00	3,330.40	1,493.57	1,327,336.30
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
2,698,100.000			0.00	25,974.29	11,648.72	10,352,093.81
	TRADES:	25	0.00	3,330.40	1,493.57	1,327,336.30
	CANCELS:	0				



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SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** JAPANESE YEN **						
<u>SELL</u>						
<u>EQUITY</u>						
295,029.000			0.00	594,516.00	0.00	408,288,086.00
	TRADES:	122	0.00	5,047.31	0.00	3,462,546.77
	CANCELS:	13				
<u>EQUITY - SHORT</u>						
4,242,212.000			0.00	0.00	0.00	4,242,212.00
	TRADES:	13	0.00	0.00	0.00	36,150.12
	CANCELS:	2				
<u>FIXED INCOME</u>						
27,000,000.00			0.00	0.00	0.00	23,027,040.00
	TRADES:	1	0.00	0.00	0.00	195,688.39
	CANCELS:	0				
<u>GRAND TOTAL</u>						
<u>LONG</u>						
27,295,029.000			0.00	594,516.00	0.00	431,315,126.00
	TRADES:	123	0.00	5,047.31	0.00	3,658,235.16
	CANCELS:	13				
<u>SHORT</u>						
4,242,212.000			0.00	0.00	0.00	4,242,212.00
	TRADES:	13	0.00	0.00	0.00	36,150.12
	CANCELS:	2				



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** NORWEGIAN KRONE **						
SELL						
EQUITY						
86,100.000			0.00	8,297.89	0.00	3,310,857.11
	TRADES:	1	0.00	1,108.90	0.00	442,450.50
	CANCELS:	0				
GRAND TOTAL						
LONG						
86,100.000			0.00	8,297.89	0.00	3,310,857.11
	TRADES:	1	0.00	1,108.90	0.00	442,450.50
	CANCELS:	0				

STATE STREET

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**** NO NAME ON RECORD ****
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PORTFOLIO SALES REPORT
CURRENCY SUMMARY
MARCH 1, 2003 TO AUGUST 31, 2003

PAGE: 539
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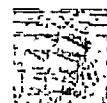
SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** NEW ZEALAND DOLLAR **						
SELL						
EQUITY						
39,503.000			0.00	513.69	0.00	204,959.42
	TRADES:	4	0.00	297.85	0.00	118,839.58
	CANCELS:	0				
GRAND TOTAL						
LONG						
39,503.000			0.00	513.69	0.00	204,959.42
	TRADES:	4	0.00	297.85	0.00	118,839.58
	CANCELS:	0				

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
		**	SWEDISH KRONA	**		
SELL						
EQUITY						
17,500.000			0.00	7,334.46	0.00	3,117,662.04
	TRADES:	4	0.00	905.10	0.00	383,640.40
	CANCELS:	0				
GRAND TOTAL						
LONG						
17,500.000			0.00	7,334.46	0.00	3,117,662.04
	TRADES:	4	0.00	905.10	0.00	383,640.40
	CANCELS:	0				



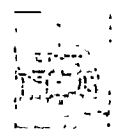
STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
		**	SINGAPORE DOLLAR	**		
SELL						
EQUITY						
145,000.000			0.00	1,352.16	225.36	449,142.08
	TRADES:	2	0.00	770.52	128.42	255,942.75
	CANCELS:	0				
GRAND TOTAL						
LONG						
145,000.000			0.00	1,352.16	225.36	449,142.08
	TRADES:	2	0.00	770.52	128.42	255,942.75
	CANCELS:	0				



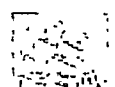
STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** THAILAND BAHT **						
SELL						
EQUITY						
162,100.000			0.00 0.00	23,291.86 551.27	1,358.71 32.15	7,739,304.15 183,170.44
	TRADES:	10				
	CANCELS:	0				
GRAND TOTAL						
LONG						
162,100.000			0.00 0.00	23,291.86 551.27	1,358.71 32.15	7,739,304.15 183,170.44
	TRADES:	10				
	CANCELS:	0				

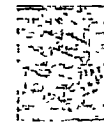


STATE STREET

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** US DOLLAR **						
SELL						
CASH EQUIVALENTS						
204,295,539.66			12,179.65	0.00	0.00	204,250,952.88
	TRADES:	517				
	CANCELS:	12				
SHORT TERM MATURITIES						
21,580,000.00			39,436.00	0.00	0.00	21,540,564.01
	TRADES:	15				
	CANCELS:	0				
EQUITY						
11,068,685.063			0.00	183,154.56	4,712.26	151,358,459.75
	TRADES:	1,915				
	CANCELS:	31				
EQUITY - SHORT						
0.000			0.00	0.00	0.00	0.00
	TRADES:	1				
	CANCELS:	1				
FIXED INCOME						
276,123,909.25			1,770,310.39	419.37	0.00	277,755,159.45
	TRADES:	133,404				
	CANCELS:	135,77				
FIXED INCOME - SHORT						
6,300,000.00			0.00	0.00	0.00	5,847,737.34
	TRADES:	2,000				
	CANCELS:	29,27				
OPTIONS WRITTEN						
106.00	106000		0.00	397.50	19.63	94,275.88
	TRADES:	4				
	CANCELS:	0				



SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	LOCAL INTEREST BASE INTEREST	LOCAL COMMISSNS BASE COMMISSNS	LOCAL TAX/FEE/OTH BASE TAX/FEE/OTH	LOCAL NET PROCEEDS BASE NET PROCEEDS
** AUSTRALIAN DOLLAR **						
<u>SELL</u>						
<u>LONG</u>						
513,068,239.973	106000	133,135,718.00	1,821,926.04	183,971.43	4,731.89	654,999,411.97
	TRADES: CANCELS:	2,855 120				
<u>SHORT</u>						
6,300,000.000		2,000,000.00	0.00	0.00	0.00	5,847,737.34
	TRADES: CANCELS:	30 28				



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# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/ FEE	NOTIONAL PROCEEDS
** AUSTRALIAN DOLLAR **					
<u>SELL</u>					
<u>FUTURE SELL TO CLOSE</u>					
	136.00	3,400		0.00 0.00	10,112,600.00 6,443,884.74
TRADES: CANCELS:	12 0				
** CANADIAN DOLLAR **					
<u>SELL</u>					
<u>FUTURE SELL TO OPEN</u>					
	74.00	14,800		0.00 0.00	5,712,084.80 4,111,070.19
TRADES: CANCELS:	7 1				
<u>FUTURE SELL TO CLOSE</u>					
	100.00	3,413,200		0.00 0.00	8,649,757.00 6,141,035.77
TRADES: CANCELS:	9 0				
<u>FUTURE TOTAL FOR CURRENCY</u>					
	174.00	3,428,000		0.00 0.00	14,361,841.80 10,252,105.96
TRADES: CANCELS:	16 1				
** EURO CURRENCY **					
<u>SELL</u>					
<u>FUTURE SELL TO CLOSE</u>					
	92.00	6,000,800		300.00 347.87	9,151,656.70 10,559,754.94
TRADES: CANCELS:	6 0				



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PORTFOLIO SALES REPORT
CURRENCY SUMMARY
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# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL PROCEEDS
** EURO CURRENCY **					
<u>SELL</u>					
<u>FUTURE SELL TO CLOSE</u>					
	149.00	1,490		0.00 0.00	4,342,385.00 4,923,886.11
TRADES:	9				
CANCELS:	0				
** EURO CURRENCY **					
<u>SELL</u>					
<u>FUTURE SELL TO CLOSE</u>					
	27.00	6,750,000		239.50 270.38	6,596,228.68 7,495,618.62
TRADES:	11				
CANCELS:	4				
** POUND STERLING **					
<u>SELL</u>					
<u>FUTURE SELL TO OPEN</u>					
	18.00	180		0.00 0.00	732,600.00 1,200,952.10
TRADES:	1				
CANCELS:	0				
<u>FUTURE SELL TO CLOSE</u>					
	59.00	500,550		32.00 51.46	2,659,143.00 4,289,481.60
TRADES:	5				
CANCELS:	0				
<u>FUTURE TOTAL FOR CURRENCY</u>					
	77.00	500,730		32.00 51.46	3,391,743.00 5,490,433.70
TRADES:	6				
CANCELS:	0				

STATE STREET

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— COMPOSITE —
PORTFOLIO SALES REPORT
CURRENCY SUMMARY
MARCH 1, 2003 TO AUGUST 31, 2003

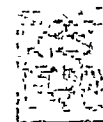
PAGE: 547
ASOF: 31AUG03

# OF TRADES	CONTRACTS	NOTIONAL PAR	LOCAL BASE	COMM/FEE	NOTIONAL PROCEEDS
** JAPANESE YEN **					
<u>SELL</u>					
<u>FUTURE SELL TO OPEN</u>					
	2.00	200,000,000		0.00 0.00	287,580,000.00 2,451,401.40
TRADES:	2				
CANCELS:	0				
** US DOLLAR **					
<u>SELL</u>					
<u>FUTURE SELL TO OPEN</u>					
	180.00	22,350,000		254.89	24,452,694.98
TRADES:	41				
CANCELS:	4				
<u>FUTURE SELL TO CLOSE</u>					
	778.00	97,003,000		4,976.99	108,405,097.83
TRADES:	114				
CANCELS:	26				
<u>FUTURE TOTAL FOR CURRENCY</u>					
	958.00	119,353,000		5,231.88	132,857,792.81
TRADES:	155				
CANCELS:	30				

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MARCH 1, 2003 TO AUGUST 31, 2003

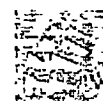
SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
** FUND SUMMARY **						
SELL						
CASH EQUIVALENTS						
204,295,539.66		TRADES: 517 CANCELS: 12	12,179.65	0.00	0.00	204,250,952.88
SHORT TERM MATURITIES						
21,580,000.00		TRADES: 15 CANCELS: 0	39,436.00	0.00	0.00	21,540,564.01
EQUITY						
17,421,285.033		TRADES: 2,497 CANCELS: 71	0.00	217,405.00	6,476.79	171,167,339.35
EQUITY - SHORT						
4,888,618.360		TRADES: 69 CANCELS: 10	0.00	0.00	0.00	712,481.14
FIXED INCOME						
326,923,909.25		TRADES: 133,433 CANCELS: 718,82	2,172,634.52	419.37	0.00	301,688,654.68
FIXED INCOME - SHORT						
6,300,000.00		TRADES: 29 CANCELS: 27	2,000,000.00	0.00	0.00	5,847,737.34
OPTIONS WRITTEN						
106.00	106000	TRADES: 4 CANCELS: 0	0.00	397.50	19.63	94,275.88
GRAND TOTAL						



STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

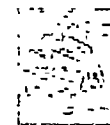
SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	BASE INTEREST	BASE COMMISSNS	BASE TAX/FEE/OTH	BASE NET PROCEEDS
** FUND SUMMARY **						
SELL						
LONG						
570,220,839.943	106000	TRADES: 133,466 CANCELS: 718,165	2,224,250.17	218,221.87	6,496.42	698,741,786.80
SHORT						
11,188,618.360		TRADES: 98 CANCELS: 37	2,000,000.00	0.00	0.00	6,560,218.48



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MARCH 1, 2003 TO AUGUST 31, 2003

TRANSACTION TYPE	# OF TRADES	CONTRACTS	NOTIONAL PAR	COMM/FEE	NOTIONAL PROCEEDS
** FUND SUMMARY **					
<u>SELL</u>					
<u>FUTURE SELL TO OPEN</u>					
TRADES:	51	274.000	222,364,980	254.89	32,216,118.67
CANCELS:	5				
<u>FUTURE SELL TO CLOSE</u>					
TRADES:	166	1,341.000	113,672,440	5,646.70	148,258,759.61
CANCELS:	30				
<u>FUTURE TOTAL</u>					
TRADES:	217	1,615.000	336,037,420	5,901.59	180,474,878.28
CANCELS:	35				



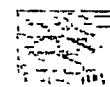
STATE STREET

MARCH 1, 2003 TO AUGUST 31, 2003

FUND SUMMARY - BY LOCATION

	SHORT TERM MATURITIES	SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES	GRAND TOTAL
DTC NET TRADES:	11	15	1,806	70	0	0	NET TRADES: 1,902
BOS NET TRADES:	0	0	10	517	0	182	NET TRADES: 709
FED NET TRADES:	4	5	0	181	0	0	NET TRADES: 190
AU2 NET TRADES:	0	0	18	0	0	0	NET TRADES: 18
CAS NET TRADES:	0	0	4	0	0	0	NET TRADES: 4
CA1 NET TRADES:	0	0	29	0	0	0	NET TRADES: 29
CH1 NET TRADES:	0	0	21	0	0	0	NET TRADES: 21
DK1 NET TRADES:	0	0	2	0	0	0	NET TRADES: 2
DE4 NET TRADES:	0	0	41	0	0	0	NET TRADES: 41
ES3 NET TRADES:	0	0	1	0	0	0	NET TRADES: 1
ES4 NET TRADES:	0	0	1	0	0	0	NET TRADES: 1
FI1 NET TRADES:	0	0	11	0	0	0	NET TRADES: 11
FR1 NET TRADES:	0	0	45	0	0	0	NET TRADES: 45
GB8 NET TRADES:	0	0	162	0	0	0	NET TRADES: 162
EUR NET TRADES:	0	0	17	16	0	0	NET TRADES: 33
IE1 NET TRADES:	0	0	2	0	0	0	NET TRADES: 2
IT3 NET TRADES:	0	0	21	0	0	0	NET TRADES: 21
NL4 NET TRADES:	0	0	11	0	0	0	NET TRADES: 11
PT1 NET TRADES:	0	0	7	0	0	0	NET TRADES: 7
GBV NET TRADES:	0	0	10	0	0	0	NET TRADES: 10
HK1 NET TRADES:	0	0	25	0	0	0	NET TRADES: 25
JP9 NET TRADES:	0	0	10	0	0	0	NET TRADES: 10
JP3 NET TRADES:	0	0	99	0	0	0	NET TRADES: 99

NOTE: NET TRADES = TRADES - CANCELLED TRADES - CORP ACTIONS



STATE STREET

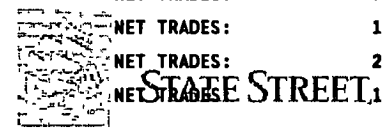
MARCH 1, 2003 TO AUGUST 31, 2003

FUND SUMMARY - BY LOCATION

		SHORT TERM MATURITIES	SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
NO1	NET TRADES:	0	0	1	0	0	0	NET TRADES:	1
NZ3	NET TRADES:	0	0	4	0	0	0	NET TRADES:	4
SE1	NET TRADES:	0	0	4	0	0	0	NET TRADES:	4
SG1	NET TRADES:	0	0	2	0	0	0	NET TRADES:	2
TH1	NET TRADES:	0	0	10	0	0	0	NET TRADES:	10
MYC	NET TRADES:	0	0	1	0	0	0	NET TRADES:	1
US1	NET TRADES:	0	0	8	0	0	0	NET TRADES:	8
AU1	NET TRADES:	0	0	22	0	0	0	NET TRADES:	22
EC1	NET TRADES:	0	0	1	0	0	0	NET TRADES:	1
LDN	NET TRADES:	0	0	3	0	0	0	NET TRADES:	3
JP1	NET TRADES:	0	0	11	0	0	0	NET TRADES:	11
CAN	NET TRADES:	0	0	0	10	0	0	NET TRADES:	10
TBA	NET TRADES:	0	0	0	47	0	0	NET TRADES:	47
OTH	NET TRADES:	0	0	0	1	0	0	NET TRADES:	1
MYF	NET TRADES:	0	0	0	0	4	0	NET TRADES:	4
TOTAL	NET TRADES:	15	20	2,420	842	4	182	NET TRADES:	3,483

NOTE: NET TRADES = TRADES - CANCELLED TRADES - CORP ACTIONS

		SHORT TERM MATURITIES	SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
DTC	NET TRADES:	0	0	60	2	0	0	NET TRADES:	62
FED	NET TRADES:	0	0	0	-7	0	0	NET TRADES:	-7
DE4	NET TRADES:	0	0	1	0	0	0	NET TRADES:	1
ES3	NET TRADES:	0	0	2	0	0	0	NET TRADES:	2
EUR	NET TRADES:	0	0	0	1	0	0	NET TRADES:	1



MARCH 1, 2003 TO AUGUST 31, 2003

FUND SUMMARY - BY LOCATION

		SHORT TERM MATURITIES	SHORT TERM	EQUITY	FIXED INCOME	OPTIONS	FUTURES		GRAND TOTAL
IE1	NET TRADES:	0	0	2	0	0	0	NET TRADES:	2
TOTAL	NET TRADES:	0	0	65	-4	0	0	NET TRADES:	61
GRAND TOTAL:		15	20	2,485	838	4	182	NET TRADES:	3,544

NOTE: NET TRADES = CORP ACTIONS



BURROUGHS WELLCOME FUND
990-PF 2002 FOR FISCAL YEAR 2003
PART XV - SUPPLEMENTAL INFORMATION - LINE 2b,c, and d
Please see the following for brochures on grant applications,
submission deadlines, and grant restrictions and limitations.
Statements 18, 19, and 20

BURROUGHS WELLCOME FUND 990-PF FOR FISCAL YEAR ENDED 8/31/2003

PART XV - SUPPLEMENTAL INFORMATION - LINE 3a Schedule #21

GRANTS PAID DURING THE YEAR

GRANTS TO INDIVIDUALS

NAME OF INSTITUTION / GRANTEE / ADDRESS / PURPOSE

RELATIONSHIP TO FOUNDATION

MANAGER OR

SUBSTANTIAL CONTRIBUTOR

CHECK #

CHECK DATE

AMOUNT

Career Award at the Scientific Interface

Cold Spring Harbor Laboratory

Yasuda, Ryohei

1 Bungtown Road

Cold Spring Harbor, NY 11724

Visualization of biochemical signaling in single dendritic spines

none

10822

1/15/2003

\$40,000.00

Cold Spring Harbor Laboratory

Yasuda, Ryohei

1 Bungtown Road

Cold Spring Harbor, NY 11724

Visualization of biochemical signaling in single dendritic spines

none

11642

7/14/2003

\$40,000.00

Duke University Medical Center

Cowell, Lindsay G.

Dept. of Biostatistics and Bioinformatics Center for Bioinformatics and Computational Biology 107 North Building, Research Drive B

Durham, NC 27708

A novel statistical approach to deducing the function of regulatory DNA: examples from analyses of recombination signal sequences

none

10824

1/15/2003

\$40,000.00

Duke University Medical Center

Cowell, Lindsay G.

Dept. of Biostatistics and Bioinformatics Center for Bioinformatics and Computational Biology 107 North Building, Research Drive B

Durham, NC 27708

A novel statistical approach to deducing the function of regulatory DNA: examples from analyses of recombination signal sequences

none

11634

7/14/2003

\$40,000.00

Harvard Medical School

Yousaf, Muhammad N.

Dept. of Cell Biology 240 Longwood Avenue Building C-502

Boston, MA 02115

A surface chemistry and materials approach to develop model substrates to study PI(4,5)P2 lipid raft dependent actin polymerization

none

10825

1/15/2003

\$40,000.00

Harvard Medical School

Sello, Jason K.

Depts. of Biological Chemistry and Molecular Pharmacology 240 Longwood Avenue

Boston, MA 02115

Taking a chemical genetic scalpel to a <%Streptomyces%> colony

none

10982

2/14/2003

\$40,000.00

Harvard Medical School

Sello, Jason K.

Depts. of Biological Chemistry and Molecular Pharmacology 240 Longwood Avenue

Boston, MA 02115

Taking a chemical genetic scalpel to a <%Streptomyces%> colony

none

11641

7/14/2003

\$40,000.00

Harvard Medical School

Yousaf, Muhammad N.

Dept. of Cell Biology 240 Longwood Avenue Building C-502

Boston, MA 02115

none

11639

7/14/2003

\$40,000.00

BURROUGHS WELLCOME FUND 990-PF FOR FISCAL YEAR ENDED 8/31/2003

PART XV - SUPPLEMENTAL INFORMATION - LINE 3a Schedule #21

GRANTS PAID DURING THE YEAR

GRANTS TO INDIVIDUALS

NAME OF INSTITUTION / GRANTEE / ADDRESS / PURPOSE

RELATIONSHIP TO FOUNDATION

MANAGER OR

SUBSTANTIAL CONTRIBUTOR

CHECK #

CHECK DATE

AMOUNT

A surface chemistry and materials approach to develop model substrates to study PI(4,5)P2 lipid raft dependent actin polymerization				
Massachusetts Institute of Technology	none			\$32,000.00
Stockwell, Brent R.		10809		
Nine Cambridge Center		1/15/2003		
Cambridge, MA 02142				
Chemical profiling of cellular disease states				
Massachusetts Institute of Technology	none			\$32,000.00
Stockwell, Brent R.		11660		
Nine Cambridge Center		7/14/2003		
Cambridge, MA 02142				
Chemical profiling of cellular disease states				
Regents of the University of California	none			\$53,800.00
Rao, Jianghong		10817		
Dept. of Radiology 300 Pasteur Drive Edwards Building, R-356		1/15/2003		
Stanford, CA 94305				
Imaging gene expression and protein phosphorylation in living organisms				
Regents of the University of California	none			\$40,000.00
Young, Matthew A.		10823		
Depts. of Molecular and Cell Biology & Dept. of Chemistry 401 Barker Hall MC 3202		1/15/2003		
Berkeley, CA 94720-3202				
Allosteric regulation in cell signaling proteins				
Regents of the University of California	none			\$53,800.00
Rao, Jianghong		11656		
Dept. of Radiology 300 Pasteur Drive Edwards Building, R-356		7/14/2003		
Stanford, CA 94305				
Imaging gene expression and protein phosphorylation in living organisms				
Regents of the University of California	none			\$40,000.00
Young, Matthew A.		11640		
Depts. of Molecular and Cell Biology & Dept. of Chemistry 401 Barker Hall MC 3202		7/14/2003		
Berkeley, CA 94720-3202				
Allosteric regulation in cell signaling proteins				
Regents of the University of Michigan	none			\$65,000.00
Nelson, Patrick W.		10816		
Dept. of Mathematics 5860 East Hall 525 East University		1/15/2003		
Ann Arbor, MI 48109				
A theoretical study of HIV-1 pathogenesis: from primary infection, through latency, to effective drug therapy or progression to AIDS				
Regents of the University of Michigan	none			\$65,000.00
Nelson, Patrick W.		11659		
Dept. of Mathematics 5860 East Hall 525 East University		7/14/2003		
Ann Arbor, MI 48109				
A theoretical study of HIV-1 pathogenesis: from primary infection, through latency, to effective drug therapy or progression to AIDS				

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Rockefeller University	none			\$32,000.00
Elowitz, Michael B. California Institute of Technology Broad Center, M/C 114-96 1200 E. California Blvd. Pasadena, CA 91125 Pasadena, CA 91125 <%In vivo%> modeling: a synthetic approach to regulatory networks			10810 1/15/2003	
Rockefeller University	none			\$32,000.00
Elowitz, Michael B. California Institute of Technology Broad Center, M/C 114-96 1200 E. California Blvd. Pasadena, CA 91125 Pasadena, CA 91125 <%In vivo%> modeling: a synthetic approach to regulatory networks			11658 7/14/2003	
Stanford University	none			\$20,000.00
Lapidus, Lisa J. Dept. of Physics Varian Physics Bldg. Rm. 222 Stanford, CA 94305-4060 Dynamics of polypeptides from measurement of intramolecular contact formation			10374 10/15/2002	
Stanford University	none			\$32,000.00
Rock, Ronald S. Dept. of Biochemistry Beckman Center B451 Stanford, CA 94305-5307 Exploring the protein folding energy landscape at the single molecule level			10808 1/15/2003	
Stanford University	none			\$32,000.00
Weninger, Keith R. Dept. of Physics Box 8202 2700 Stinson Drive Cox Hall Room 518A Raleigh, NC 27695-8202 Single molecule study of the role of SNARE protein assisted membrane fusion in calcium-triggered neurotransmitter release			10811 1/15/2003	
Stanford University	none			\$20,000.00
Lapidus, Lisa J. Dept. of Physics Varian Physics Bldg. Rm. 222 Stanford, CA 94305-4060 Dynamics of polypeptides from measurement of intramolecular contact formation			11267 4/14/2003	
Stanford University	none			\$32,000.00
Rock, Ronald S. Dept. of Biochemistry Beckman Center B451 Stanford, CA 94305-5307 Exploring the protein folding energy landscape at the single molecule level			11661 7/14/2003	
Stanford University	none			\$32,000.00
Weninger, Keith R. Dept. of Physics Box 8202 2700 Stinson Drive Cox Hall Room 518A Raleigh, NC 27695-8202 Single molecule study of the role of SNARE protein assisted membrane fusion in calcium-triggered neurotransmitter release			11657 7/14/2003	
Trustees of Princeton University	none			\$40,000.00

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Fairhall, Adrienne L. Dept. of Physiology and Biophysics 1959 NE Pacific Street HSB Room G423 Box 357290 Seattle, WA 98195-7290 Neural computation, adaptation and information processing		10820 1/15/2003	
Trustees of Princeton University	none		\$40,000.00
Fairhall, Adrienne L. Dept. of Physiology and Biophysics 1959 NE Pacific Street HSB Room G423 Box 357290 Seattle, WA 98195-7290 Neural computation, adaptation and information processing		11644 7/14/2003	
University of Arizona	none		\$32,000.00
Peterson, Todd E. Institute of Imaging Science CCC 1121 MCN Nashville, TN 37232-2675 Ultrahigh-resolution <%in vivo%> imaging		10807 1/15/2003	
University of Arizona	none		\$32,000.00
Peterson, Todd E. Institute of Imaging Science CCC 1121 MCN Nashville, TN 37232-2675 Ultrahigh-resolution <%in vivo%> imaging		11662 7/14/2003	
Yale University	none		\$40,000.00
Kuhn, Jeffrey R. Dept. of Molecular, Cellular and Developmental Biology KBT 542 Post Office Box 208103 New Haven, CT 06520-8103 Total internal reflection fluorescence microscopy of actin branching dynamics in vivo		10821 1/15/2003	
Yale University	none		\$40,000.00
Kuhn, Jeffrey R. Dept. of Molecular, Cellular and Developmental Biology KBT 542 Post Office Box 208103 New Haven, CT 06520-8103 Total internal reflection fluorescence microscopy of actin branching dynamics in vivo		11643 7/14/2003	
Career Awards Collaborative Grant			
Rutgers, the State University of New Jersey-New Brunswick	none		\$8,400.00
Severinov, Konstantin V. Waksman Institute of Microbiology Busch Campus 190 Frelinghuysen Road Piscataway, NJ 08854 Two sessions for the 2003 FASEB summer conference on transcription in prokaryotes		10662 12/13/2002	
Career Awards in the Biomedical Sciences			
Baylor College of Medicine	none		\$62,000.00
Brown, Chester W. Dept. of Molecular and Human Genetics One Baylor Plaza Room 5842		10939 2/14/2003	

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Houston, TX 77030-3498				
Understanding the reproductive roles of the activins using an activin beta B knock-in model				
Baylor College of Medicine	none			\$29,000.00
Boerkoel, Cornelius F.		10971		
Dept. of Molecular and Human Genetics One Baylor Plaza, Room T628		2/14/2003		
Houston, TX 77030				
A <%Drosophila%> model for dissection SMARCAL1 function				
Baylor College of Medicine	none			\$64,000.00
Boerkoel, Cornelius F.		11268		
Dept. of Molecular and Human Genetics One Baylor Plaza, Room T628		4/14/2003		
Houston, TX 77030				
A <%Drosophila%> model for dissection SMARCAL1 function				
Baylor College of Medicine	none			\$65,500.00
Brown, Chester W.		11833		
Dept. of Molecular and Human Genetics One Baylor Plaza Room 5842		8/14/2003		
Houston, TX 77030-3498				
Understanding the reproductive roles of the activins using an activin beta B knock-in model				
Beth Israel Deaconess Medical Center	none			\$65,500.00
Anderson, Matthew P.		11839		
Dept. of Neurology Harvard Institutes of Medicine Room 858 77 Avenue Louis Pasteur, Bldg. HIM8		8/14/2003		
Boston, MA 02115				
Role of T-type calcium channels in thalamic and hippocampal rhythmic activity				
Board of Regents of the University of Wisconsin	none			\$65,500.00
Sun, Xin		10235		
Dept. of Genetics 5264 Genetics/Biotech 445 Henry Mall		9/13/2002		
Madison, WI 53706				
Understanding the endoderm in organogenesis and regeneration				
Board of Regents of the University of Wisconsin	none			\$2,885.49
Knoll, Laura J.		10517		
Dept. of Medical Microbiology and Immunology 1300 University Ave. Room 495 SMI		11/15/2002		
Madison, WI 53706-1532				
Molecular genetic approaches to investigate developmental regulation in <%Toxoplasma gondii%>				
Board of Regents of the University of Wisconsin	none			\$65,500.00
Sun, Xin		10959		
Dept. of Genetics 5264 Genetics/Biotech 445 Henry Mall		2/14/2003		
Madison, WI 53706				
Understanding the endoderm in organogenesis and regeneration				
Board of Regents of the University of Wisconsin	none			\$62,000.00
Sun, Xin		11819		
Dept. of Genetics 5264 Genetics/Biotech 445 Henry Mall		8/14/2003		
Madison, WI 53706				

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AMOUNT

Understanding the endoderm in organogenesis and regeneration

Board of Regents of the University of Wisconsin

none

Knoll, Laura J.

11769

Dept. of Medical Microbiology and Immunology 1300 University Ave. Room 495 SMI

8/14/2003

Madison, WI 53706-1532

Molecular genetic approaches to investigate developmental regulation in <%Toxoplasma gondii%>

Board of Regents of the University of Wisconsin

none

Hull, Christina M.

11800

Dept. of Biomolecular Chemistry 587 MSC 1300 University Ave.

8/14/2003

Madison, WI 53706-1532

Cell identity, sexual development, and virulence in the human fungal pathogen <%Cryptococcus neoformans%>

Brigham and Women's Hospital

none

Pollak, Martin R.

11779

Dept. of Genetics H.I.M. 542 77 Avenue Louis Pasteur

8/14/2003

Boston, MA 02115

Mouse molecular genetic studies of the extracellular Ca²⁺-sensing receptor [2+ is in superscript]**California Institute of Technology**

none

West, Anthony P.

10963

Division of Biology 156-29 1200 E. California Blvd.

2/14/2003

Pasadena, CA 91125

Identification of the natural ligand of Methuselah, a <%Drosophila%> GPCR associated with extended lifespan

California Institute of Technology

none

Porteus, Matthew H.

10978

Dept. of Pediatrics MC 9063 5323 Harry Hines Blvd.

2/14/2003

Dallas, TX 75390

Regulation of gene targeting in vertebrate somatic cells

California Institute of Technology

none

Chan, David C.

11664

Division of Biology MC 156-29 1200 E. California Blvd.

7/14/2003

Pasadena, CA 91125

Structural and mechanistic studies of virus-mediated membrane fusion

California Institute of Technology

none

West, Anthony P.

11817

Division of Biology 156-29 1200 E. California Blvd.

8/14/2003

Pasadena, CA 91125

Identification of the natural ligand of Methuselah, a <%Drosophila%> GPCR associated with extended lifespan

Children's Hospital of Philadelphia

none

Hogarty, Michael D.

10933

Dept. of Pediatrics, Division of Oncology The Children's Hospital of Philadelphia 9 North Abramson Research Center, Suite 902 351

2/14/2003

Philadelphia, PA 19104-4318

<%BIN1%>: a <%MYCN%> interacting neuroblastoma suppressor

\$62,000.00

\$32,750.00

\$60,500.00

\$29,000.00

\$31,500.00

\$60,500.00

\$50,000.00

\$62,000.00

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Children's Hospital of Philadelphia	none			\$65,500.00
Hogarty, Michael D.		11840		
Dept. of Pediatrics, Division of Oncology The Children's Hospital of Philadelphia 9 North Abramson Research Center, Suite 902 351 Philadelphia, PA 19104-4318		8/14/2003		
<%BIN1%>: a <%MYCN%> interacting neuroblastoma suppressor				
Children's Hospital-Boston	none			\$62,000.00
Hirschhorn, Joel N.		10815		
Division of Genetics Children's Hospital 300 Longwood Avenue Boston, MA 02115		1/15/2003		
Genetic analysis of complex endocrine disorders				
Children's Hospital-Boston	none			\$31,500.00
Dolmetsch, Ricardo E.		10965		
Dept. of Molecular Pharmacology 269 Campus Dr. CCSR 3215B Stanford, CA 94305		2/14/2003		
Voltage-gated calcium channel signaling the nucleus				
Children's Hospital-Boston	none			\$62,000.00
Hirschhorn, Joel N.		11530		
Division of Genetics Children's Hospital 300 Longwood Avenue Boston, MA 02115		6/12/2003		
Genetic analysis of complex endocrine disorders				
Cold Spring Harbor Laboratory	none			\$29,000.00
Zito, Karen M.		11810		
Dept. of Neuroscience 1 Bungtown Road Cold Spring Harbor, NY 11724		8/14/2003		
Regulation of synapse formation in the mammalian cortex				
Duke University	none			\$29,000.00
Luo, Minmin		10976		
Dept. of Neurobiology Bryan Research Building, Room 309 Research Drive Medical Center Box 3209 Durham, NC 27710		2/14/2003		
Integration of pheromonal signals and hormonal cues in mammalian reproduction				
Emory University	none			\$65,500.00
Finch, Elizabeth A.		10624		
Dept. of Cell Biology Whitehead Biomedical Research Building 615 Michael Street, Room 542 Atlanta, GA 30322		12/13/2002		
Postsynaptic calcium signaling by inositol trisphosphate in neuronal dendrites				
Emory University	none			\$29,000.00
Kaech, Susan M.		11799		
Dept. of Microbiology and Immunology Rollins Research Center, Rm G211 1510 Clifton Road Atlanta, GA 30322		8/14/2003		
Investigation of the mechanisms that regulate memory CD8 T cell development				
Fred Hutchinson Cancer Research Center	none			\$60,500.00

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Olson, James M. Dept. of Pediatric Hematology/Oncology 1100 Fairview Avenue North, D4-100 Post Office Box 19024 Seattle, WA 98109-1024 NeuroD abrogation in neuroblastoma Fred Hutchinson Cancer Research Center	none	10245 9/13/2002	\$64,000.00
Peichel, Catherine L. Division of Human Biology 1100 Fairview Ave. North P.O. Box 19024, Mailstop D4-100 Seattle, WA 98109-1024 The genetic and molecular basis of reproductive isolation of threespine sticklebacks Fred Hutchinson Cancer Research Center	none	11403 5/15/2003	\$60,500.00
Olson, James M. Dept. of Pediatric Hematology/Oncology 1100 Fairview Avenue North, D4-100 Post Office Box 19024 Seattle, WA 98109-1024 NeuroD abrogation in neuroblastoma General Hospital Corporation	none	11778 8/14/2003	\$29,000.00
Kim, Dennis H. Dept. of Molecular Biology Wellman 8 Massachusetts General Hospital Boston, MA 02114 Genetic analysis of innate immunity in <%C. elegans%> Harbor-UCLA Research and Education Institute	none	11801 8/14/2003	\$29,000.00
Sheppard, Donald C. Dept. of Medicine Division of Infectious Diseases 1124 W. Carson Street RB2-227 Torrance, CA 90502-2064 Isolation and characterization of genes involved in morphogenesis and virulence of <%Aspergillus fumigatus%> Harbor-UCLA Research and Education Institute	none	10237 9/13/2002	\$29,000.00
Sheppard, Donald C. Dept. of Medicine Division of Infectious Diseases 1124 W. Carson Street RB2-227 Torrance, CA 90502-2064 Isolation and characterization of genes involved in morphogenesis and virulence of <%Aspergillus fumigatus%> Harbor-UCLA Research and Education Institute	none	10975 2/14/2003	\$29,000.00
Sheppard, Donald C. Dept. of Medicine Division of Infectious Diseases 1124 W. Carson Street RB2-227 Torrance, CA 90502-2064 Isolation and characterization of genes involved in morphogenesis and virulence of <%Aspergillus fumigatus%> Harvard Medical School	none	11808 8/14/2003	\$65,500.00
Bonni, Azad Dept. of Pathology Building D2 - 4th Floor 200 Longwood Avenue Boston, MA 02115 Regulation of glial fate specification in the central nervous system Harvard Medical School	none	10705 12/13/2002	\$62,000.00
Sabatini, Bernardo L.		10812	

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Dept. of Neurobiology 220 Longwood Ave. Boston, MA 02115 Role of localized biochemical signaling in the regulation of synaptic function and spine morphogenesis	none	1/15/2003	
Harvard Medical School Admiraal, Suzanne J.		10977	\$29,000.00
Dept. of Biological Chemistry and Molecular Pharmacology 240 Longwood Avenue Boston, MA 02115-5701 Biosynthesis of hybrid natural products		2/14/2003	
Harvard Medical School Sabatini, Bernardo L.	none	11532	\$62,000.00
Dept. of Neurobiology 220 Longwood Ave. Boston, MA 02115 Role of localized biochemical signaling in the regulation of synaptic function and spine morphogenesis		6/12/2003	
Harvard Medical School Admiraal, Suzanne J.		11807	\$29,000.00
Dept. of Biological Chemistry and Molecular Pharmacology 240 Longwood Avenue Boston, MA 02115-5701 Biosynthesis of hybrid natural products		8/14/2003	
Harvard Medical School Gozani, Or P.	none	11795	\$29,000.00
Dept. of Cell Biology 240 Longwood Avenue Bldg. SGM, Rm. 419 Boston, MA 02115-5701 Regulation of chromatin remodeling events by nuclear phosphoinositides		8/14/2003	
Harvard Medical School Reich, David E.	none	11802	\$50,000.00
Dept. of Genetics New Research Building, Room 336 77 Avenue Louis Pasteur Boston, MA 02115 Applying population genetics to find genes for common diseases		8/14/2003	
Institute for Systems Biology Galitski, Timothy P.	none	10257	\$62,000.00
4225 Roosevelt Way NE Suite 200 Seattle, WA 98105 Genetic networks		9/13/2002	
Institute for Systems Biology Galitski, Timothy P.	none	10995	\$62,000.00
4225 Roosevelt Way NE Suite 200 Seattle, WA 98105 Genetic networks		2/14/2003	
Johns Hopkins University Cooper, Michael K.	none	10258	\$33,000.00
Dept. of Neurology MRB III, Suite 6140 465 21st Avenue South		9/13/2002	

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Nashville, TN 37232-8552

Modulation of sonic hedgehog signal transduction by cholesterol homeostasis

Johns Hopkins University

none

\$65,500.00

Wang, Michael M.

11386

Dept. of Neurology and Molecular/Integrative Physiology 7629 Medical Sciences II Box 0622 1137 Catherine Street

5/15/2003

Ann Arbor, MI 48109-0622

Estrogen receptors and neuroprotection against excitotoxic injury

Johns Hopkins University School of Medicine

none

\$65,500.00

Gaiano, Nicholas R.

10236

Dept. of Neurology 600 N. Wolfe Street Meyer 5-167

9/13/2002

Baltimore, MD 21287

Neural stem cells in the mammalian forebrain: the roles of Notch and FGF signaling

Johns Hopkins University School of Medicine

none

\$65,500.00

Eberhart, Charles G.

10634

Dept. of Pathology 558 Ross Building 720 Rutland Avenue

12/13/2002

Baltimore, MD 21205

An analysis of medulloblastoma pathobiology and response to novel therapies using murine transgenic models

Johns Hopkins University School of Medicine

none

\$65,500.00

Espenshade, Peter J.

10635

Dept. of Cell Biology 725 N. Wolfe St. 107B Physiology

12/13/2002

Baltimore, MD 21205

Molecular mechanism of cholesterol homeostasis in mammalian cells

Johns Hopkins University School of Medicine

none

\$65,500.00

Gaiano, Nicholas R.

10636

Dept. of Neurology 600 N. Wolfe Street Meyer 5-167

12/13/2002

Baltimore, MD 21287

Neural stem cells in the mammalian forebrain: the roles of Notch and FGF signaling

Johns Hopkins University School of Medicine

none

\$62,000.00

Robinson, Douglas N.

10937

Dept. of Cell Biology 725 Wolfe St.

2/14/2003

Baltimore, MD 21205

Studies of the mechanisms of cytokinesis using <%Dictyostelium%>

Johns Hopkins University School of Medicine

none

\$65,500.00

Eberhart, Charles G.

11528

Dept. of Pathology 558 Ross Building 720 Rutland Avenue

6/12/2003

Baltimore, MD 21205

An analysis of medulloblastoma pathobiology and response to novel therapies using murine transgenic models

Johns Hopkins University School of Medicine

none

\$65,500.00

Espenshade, Peter J.

11531

Dept. of Cell Biology 725 N. Wolfe St. 107B Physiology

6/12/2003

Baltimore, MD 21205

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AMOUNT

Molecular mechanism of cholesterol homeostasis in mammalian cells Johns Hopkins University School of Medicine Robinson, Douglas N. Dept. of Cell Biology 725 Wolfe St. Baltimore, MD 21205	none	11836 8/14/2003	\$65,500.00
Studies of the mechanisms of cytokinesis using <%Dictyostelium%> Johns Hopkins University School of Medicine Gaiano, Nicholas R. Dept. of Neurology 600 N. Wolfe Street Meyer 5-167 Baltimore, MD 21287	none	11814 8/14/2003	\$62,000.00
Neural stem cells in the mammalian forebrain: the roles of Notch and FGF signaling Laval University De Koninck, Paul Dept. of Biochemistry and Microbiology Centre de Recherche Universite Laval Robert-Giffard Local F-6561-9 2601, Chemin de la C Beauport, Quebec, G1J 2G3	none	11000 2/14/2003	\$62,000.00
Decoding rhythms in the nervous system Laval University De Koninck, Paul Dept. of Biochemistry and Microbiology Centre de Recherche Universite Laval Robert-Giffard Local F-6561-9 2601, Chemin de la C Beauport, Quebec, G1J 2G3	none	11770 8/14/2003	\$65,500.00
Decoding rhythms in the nervous system Massachusetts Institute of Technology Anderson, Matthew P. Dept. of Neurology Harvard Institutes of Medicine Room 858 77 Avenue Louis Pasteur, Bldg. HIM8 Boston, MA 02115	none	10500 11/15/2002	\$44,000.00
Role of T-type calcium channels in thalamic and hippocampal rhythmic activity Massachusetts Institute of Technology Yaffe, Michael B. Center for Cancer Research Dept. of Biology Building E18-580 77 Massachusetts Avenue Cambridge, MA 02139	none	10806 1/15/2003	\$65,500.00
Scaffolding and chaperone proteins in signal transduction: 14-3-3 regulation of mitosis and programmed cell death Massachusetts Institute of Technology McLaughlin, Margaret E. MIT Center for Cancer Research 40 Ames St. Bldg. E17-517 Cambridge, MA 02139	none	10970 2/14/2003	\$29,000.00
Effects of heterotypic cell interactions and blood-born signals on tumors of the nervous system Massachusetts Institute of Technology McLaughlin, Margaret E. MIT Center for Cancer Research 40 Ames St. Bldg. E17-517 Cambridge, MA 02139	none	11811 8/14/2003	\$29,000.00
Effects of heterotypic cell interactions and blood-born signals on tumors of the nervous system			

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Massachusetts Institute of Technology	none		\$29,000.00
Majewska, Anna K. Picower Center for Learning and Memory 45 Carleton Street, E25-235 Cambridge, MA 02139 Imaging rapid plasticity in the visual cortex		11793 8/14/2003	
McGill University	none		\$60,500.00
Ryan, Aimee K. Montreal Children's Hospital Research Institute Room 415/2 Place Toulon 4060 Ste. Catherine Avenue Quest Montreal, Quebec H3Z 2Z3 Analysis of inductive events responsible for specification and differentiation of the anterior pituitary gland		10247 9/13/2002	
McGill University	none		\$60,500.00
Ryan, Aimee K. Montreal Children's Hospital Research Institute Room 415/2 Place Toulon 4060 Ste. Catherine Avenue Quest Montreal, Quebec H3Z 2Z3 Analysis of inductive events responsible for specification and differentiation of the anterior pituitary gland		10989 2/14/2003	
McGill University	none		\$60,500.00
Qureshi, Salman T. Montreal General Hospital Room L11-403 Montreal, QC H3G 1A4 Genetic analysis of innate resistance to bacterial pathogens		11663 7/14/2003	
New York University School of Medicine	none		\$65,500.00
Yelon, Deborah L. Developmental Genetics Program Skirball Institute of Biomolecular Medicine 540 First Avenue New York, NY 10016 Patterning during organogenesis: genetic analysis of cardiac chamber formation		10954 2/14/2003	
Northwestern University	none		\$65,500.00
Allada, Ravi Dept. of Neurobiology and Physiology 2153 North Campus Drive Evanston, IL 60208 Molecular and genetic analysis of the circadian rhythm gene, <%Clock%>, in <%Drosophila%>		11824 8/14/2003	
Oregon Health and Science University	none		\$65,500.00
Schumacher, Maria A. Dept. of Biochemistry and Molecular Biology 3181 SW Sam Jackson Park Road Portland, OR 97239-3098 Structural biology of cell growth, development, and regulation		10367 10/15/2002	
Oregon Health and Science University	none		\$65,500.00
Schumacher, Maria A. Dept. of Biochemistry and Molecular Biology 3181 SW Sam Jackson Park Road Portland, OR 97239-3098 Structural biology of cell growth, development, and regulation		10998 2/14/2003	
Oregon Health and Science University	none		\$62,000.00

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Schumacher, Maria A. Dept. of Biochemistry and Molecular Biology 3181 SW Sam Jackson Park Road Portland, OR 97239-3098 Structural biology of cell growth, development, and regulation President and Fellows of Harvard College	none	11772 8/14/2003	\$31,500.00
Szabo, Susanne J. Dept. of Immunology and Infectious Diseases 651 Huntington Avenue, FXB 203 Boston, MA 02115-6017 T-bet, a novel t-box transcription factor that directs T-helper cell type 1 lineage commitment President and Fellows of Harvard College	none	10229 9/13/2002	\$29,000.00
Santoro, Stephen W. Dept. of Molecular and Cellular Biology 16 Divinity Ave. Cambridge, MA 02138 Directed evolution of natural and unnatural proteins and oligomers for gene manipulation, drug discovery, and biochemical investigation President and Fellows of Harvard College	none	11269 4/14/2003	\$31,500.00
Szabo, Susanne J. Dept. of Immunology and Infectious Diseases 651 Huntington Avenue, FXB 203 Boston, MA 02115-6017 T-bet, a novel t-box transcription factor that directs T-helper cell type 1 lineage commitment President and Fellows of Harvard College	none	11264 4/14/2003	\$29,000.00
Santoro, Stephen W. Dept. of Molecular and Cellular Biology 16 Divinity Ave. Cambridge, MA 02138 Directed evolution of natural and unnatural proteins and oligomers for gene manipulation, drug discovery, and biochemical investigation Purdue University	none	11654 7/14/2003	\$65,500.00
Hovis, Jennifer S. Dept. of Chemistry 1393 Brown Building West Lafayette, IN 47907-1393 Understanding lipid and protein interactions at the molecular level in model cell membranes Purdue University	none	10234 9/13/2002	\$65,500.00
Hovis, Jennifer S. Dept. of Chemistry 1393 Brown Building West Lafayette, IN 47907-1393 Understanding lipid and protein interactions at the molecular level in model cell membranes Purdue University	none	10956 2/14/2003	\$62,000.00
Hovis, Jennifer S. Dept. of Chemistry 1393 Brown Building West Lafayette, IN 47907-1393 Understanding lipid and protein interactions at the molecular level in model cell membranes Regents of the University of California	none	11822 8/14/2003	\$29,000.00
Wallingford, John B.		10239	

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Dept. of Molecular Cell and Developmental Biology & Institute for Cellular and Molecular Biology Austin, TX 78712	1 University Station C0930		9/13/2002	
Molecular control of cell motility during vertebrate gastrulation				
Regents of the University of California	none			\$65,500.00
Bilder, David			10376	
Dept. of Molecular and Cell Biology 142 Life Sciences Addition #3200 Berkeley, CA 94720			10/15/2002	
Genetic analysis of epithelial cell architecture				
Regents of the University of California	none			\$65,500.00
Doran, Kelly S.			10501	
Dept. of Pediatrics and Infectious Diseases 9500 Gilman Drive, MC ; 0672 Clinical Sciences Building, #427 La Jolla, CA 92093-0672			11/15/2002	
Penetration of the blood-brain barrier in GBS meningitis				
Regents of the University of California	none			\$65,500.00
Brachmann, Carrie B.			10509	
Dept. of Developmental and Cell Biology 5205 McLaugh Hall 2214 Natural Sciences I Building Irvine, CA 92697-2300			11/15/2002	
Using <%Drosophila%> as a tool for the study of apoptotic regulation				
Regents of the University of California	none			\$62,000.00
Bilder, David			10813	
Dept. of Molecular and Cell Biology 142 Life Sciences Addition #3200 Berkeley, CA 94720			1/15/2003	
Genetic analysis of epithelial cell architecture				
Regents of the University of California	none			\$55,250.00
Scott, Kristin E.			10826	
Dept. of Molecular and Cell Biology Helen Wills Neuroscience Institute 361A Life Sciences Addition #3200 Berkeley, CA 94720-3200			1/15/2003	
Taste representation in <%Drosophila%> brain				
Regents of the University of California	none			\$65,500.00
Pleasure, Samuel J.			10936	
Dept. of Neurology Epilepsy Research Laboratory Room S262 513 Parnassus Avenue San Francisco, CA 94143-0435			2/14/2003	
Molecular control of cell fate in the dentate gyrus				
Regents of the University of California	none			\$65,500.00
Baron, Jody L.			10934	
Depts. of Microbiology, Immunology and Internal Medicine 513 Parnassus Avenue, HSE 401 San Francisco, CA 94143			2/14/2003	
Role of the innate immune system in acute and chronic hepatitis B: studies in a novel transgenic mouse model of primary HBV infection				
Regents of the University of California	none			\$62,000.00
Demburg, Abby F.			10935	
Life Sciences Division One Cyclotron Road MS: 84-171			2/14/2003	

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Berkeley, CA 94720 Chromosome architecture and the fidelity of meiotic segregation Regents of the University of California	none	10938 2/14/2003	\$65,500.00
Doran, Kelly S. Dept. of Pediatrics and Infectious Diseases 9500 Gilman Drive, MC ; 0672 Clinical Sciences Building, #427 La Jolla, CA 92093-0672 Penetration of the blood-brain barrier in GBS meningitis Regents of the University of California	none	10930 2/14/2003	\$62,000.00
Groves, Jay T. Dept. of Chemistry Calvin Lab Berkeley, CA 94720 Studies of cell recognition and signaling with micropatterned lipid membranes Regents of the University of California	none	10929 2/14/2003	\$65,500.00
Lee, Benhur Dept. of Microbiology, Immunology and Molecular Genetics 1602 Molecular Sciences Building 609 Charles E. Young Drive East Los Angeles, CA 90095-1489 HIV-1 coreceptors and their role in HIV-associated hematopoietic dysfunction Regents of the University of California	none	10961 2/14/2003	\$65,500.00
Brachmann, Carrie B. Dept. of Developmental and Cell Biology 5205 McGaugh Hall 2214 Natural Sciences I Building Irvine, CA 92697-2300 Using <%Drosophila%> as a tool for the study of apoptotic regulation Regents of the University of California	none	10962 2/14/2003	\$31,500.00
Herman, Victoria G. Dept. of Biological Chemistry HHMI/UCLA 5-748 MRL 675 Charles Young Drive South Los Angeles, CA 90095-1662 Defining the molecular code for synaptic target selection Regents of the University of California	none	10969 2/14/2003	\$31,500.00
Tsang, Stephen H. Eye Research Addition 4th Floor Room 406 New York, NY 10032 Unraveling genetic pathways leading to cell death in mice lacking the gamma subunit of the cGMP phosphodiesterase Regents of the University of California	none	10966 2/14/2003	\$62,000.00
Smith, Douglas E. Dept. of Physics, 0319 9500 Gilman Drive La Jolla, CA 92122-0319 Single molecular studies of viral DNA packaging Regents of the University of California	none	10981 2/14/2003	\$29,000.00
Wallingford, John B. Dept. of Molecular Cell and Developmental Biology & Institute for Cellular and Molecular Biology 1 University Station C0930 Austin, TX 78712			

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Molecular control of cell motility during vertebrate gastrulation				
Regents of the University of California	none			\$62,000.00
Bilder, David		11529		
Dept. of Molecular and Cell Biology 142 Life Sciences Addition #3200		6/12/2003		
Berkeley, CA 94720				
Genetic analysis of epithelial cell architecture				
Regents of the University of California	none			\$65,500.00
Dernburg, Abby F.		11838		
Life Sciences Division One Cyclotron Road MS: 84-171		8/14/2003		
Berkeley, CA 94720				
Chromosome architecture and the fidelity of meiotic segregation				
Regents of the University of California	none			\$62,000.00
Doran, Kelly S.		11835		
Dept. of Pediatrics and Infectious Diseases 9500 Gilman Drve, MC ; 0672 Clinical Sciences Building, #427		8/14/2003		
La Jolla, CA 92093-0672				
Penetration of the blood-brain barrier in GBS meningitis				
Regents of the University of California	none			\$65,500.00
Groves, Jay T.		11842		
Dept. of Chemistry Calvin Lab		8/14/2003		
Berkeley, CA 94720				
Studies of cell recognition and signaling with micropatterned lipid membranes				
Regents of the University of California	none			\$65,500.00
Lee, Benhur		11844		
Dept. of Microbiology, Immunology and Molecular Genetics 1602 Molecular Sciences Building 609 Charles E. Young Drive East		8/14/2003		
Los Angeles, CA 90095-1489				
HIV-1 coreceptors and their role in HIV-associated hematopoietic dysfunction				
Regents of the University of California	none			\$65,500.00
Smith, Douglas E.		11815		
Dept. of Physics, 0319 9500 Gilman Drive		8/14/2003		
La Jolla, CA 92122-0319				
Single molecular studies of viral DNA packaging				
Regents of the University of California	none			\$29,000.00
Shan, Shu-ou		11794		
Dept. of Biochemistry and Biophysics 600 16th Street Genetech Hall Room N316		8/14/2003		
San Francisco, CA 94143-2200				
Mechanism of signal recognition particle-mediated protein targeting				
Regents of the University of California	none			\$50,000.00
Ashrafi, Kaveh		11803		
Mission Bay Campus N412C Genetech Hall 600 16th Street		8/14/2003		
San Francisco, CA 94107				
Comprehensive analysis of regulatory mechanisms of fat biology				

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Regents of the University of Colorado Perkins, Thomas T. Associate JILA Fellow Physicist, Quantum Physics Division, NIST JILA 440 UCB Boulder, CO 80309-0440 Measurements of single DNA-based molecular motors	none	10499 11/15/2002	\$62,000.00
Regents of the University of Colorado Perkins, Thomas T. Associate JILA Fellow Physicist, Quantum Physics Division, NIST JILA 440 UCB Boulder, CO 80309-0440 Measurements of single DNA-based molecular motors	none	11383 5/15/2003	\$62,000.00
Regents of the University of Michigan Bandanan, Vahe Dept. of Biochemistry and Molecular Biophysics 1041 E. Lowell St. Biological Sciences West, Room 537 Tucson, AZ 85721 Biosynthesis of deazapurine secondary metabolites	none	10979 2/14/2003	\$29,000.00
Regents of the University of Michigan Jakob, Ursula H. Dept. of Biology Natural Science Building 830 N. University Ann Arbor, MI 48109-1048 Structural and functional characterization of new heat shock proteins	none	11837 8/14/2003	\$62,000.00
Rockefeller University Albert, Matthew L. Director of Research, INSERM AVEN0201 Head, Laboratory of Dendritic Cell Immunology 25-28 rue du Dr. Roux Paris, 75724 Tumor immunity versus tumor-mediated immunosuppression: characterizing the cellular and molecular mechanism of cross-priming and cross-tolerance	none	10968 2/14/2003	\$31,500.00
Scripps Research Institute Santoro, Stephen W. Dept. of Molecular and Cellular Biology 16 Divinity Ave. Cambridge, MA 02138 Directed evolution of natural and unnatural proteins and oligomers for gene manipulation, drug discovery, and biochemical investigation	none	10238 9/13/2002	\$29,000.00
Scripps Research Institute Saphire, Erica O. Dept. of Immunology 10550 North Torrey Pines Road Mail Code IMM-2 La Jolla, CA 92037 Structural studies of Ebola viral pathogenesis	none	11804 8/14/2003	\$29,000.00
Stanford University Clandinin, Thomas R. Dept. of Neurobiology Fairchild Building D200 MC5125 299 West Campus Drive Stanford, CA 94305-5125 Dissecting neuronal target selection in the <%Drosophila%> visual system	none	10259 9/13/2002	\$65,500.00
Stanford University	none		\$31,500.00

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Jontes, James D. Dept. of Molecular and Cellular Physiology B100 Beckman Center Stanford, CA 94305-5435 Role of protocadherins in neural development studied in living zebrafish embryos Stanford University	none	10958 2/14/2003	\$62,000.00
Shenoy, Krishna V. Dept. of Electrical Engineering & Neurosciences Program Paul G. Allen Center for Integrated Systems 319 CISX, 330 Serra St. Stanford, CA 94305-4075 Early reach plans in posterior parietal cortex Stanford University	none	10994 2/14/2003	\$29,000.00
Gaynor, Erin C. Dept. of Microbiology and Immunology #300-6174 University Boulevard Vancouver, BC V6T 1Z3 Molecular basis of colonization and invasion in the foodborne enteric pathogen campylobacter jejuni Stanford University	none	10972 2/14/2003	\$62,000.00
Clandinin, Thomas R. Dept. of Neurobiology Fairchild Building D200 MC5125 299 West Campus Drive Stanford, CA 94305-5125 Dissecting neuronal target selection in the <%Drosophila%> visual system Stanford University	none	11138 3/14/2003	\$60,500.00
Glenn, Jeffrey S. Dept. of Medicine Division of Gastroenterology and Hepatology CCSR Building, Room 3115A 269 Campus Drive Stanford, CA 94305-5187 Prenylation and viral assembly Stanford University	none	11635 7/14/2003	\$65,500.00
Dolmetsch, Ricardo E. Dept. of Molecular Pharmacology 269 Campus Dr. CCSR 3215B Stanford, CA 94305 Voltage-gated calcium channel signaling the nucleus Stanford University	none	11816 8/14/2003	\$65,500.00
Shenoy, Krishna V. Dept. of Electrical Engineering & Neurosciences Program Paul G. Allen Center for Integrated Systems 319 CISX, 330 Serra St. Stanford, CA 94305-4075 Early reach plans in posterior parietal cortex Stanford University	none	11774 8/14/2003	\$29,000.00
Batista, Aaron P. Dept. of Neurobiology 299 Campus Drive Fairchild Building, Room D209 Stanford, CA 94305-5125 Neural gating within the cerebral cortex during sensory-motor behavior Stanford University	none	11796 8/14/2003	\$29,000.00
Wagers, Amy J.		11797	

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Dept. of Pathology Beckman Center B-263 279 Campus Drive Stanford, CA 94305 Dynamic circulation of hematopoietic stem cells: implications for stem cell function	none	11820	8/14/2003	\$32,750.00
Stanford University Jontes, James D.				
Dept. of Molecular and Cellular Physiology B100 Beckman Center Stanford, CA 94305-5435 The role of protocadherins in neural development studied in living zebrafish embryos	none	10985	8/14/2003	\$57,750.00
Trustees of Columbia University Gogos, Joseph A.				
Center for Neurobiology and Behavior 701 West 168th Street New York, NY 10032 Genetic analysis of connectivity in the mammalian olfactory system	none	11781	2/14/2003	\$60,500.00
Trustees of Columbia University Gogos, Joseph A.				
Center for Neurobiology and Behavior 701 West 168th Street New York, NY 10032 Genetic analysis of connectivity in the mammalian olfactory system	none	10514	8/14/2003	\$57,750.00
Trustees of Dartmouth College Supattapone, Surachai				
Department of Biochemistry 7200 Vail Hanover, NH 03755-3844 Structure and biology of a soluble prion	none	11411	11/15/2002	\$60,500.00
Trustees of Dartmouth College Supattapone, Surachai				
Department of Biochemistry 7200 Vail Hanover, NH 03755-3844 Structure and biology of a soluble prion	none	10996	5/15/2003	\$62,000.00
Trustees of Princeton University Graziano, Michael				
Dept. of Psychology Green Hall Princeton, NJ 08544-1010 From eye to hand: sensory-motor integration in the primate brain	none	11125	2/14/2003	\$29,000.00
Trustees of Princeton University Zallen, Jennifer A.				
Dept. of Molecular Biology Lewis Thomas Lab Washington Road Princeton, NJ 08544 Molecular analysis of dynamic cell rearrangements in <%Drosophila%>	none	11773	3/14/2003	\$65,500.00
Trustees of Princeton University Graziano, Michael				
Dept. of Psychology Green Hall			8/14/2003	

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Princeton, NJ 08544-1010 From eye to hand: sensory-motor integration in the primate brain			
Trustees of the University of Pennsylvania	none	10814 1/15/2003	\$65,500.00
Ferguson, Kathryn M. Dept. of Biochemistry and Biophysics 807 Stellar-Chance Laboratories 422 Curie Blvd. Philadelphia, PA 19104-6059			
Structural basis for erbB receptor activation by epidermal growth factor (EGF) agonists and neuregulin			
Trustees of the University of Pennsylvania	none	10931 2/14/2003	\$62,000.00
Bashaw, Greg J. Dept. of Neuroscience 1113 BRB 2/3 421 Curie Blvd. Philadelphia, PA 19104			
Molecular mechanisms of attractive and repulsive axon guidance at the midline of <%Drosophila%>			
Trustees of the University of Pennsylvania	none	10988 2/14/2003	\$60,500.00
Brodkin, Edward S. Dept. of Psychiatry 415 Curie Boulevard, Room 111 Philadelphia, PA 19104-6140			
Genetic analysis of anxiety-related behaviors in mice			
Trustees of the University of Pennsylvania	none	11636 7/14/2003	\$60,500.00
Williams, Carmen J. Dept. of Obstetrics and Gynecology CRRWH Room 1313, BRB II/III 421 Curie Blvd. Philadelphia, PA 19104-6142			
Signal transduction mechanisms during mouse egg activation			
Trustees of the University of Pennsylvania	none	11841 8/14/2003	\$65,500.00
Bashaw, Greg J. Dept. of Neuroscience 1113 BRB 2/3 421 Curie Blvd. Philadelphia, PA 19104			
Molecular mechanisms of attractive and repulsive axon guidance at the midline of <%Drosophila%>			
Trustees of the University of Pennsylvania	none	11813 8/14/2003	\$65,500.00
Gold, Joshua I. Dept. of Neuroscience 116 Johnson Pavilion 3600 Hamilton Walk Philadelphia, PA 19104			
Neural basis of perceptual-decision formation			
Trustees of the University of Pennsylvania	none	11777 8/14/2003	\$57,750.00
Brodkin, Edward S. Dept. of Psychiatry 415 Curie Boulevard, Room 111 Philadelphia, PA 19104-6140			
Genetic analysis of anxiety-related behaviors in mice			
University of Arizona	none	11806 8/14/2003	\$54,000.00
Bandarian, Vahe Dept. of Biochemistry and Molecular Biophysics 1041 E. Lowell St. Biological Sciences West, Room 537 Tucson, AZ 85721			

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Biosynthesis of deazapurine secondary metabolites University of British Columbia	none			\$65,500.00
Steiner, Theodore S. Division of Infectious Diseases Dept. of Internal Medicine D 452 HP, VGH 2733 Heather Street Vancouver, British Columbia, V5Z 3J5			10368 10/15/2002	
Isolation and characterization of an interleukin 8 releasing protein from enteroaggregative <%Escherichia coli%> University of British Columbia	none			\$65,500.00
Steiner, Theodore S. Division of Infectious Diseases Dept. of Internal Medicine D 452 HP, VGH 2733 Heather Street Vancouver, British Columbia, V5Z 3J5			10997 2/14/2003	
Isolation and characterization of an interleukin 8 releasing protein from enteroaggregative <%Escherichia coli%> University of Chicago	none			\$65,500.00
Crispino, John D. Gwen Knapp Center, Room R116 924 East 57th Street Chicago, IL 60637			10928 2/14/2003	
Functional characterization of hematopoietic transcription factor complexes University of Maryland-College Park	none			\$60,500.00
Tishkoff, Sarah A. Dept. of Biology Room 4219B Biology-Psychology Building College Park, MD 20742-4415			11123 3/14/2003	
Molecular sequence variation in G6PD and its role in malarial resistance University of Massachusetts	none			\$62,000.00
Tissenbaum, Heidi A. Dept. of Molecular Medicine Program in Gene Function and Expression Biotech II Suite 217 364 Plantation Street Worcester, MA 01605			10960 2/14/2003	
Genetic and molecular analysis of genes controlling longevity in <%Caenorhabditis elegans%> University of Massachusetts	none			\$65,500.00
Tissenbaum, Heidi A. Dept. of Molecular Medicine Program in Gene Function and Expression Biotech II Suite 217 364 Plantation Street Worcester, MA 01605			11818 8/14/2003	
Genetic and molecular analysis of genes controlling longevity in <%Caenorhabditis elegans%> University of Massachusetts Medical School	none			\$65,500.00
Kobertz, William R. Department of Biochemistry and Molecular Pharmacology 364 Plantation Street LRB 804 MS-013 Worcester, MA 01605			10375 10/15/2002	
Molecular interactions of the lipid-exposed surfaces of integral membrane proteins University of Massachusetts Medical School	none			\$65,500.00
Kobertz, William R. Department of Biochemistry and Molecular Pharmacology 364 Plantation Street LRB 804 MS-013 Worcester, MA 01605			10967 2/14/2003	
Molecular interactions of the lipid-exposed surfaces of integral membrane proteins				

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University of Massachusetts Medical School	none		\$62,000.00
Kobertz, William R. Department of Biochemistry and Molecular Pharmacology 364 Plantation Street LRB 804 MS-013 Worcester, MA 01605 Molecular interactions of the lipid-exposed surfaces of integral membrane proteins		11812 8/14/2003	
University of North Carolina-Chapel Hill	none		\$31,500.00
Caron, Kathleen M. Dept. of Cell and Molecular Physiology 103 Mason Farm Rd.; CB# 7545 6340B Medical Biomolecular Research Bldg. Chapel Hill, NC 27599 Reproductive and cardiovascular effects of the adrenomedullin system		10957 2/14/2003	
University of North Carolina-Chapel Hill	none		\$6,593.15
Kirby, Suzanne L. Dept. of Medicine Hematology/Oncology CB #7295 Chapel Hill, NC 27599 Proliferative advantage for therapeutic bone marrow		10987 2/14/2003	
University of North Carolina-Chapel Hill	none		\$65,500.00
Caron, Kathleen M. Dept. of Cell and Molecular Physiology 103 Mason Farm Rd.; CB# 7545 6340B Medical Biomolecular Research Bldg. Chapel Hill, NC 27599 Reproductive and cardiovascular effects of the adrenomedullin system		11821 8/14/2003	
University of Oregon	none		\$62,000.00
Guillemin, Karen J. Dept. of Biology 249C Klamath Hall Eugene, OR 97403-1229 Genetic and cellular basis of <%H. pylori%>-associated malignancies		10955 2/14/2003	
University of Oregon	none		\$65,500.00
Guillemin, Karen J. Dept. of Biology 249C Klamath Hall Eugene, OR 97403-1229 Genetic and cellular basis of <%H. pylori%>-associated malignancies		11823 8/14/2003	
University of Pittsburgh	none		\$65,500.00
Bi, Guoqiang Dept. of Neurobiology 200 Lothrop Street E1451 BST Pittsburgh, PA 15261 Spatio-temporal specificity of synaptic plasticity at single synaptic contacts		10604 12/13/2002	
University of Pittsburgh	none		\$31,500.00
Estevez, Miguel Dept. of Neurology 528 South Biomedical Sciences Tower 3500 Terrace Street Pittsburgh, PA 15213 Investigation of a calcium channel related to migraine and epilepsy in both an invertebrate and a mouse model		10964 2/14/2003	
University of Pittsburgh	none		\$65,500.00

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Bi, Guoqiang Dept. of Neurobiology 200 Lothrop Street E1451 BST Pittsburgh, PA 15261 Spatio-temporal specificity of synaptic plasticity at single synaptic contacts University of Rochester	none	11834 8/14/2003	\$34,637.00
Sia, Elaine K. Dept. of Biology RC Box 270211 Rochester, NY 14627-0211 Analysis of yeast mutants with altered simple repeat stability University of Texas M.D. Anderson Cancer Center	none	10614 12/13/2002	\$65,500.00
Zhang, Yanping Dept. of Molecular and Cellular Oncology 1515 Holcombe Blvd. Box 0108 Houston, TX 77030-4009 ARF-MDM-p53 tumor suppression pathway University of Texas M.D. Anderson Cancer Center	none	10603 12/13/2002	\$57,750.00
Jacobson, Raymond H. Dept. of Biochemistry and Molecular Biology Box 117 1515 Holcombe Blvd. Houston, TX 77005 TBP-related factor and selectivity factor I: probing TBP function in alternative contexts University of Texas M.D. Anderson Cancer Center	none	10986 2/14/2003	\$60,500.00
Jacobson, Raymond H. Dept. of Biochemistry and Molecular Biology Box 117 1515 Holcombe Blvd. Houston, TX 77005 TBP-related factor and selectivity factor I: probing TBP function in alternative contexts University of Texas Medical Branch-Galveston	none	11780 8/14/2003	\$62,000.00
Sutton, Roger B. Dept. of Physiology and Biophysics 2.203D Mary Moody Northern Pavilion Route 0437 Galveston, TX 77555 Biophysical and structural investigation of Ca+2 in neurotransmitter release University of Texas Medical Branch-Galveston	none	10602 12/13/2002	\$62,000.00
Sutton, Roger B. Dept. of Physiology and Biophysics 2.203D Mary Moody Northern Pavilion Route 0437 Galveston, TX 77555 Biophysical and structural investigation of Ca+2 in neurotransmitter release University of Texas Southwestern Medical Center-Dallas	none	11385 5/15/2003	\$29,000.00
Bruick, Richard K. Dept. of Biochemistry 5323 Harry Hines Boulevard, L1.100 Dallas, TX 75390-9038 Investigation of hypoxia sensing and signaling pathways University of Texas Southwestern Medical Center-Dallas	none	10974 2/14/2003	\$31,350.00
Mahendroo, Mala S.		11129	

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Dept. of Molecular Genetics 5323 Harry Hines Boulevard Dallas, TX 75235-9046		3/14/2003	
Characterization of fecundity and parturition defects in mice deficient in steroid 5 alpha-reductase type 1 University of Texas Southwestern Medical Center-Dallas	none	11655 7/14/2003	\$55,250.00
Porteus, Matthew H. Dept. of Pediatrics MC 9063 5323 Harry Hines Blvd. Dallas, TX 75390			
The regulation of gene targeting in vertebrate somatic cells University of Texas Southwestern Medical Center-Dallas	none	11843 8/14/2003	\$65,500.00
Hooper, Lora V. Center for Immunology Building NA7.512B MC 9093 Dallas, TX 75390			
Molecular analysis of commensal host-microbial interactions in the intestine University of Texas Southwestern Medical Center-Dallas	none	11809 8/14/2003	\$55,250.00
Bruick, Richard K. Dept. of Biochemistry 5323 Harry Hines Boulevard, L1.100 Dallas, TX 75390-9038			
Investigation of hypoxia sensing and signaling pathways University of Virginia	none	10370 10/15/2002	\$60,500.00
Liu, Jeh-Ping (Serena) Dept. of Neuroscience P.O. Box 801392 Charlottesville, VA 22908-4380			
Molecular mechanisms in neural crest specification University of Virginia	none	11130 3/14/2003	\$60,500.00
Liu, Jeh-Ping (Serena) Dept. of Neuroscience P.O. Box 801392 Charlottesville, VA 22908-4380			
Molecular mechanisms in neural crest specification University of Washington			\$29,000.00
Urdahl, Kevin B. Dept. of Pediatrics and Immunology Box 357370 Seattle, WA 98195	none	11798 8/14/2003	
The role of MHC class I molecules against tuberculosis Vanderbilt University Medical Center	none	10516 11/15/2002	\$65,500.00
Cooper, Michael K. Dept. of Neurology MRB III, Suite 6140 465 21st Avenue South Nashville, TN 37232-8552			
Modulation of sonic hedgehog signal transduction by cholesterol homeostasis Vanderbilt University Medical Center	none	10999 2/14/2003	\$65,500.00
Cooper, Michael K. Dept. of Neurology MRB III, Suite 6140 465 21st Avenue South			

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Nashville, TN 37232-8552 Modulation of sonic hedgehog signal transduction by cholesterol homeostasis Vanderbilt University Medical Center	none	11771 8/14/2003	\$62,000.00
Cooper, Michael K. Dept. of Neurology MRB III, Suite 6140 465 21st Avenue South Nashville, TN 37232-8552 Modulation of sonic hedgehog signal transduction by cholesterol homeostasis Washington University	none	10980 2/14/2003	\$29,000.00
Schlaggar, Bradley L. Dept. of Neurology Campus Box 8111 4525 Scott Ave., Rm 2107 Saint Louis, MO 63110 Development of cognition: fMRI studies Washington University	none	11805 8/14/2003	\$55,250.00
Schlaggar, Bradley L. Dept. of Neurology Campus Box 8111 4525 Scott Ave., Rm 2107 Saint Louis, MO 63110 Development of cognition: fMRI studies Weill Medical College of Cornell University	none	10973 2/14/2003	\$29,000.00
Lewis, Brian C. Sloan Kettering Institute for Cancer Research 1275 York Avenue Box 63 New York, NY 10021-6094 Modeling tumor initiation, progression, and metastasis using tissue-specific somatic gene transfer Yale University	none	10932 2/14/2003	\$65,500.00
Iwasaki, Akiko Dept. of Epidemiology and Public Health 60 College Street LEPH 716 New Haven, CT 06520 Defining the mechanism of immune induction and effector function in the female genital mucosa Clinical Scientist Award in Translational Research	none	10628 12/13/2002	\$75,000.00
Albert Einstein College of Medicine of Yeshiva University	none		
Porcelli, Steven A. Depts. of Microbiology and Immunology 1300 Morris Park Avenue Room 416 Forchheimer Bronx, NY 10461 Defining the protective human CD8+ T cell response against <%Mycobacterium tuberculosis%> Albert Einstein College of Medicine of Yeshiva University	none	11521 6/12/2003	\$75,000.00
Porcelli, Steven A. Depts. of Microbiology and Immunology 1300 Morris Park Avenue Room 416 Forchheimer Bronx, NY 10461 Defining the protective human CD8+ T cell response against <%Mycobacterium tuberculosis%> Case Western Reserve University School of Medicine	none		\$75,000.00
Doerschuk, Claire M.		10606	

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Dept. of Pediatrics and Pathology Rainbow Babies and Children's Hospital 11100 Euclid Avenue, Room 787 Cleveland, OH 44106 Response of neutrophils during inflammatory lung disease Case Western Reserve University School of Medicine Warman, Matthew L.	none	10800	12/13/2002	\$75,000.00
Depts. of Genetics and Pediatrics 10900 Euclid Avenue Cleveland, OH 44106-4955 Delineating the proteins and pathways that maintain human joints and their potential for treating heritable and acquired forms of arthritis Case Western Reserve University School of Medicine Doerschuk, Claire M.	none	11510	1/15/2003	\$75,000.00
Dept. of Pediatrics and Pathology Rainbow Babies and Children's Hospital 11100 Euclid Avenue, Room 787 Cleveland, OH 44106 Response of neutrophils during inflammatory lung disease Case Western Reserve University School of Medicine Warman, Matthew L.	none	11509	6/12/2003	\$75,000.00
Depts. of Genetics and Pediatrics 10900 Euclid Avenue Cleveland, OH 44106-4955 Delineating the proteins and pathways that maintain human joints and their potential for treating heritable and acquired forms of arthritis Dana-Farber Cancer Institute Guinan, Eva	none	10704	6/12/2003	\$75,000.00
Dept. of Pediatric Oncology 44 Binney Street, D367 Boston, MA 02115 Extending the donor pool by inducing alloantigen specific T-cell anergy <%ex vivo%> for human hematopoietic stem cell transplantation (HSCT) Dana-Farber Cancer Institute Guinan, Eva	none	11573	12/13/2002	\$75,000.00
Dept. of Pediatric Oncology 44 Binney Street, D367 Boston, MA 02115 Extending the donor pool by inducing alloantigen specific T-cell anergy <%ex vivo%> for human hematopoietic stem cell transplantation (HSCT) Duke University Rockman, Howard A.	none	10592	12/13/2002	\$75,000.00
CARL Building, Room 226 P.O. Box 3104 Durham, NC 27710 Novel molecular therapeutic strategies in heart failure: role of beta-adrenergic receptor desensitization Duke University Medical Center Rockey, Don C.	none	10599	12/13/2002	\$75,000.00
Dept. of Medicine Box 3083 Sands Building Room 336 Durham, NC 27710-0001 Cellular and molecular basis of portal hypertension: an endothelialopathy in cirrhosis Duke University Medical Center Rockey, Don C.	none	11506	12/13/2002	\$75,000.00
Dept. of Medicine Box 3083 Sands Building Room 336		6/12/2003		

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Durham, NC 27710-0001 Cellular and molecular basis of portal hypertension: an endothelialopathy in cirrhosis Fred Hutchinson Cancer Research Center	none	10600 12/13/2002	\$75,000.00
McElrath, M. Juliana Dept. of Medicine, Division of Infectious Diseases, Program in Infectious Diseases Seattle, WA 98109-1024 Induction of cellular immunity in HIV-1 exposed seronegative individuals Fred Hutchinson Cancer Research Center	none	11507 6/12/2003	\$75,000.00
McElrath, M. Juliana Dept. of Medicine, Division of Infectious Diseases, Program in Infectious Diseases Seattle, WA 98109-1024 Induction of cellular immunity in HIV-1 exposed seronegative individuals General Hospital Corporation	none	10669 12/13/2002	\$75,000.00
Altshuler, David M. Depts. of Genetics and Medicine 50 Blossom Street, Wellman 11 Boston, MA 02114 Genomic approaches to the genetics of type 2 diabetes and response to antidiabetic medication General Hospital Corporation	none	10663 12/13/2002	\$75,000.00
Scadden, David T. Dept. of Medicine Partners AIDS Research Center 149 13th Street, Room 5212D Charlestown, MA 02129 Developing control mechanism-based stem cell therapies General Hospital Corporation	none	11559 6/12/2003	\$75,000.00
Altshuler, David M. Depts. of Genetics and Medicine 50 Blossom Street, Wellman 11 Boston, MA 02114 Genomic approaches to the genetics of type 2 diabetes and response to antidiabetic medication General Hospital Corporation	none	11553 6/12/2003	\$75,000.00
Scadden, David T. Dept. of Medicine Partners AIDS Research Center 149 13th Street, Room 5212D Charlestown, MA 02129 Developing control mechanism-based stem cell therapies Johns Hopkins University	none	10702 12/13/2002	\$75,000.00
Rosen, Antony Dept. of Medicine Division of Rheumatology 720 Rutland Avenue, Ross 1059 Baltimore, MD 21205 Altered structure and clearance of autoantigens during apoptosis: implications for autoimmunity Johns Hopkins University	none	11570 6/12/2003	\$75,000.00
Rosen, Antony Dept. of Medicine Division of Rheumatology 720 Rutland Avenue, Ross 1059 Baltimore, MD 21205			

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Altered structure and clearance of autoantigens during apoptosis: implications for autoimmunity McGill University Hudson, Thomas J. Depts. of Medicine and Human Genetics Montreal Genome Centre 1650 Cedar Avenue, Room A6-141.5 Montreal, QC H3G 1A4 Genomic approaches to identify genes predisposing to asthma	none	10668 12/13/2002	\$75,000.00
McGill University Hudson, Thomas J. Depts. of Medicine and Human Genetics Montreal Genome Centre 1650 Cedar Avenue, Room A6-141.5 Montreal, QC H3G 1A4 Genomic approaches to identify genes predisposing to asthma	none	11558 6/12/2003	\$75,000.00
Mount Sinai School of Medicine Licht, Jonathan D. Dept. of Medicine One Gustave L. Levy Place Box 1130 New York, NY 10029 Targetting aberrant repression as a therapeutic strategy in hematological malignancy	none	10664 12/13/2002	\$75,000.00
Mount Sinai School of Medicine Licht, Jonathan D. Dept. of Medicine One Gustave L. Levy Place Box 1130 New York, NY 10029 Targetting aberrant repression as a therapeutic strategy in hematological malignancy	none	11554 6/12/2003	\$75,000.00
New York University School of Medicine Javitt, Daniel C. Dept. of Psychiatry 550 First Avenue New York, NY 10016 NMDA-based treatment development for schizophrenia	none	10596 12/13/2002	\$75,000.00
New York University School of Medicine Philips, Mark R. Depts. of Medicine, Cell Biology, and Pharmacology 550 First Avenue NB16N1 New York, NY 10016-6481 Endomembrane trafficking of Ras: novel molecular targets for anticancer agents	none	10595 12/13/2002	\$75,000.00
New York University School of Medicine Fishman, Glenn I. Dept. of Medicine Leon H. Charney Division of Cardiology 550 First Avenue, OBV-A615 New York, NY 10016 Gap junction channels as novel anti-arrhythmic targets	none	10625 12/13/2002	\$75,000.00
New York University School of Medicine Javitt, Daniel C. Dept. of Psychiatry 550 First Avenue New York, NY 10016 NMDA-based treatment development for schizophrenia	none	11503 6/12/2003	\$75,000.00

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New York University School of Medicine	none		\$75,000.00
Philips, Mark R. Depts. of Medicine, Cell Biology, and Pharmacology 550 First Avenue NB16N1 New York, NY 10016-6481 Endomembrane trafficking of Ras: novel molecular targets for anticancer agents		11502 6/12/2003	
New York University School of Medicine	none		\$75,000.00
Fishman, Glenn I. Dept. of Medicine Leon H. Charney Division of Cardiology 550 First Avenue, OBV-A615 New York, NY 10016 Gap junction channels as novel anti-arrhythmic targets		11518 6/12/2003	
New York University School of Medicine	none		\$75,000.00
Bhardwaj, Nina 550 First Avenue, MSB 507 New York, NY 10016 Vaccination of HIV-1 positive individuals by antigen-pulsed dendritic cells		11571 6/12/2003	
Oregon Health and Science University	none		\$75,000.00
Druker, Brian J. Dept. of Medicine 3181 SW Sam Jackson Park Road Portland, OR 97201 Mechanism-based therapy for chronic myelogenous leukemia		10597 12/13/2002	
Oregon Health and Science University	none		\$75,000.00
Druker, Brian J. Dept. of Medicine 3181 SW Sam Jackson Park Road Portland, OR 97201 Mechanism-based therapy for chronic myelogenous leukemia		11504 6/12/2003	
Regents of the University of California	none		\$75,000.00
Robinson, W. Edward Depts. of Pathology, Microbiology and Molecular Genetics D440 Med Sci I Irvine, CA 92697-4800 Structure-function analyses of clinically relevant HIV integrases		10700 12/13/2002	
Regents of the University of California	none		\$75,000.00
McCune, Joseph M. Depts. of Medicine and Microbiology and Immunology P.O. Box 419100 San Francisco, CA 94141-9100 Regulation of human thymic function <%in vivo%>		10594 12/13/2002	
Regents of the University of California	none		\$75,000.00
Robinson, W. Edward Depts. of Pathology, Microbiology and Molecular Genetics D440 Med Sci I Irvine, CA 92697-4800 Structure-function analyses of clinically relevant HIV integrases		11568 6/12/2003	
Regents of the University of California	none		\$75,000.00

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McCune, Joseph M. Depts. of Medicine and Microbiology and Immunology P.O. Box 419100 San Francisco, CA 94141-9100 Regulation of human thymic function <%in vivo%>		11501 6/12/2003	
Rockefeller University	none		\$75,000.00
Bhardwaj, Nina 550 First Avenue, MSB 507 New York, NY 10016 Vaccination of HIV-1 positive individuals by antigen-pulsed dendritic cells		0010710 12/13/2002	
Rockefeller University	none		\$75,000.00
Darnell, Robert B. Laboratory of Molecular Neuro-Oncology 1230 York Avenue, Box 226 New York, NY 10021-6399 Detection and activation of tumor-specific killer cells in animal models and cancer patients		10598 12/13/2002	
Rockefeller University	none		\$75,000.00
Darnell, Robert B. Laboratory of Molecular Neuro-Oncology 1230 York Avenue, Box 226 New York, NY 10021-6399 Detection and activation of tumor-specific killer cells in animal models and cancer patients		11505 6/12/2003	
Scripps Research Institute	none		\$75,000.00
Yeager, Mark J. Depts. of Cell, Molecular, and Vascular Biology 10666 North Torrey Pines Road La Jolla, CA 92037 Structure and function of cardiac gap junction membrane channels		10801 1/15/2003	
Stanford University	none		\$75,000.00
Chu, Gilbert Division of Oncology CCSR, Room 1115 269 Campus Drive Stanford, CA 94305-5151 Cancer treatment by genome-wide transcription scanning		10693 12/13/2002	
Trustees of Columbia University	none		\$75,000.00
Schmidt, Ann Marie Dept. of Surgery 630 West 168th Street P&S Building 17-501 New York, NY 10032 Novel therapeutic strategy for the prevention and treatment of diabetic complications: antagonism of receptor for advanced glycation end products (RAGE)		11567 6/12/2003	
Trustees of Columbia University in the City of New York	none		\$75,000.00
Schindler, Christian W. Dept. of Microbiology and Medicine 701 West 168th St., Room 1212 New York, NY 10032 Intervention of IL-5 signaling: a therapeutic paradigm for asthma		10695 12/13/2002	
Trustees of the University of Pennsylvania	none		\$75,000.00
Rader, Daniel J.		10593	

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Depts. of Medicine, Pathology, and Laboratory Medicine 654 BRB II/III 421 Curie Blvd. Philadelphia, PA 19104 Novel therapeutic approach to atherosclerosis through modulation of HDL metabolism Trustees of the University of Pennsylvania	none	12/13/2002 11500	\$75,000.00
Rader, Daniel J. Depts. of Medicine, Pathology, and Laboratory Medicine 654 BRB II/III 421 Curie Blvd. Philadelphia, PA 19104 Novel therapeutic approach to atherosclerosis through modulation of HDL metabolism University of Alabama-Birmingham	none	6/12/2003 10629	\$75,000.00
Guay-Woodford, Lisa M. Depts. of Medicine and Pediatrics 616 ZRB 1530 Third Avenue South Birmingham, AL 35294-0007 Genetic modifiers in recessive polycystic kidney disease: implications for pathogenesis and therapeutics University of Alabama-Birmingham	none	12/13/2002 11523	\$75,000.00
Guay-Woodford, Lisa M. Depts. of Medicine and Pediatrics 616 ZRB 1530 Third Avenue South Birmingham, AL 35294-0007 Genetic modifiers in recessive polycystic kidney disease: implications for pathogenesis and therapeutics University of Chicago	none	6/12/2003 10601	\$75,000.00
Gajewski, Thomas F. Depts. of Pathology and Medicine 5841 South Maryland Avenue, MC 2115 Chicago, IL 60637 Development of a second generation melanoma vaccine University of Chicago	none	12/13/2002 10632	\$75,000.00
McNally, Elizabeth M. Depts. of Medicine and Human Genetics 5841 South Maryland Avenue MC 6088; Room G611A Chicago, IL 60637-1470 Microvascular spasm in the progression of cardiomyopathy University of Chicago	none	12/13/2002 10666	\$75,000.00
Cho, Judy H. Dept. of Medicine 5841 South Maryland Avenue MC 6084 Room G705 Chicago, IL 60637 Characterization of expression patterns in monocyte-derived cells in inflammatory bowel disease University of Chicago	none	12/13/2002 11508	\$75,000.00
Gajewski, Thomas F. Depts. of Pathology and Medicine 5841 South Maryland Avenue, MC 2115 Chicago, IL 60637 Development of a second generation melanoma vaccine University of Chicago	none	6/12/2003 11526	\$75,000.00
McNally, Elizabeth M. Depts. of Medicine and Human Genetics 5841 South Maryland Avenue MC 6088; Room G611A		6/12/2003	

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Chicago, IL 60637-1470 Microvascular spasm in the progression of cardiomyopathy University of Chicago	none	11556 6/12/2003	\$75,000.00
Cho, Judy H. Dept. of Medicine 5841 South Maryland Avenue MC 6084 Room G705 Chicago, IL 60637 Characterization of expression patterns in monocyte-derived cells in inflammatory bowel disease University of Cincinnati Children's Hospital Medical Center	none	10626 12/13/2002	\$75,000.00
Rothenberg, Marc E. Dept. of Pediatrics 3333 Burnet Avenue Cincinnati, OH 45229-3039 Experimental analysis of eosinophil-associated gastrointestinal inflammation University of Cincinnati Children's Hospital Medical Center	none	11519 6/12/2003	\$75,000.00
Rothenberg, Marc E. Dept. of Pediatrics 3333 Burnet Avenue Cincinnati, OH 45229-3039 Experimental analysis of eosinophil-associated gastrointestinal inflammation University of Miami	none	10990 2/14/2003	\$120,263.58
Slingerland, Joyce M. Division of Hematology/Oncology Sylvester Comprehensive Cancer Center Breast Cancer Research Batchelor Building, 4th Floor, F Miami, FL 33136 Resistance to tamoxifen: a consequence of altered p27(Kip1) regulation during breast cancer progression (Kip1 - in superscript without paren/extra space) University of Ottawa	none	11275 4/14/2003	\$75,000.00
MacKenzie, Alex E. Dept. of Pediatrics Director, Children's Hospital of Eastern Ontario Research Institute Room 306 401 Smyth Road Ottawa, ON K1H 8L1 Cytoprotective NAIP and XIAP genes: identification of activation pathways and inducing agents University of Pennsylvania	none	10694 12/13/2002	\$75,000.00
Doms, Robert W. Dept. of Microbiology 225 Johnson Pavilion 3610 Hamilton Walk Philadelphia, PA 19104 Chemokine receptors as new targets for HIV-1 therapeutics University of Pittsburgh	none	10631 12/13/2002	\$75,000.00
Carter, Cameron S. Depts. of Psychiatry, Psychology, and Neuroscience Western Psychiatric Institute and Clinic 3811 O'Hara Street Pittsburgh, PA 15213-2593 Multimodal brain imaging and the pharmacotherapy of cognitive disability in schizophrenia University of Pittsburgh	none	11525 6/12/2003	\$75,000.00
Carter, Cameron S. Depts. of Psychiatry, Psychology, and Neuroscience Western Psychiatric Institute and Clinic 3811 O'Hara Street Pittsburgh, PA 15213-2593			

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Multimodal brain imaging and the pharmacotherapy of cognitive disability in schizophrenia University of Texas-San Antonio Health Science Center Ahuja, Sunil K. Depts. of Medicine, Microbiology and Immunology Mail Code 7870 7703 Floyd Curl Drive San Antonio, TX 78229-3900	none	10630 12/13/2002	\$75,000.00
HIV-1 AIDS pathogenesis: bridging the gap between host genotype and HIV transmission/disease phenotype University of Texas-San Antonio Health Science Center Ahuja, Sunil K. Depts. of Medicine, Microbiology and Immunology Mail Code 7870 7703 Floyd Curl Drive San Antonio, TX 78229-3900	none	11524 6/12/2003	\$75,000.00
HIV-1 AIDS pathogenesis: bridging the gap between host genotype and HIV transmission/disease phenotype University of Vermont and State Agricultural College Finette, Barry A. Dept. of Pediatrics Medical Alumni Building Burlington, VT 05401	none	10667 12/13/2002	\$75,000.00
Mechanisms of malignant transformation in humans University of Vermont and State Agricultural College Finette, Barry A. Dept. of Pediatrics Medical Alumni Building Burlington, VT 05401	none	11557 6/12/2003	\$75,000.00
Mechanisms of malignant transformation in humans University of Virginia Templeton, Dennis J. Dept. of Pathology Old Med School OMS 4871B PO Box 800214 Charlottesville, VA 22908-0214	none	10830 1/15/2003	\$131,348.91
Stress signaling inhibitors potentiate genotoxin-induced apoptosis in a human colon tumor model University of Washington Horwitz, Marshall S. Dept. of Medicine Division of Medical Genetics 1705 NE Pacific St., HSB-K236B Box 357720 Seattle, WA 98195-7720	none	10627 12/13/2002	\$75,000.00
Therapeutic inhibition of aberrant protease activity in inherited neutropenias University of Washington Horwitz, Marshall S. Dept. of Medicine Division of Medical Genetics 1705 NE Pacific St., HSB-K236B Box 357720 Seattle, WA 98195-7720	none	11520 6/12/2003	\$75,000.00
Therapeutic inhibition of aberrant protease activity in inherited neutropenias Vanderbilt University Medical Center Morrow, Jason D. Depts. of Medicine and Pharmacology Division of Clinical Pharmacology 526 MRB - I, 23rd and Pierce Avenues Nashville, TN 37232-6602	none	10703 12/13/2002	\$75,000.00
Isoprostanes as markers and mediators of oxidant stress in humans			

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Vanderbilt University Medical Center	none		
Morrow, Jason D.		11572	\$75,000.00
Depts. of Medicine and Pharmacology Division of Clinical Pharmacology 526 MRB - I, 23rd and Pierce Avenues Nashville, TN 37232-6602		6/12/2003	
Isoprostanes as markers and mediators of oxidant stress in humans			
Washington University	none		\$75,000.00
Muslin, Anthony J.		10633	
Depts. of Medicine, and Cell Biology and Physiology 660 South Euclid Avenue Campus Box 8086 Saint Louis, MO 63110		12/13/2002	
Signaling mechanisms in cardiovascular disease			
Washington University	none		\$75,000.00
Drebin, Jeffrey A.		10803	
Dept. of Surgery Campus Box 8109 660 South Euclid Avenue Saint Louis, MO 63110		1/15/2003	
Targeted suppression of B-catenin in colorectal cancer			
Washington University	none		\$75,000.00
Drebin, Jeffrey A.		11522	
Dept. of Surgery Campus Box 8109 660 South Euclid Avenue Saint Louis, MO 63110		6/12/2003	
Targeted suppression of B-catenin in colorectal cancer			
Washington University	none		\$75,000.00
Muslin, Anthony J.		11527	
Depts. of Medicine, and Cell Biology and Physiology 660 South Euclid Avenue Campus Box 8086 Saint Louis, MO 63110		6/12/2003	
Signaling mechanisms in cardiovascular disease			
Washington University School of Medicine	none		\$75,000.00
Molina, Hector D.		10665	
Depts. of Medicine, Pathology and Immunology Rheumatology Box 8045 660 South Euclid Avenue Saint Louis, MO 63110-1093		12/13/2002	
Mechanisms of complement-induced abnormalities in fetomaternal tolerance			
Washington University School of Medicine	none		\$75,000.00
Molina, Hector D.		11555	
Depts. of Medicine, Pathology and Immunology Rheumatology Box 8045 660 South Euclid Avenue Saint Louis, MO 63110-1093		6/12/2003	
Mechanisms of complement-induced abnormalities in fetomaternal tolerance			
Weill Medical College of Cornell University	none		\$75,000.00
Hempstead, Barbara L.		10701	
Dept. of Medicine Division of Hematology and Medical Oncology 525 East 68th Street New York, NY 10021		12/13/2002	
Growth factor regulation of coronary angiogenesis			
Weill Medical College of Cornell University	none		\$75,000.00

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Hempstead, Barbara L. Dept. of Medicine Division of Hematology and Medical Oncology 525 East 68th Street New York, NY 10021 Growth factor regulation of coronary angiogenesis		11569 6/12/2003	
Fellowship in Obstetrics and Gynecology			
American Association of Obstetricians & Gynecologists Foundation	none		\$51,000.00
Hammond, Charles Dept. of Obstetrics & Gynecology Box 3853 Durham, NC 27710 Regulation of angiogenesis in ovarian cancer and development of anti-angiogenesis therapy		11552 6/12/2003	
Functional Genomics Innovation Awards			
Arizona State University	none		\$12,500.00
Kumar, Sudhir Dept. of Biology Life Sciences A-351 Tempe, AZ 85287-1501 Computational genomic analysis to identify and dissect functionally important mutations in protein sequences		10504 11/15/2002	
Arizona State University	none		\$12,500.00
Kumar, Sudhir Dept. of Biology Life Sciences A-351 Tempe, AZ 85287-1501 Computational genomic analysis to identify and dissect functionally important mutations in protein sequences		10943 2/14/2003	
Arizona State University	none		\$12,500.00
Kumar, Sudhir Dept. of Biology Life Sciences A-351 Tempe, AZ 85287-1501 Computational genomic analysis to identify and dissect functionally important mutations in protein sequences		11389 5/15/2003	
Arizona State University	none		\$12,500.00
Kumar, Sudhir Dept. of Biology Life Sciences A-351 Tempe, AZ 85287-1501 Computational genomic analysis to identify and dissect functionally important mutations in protein sequences		11830 8/14/2003	
Baylor College of Medicine	none		\$15,000.00
Chiu, Wah Depts. of Biochemistry and Molecular Biology BCM-Alkek Graduate School N420 One Baylor Plaza Houston, TX 77030 Spatial and temporal database of gene expression patterns of mouse brain		10503 11/15/2002	
Baylor College of Medicine	none		\$15,000.00
Chiu, Wah Depts. of Biochemistry and Molecular Biology BCM-Alkek Graduate School N420 One Baylor Plaza		10942 2/14/2003	

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Houston, TX 77030 Spatial and temporal database of gene expression patterns of mouse brain Baylor College of Medicine	none	11388 5/15/2003	\$15,000.00
Chiu, Wah Depts. of Biochemistry and Molecular Biology BCM-Alkek Graduate School N420 One Baylor Plaza Houston, TX 77030 Spatial and temporal database of gene expression patterns of mouse brain Baylor College of Medicine	none	11831 8/14/2003	\$18,500.00
Chiu, Wah Depts. of Biochemistry and Molecular Biology BCM-Alkek Graduate School N420 One Baylor Plaza Houston, TX 77030 Spatial and temporal database of gene expression patterns of mouse brain Board of Trustees of the University of Illinois	none	10507 11/15/2002	\$33,333.50
Robinson, Gene E. Dept. of Entomology 320 Morrill Hall 505 South Goodwin Avenue Urbana, IL 61801 Sociogenomics: functional genomic analyses of social behavior with microarrays Board of Trustees of the University of Illinois	none	10948 2/14/2003	\$33,333.50
Robinson, Gene E. Dept. of Entomology 320 Morrill Hall 505 South Goodwin Avenue Urbana, IL 61801 Sociogenomics: functional genomic analyses of social behavior with microarrays Board of Trustees of the University of Illinois	none	11394 5/15/2003	\$33,333.50
Robinson, Gene E. Dept. of Entomology 320 Morrill Hall 505 South Goodwin Avenue Urbana, IL 61801 Sociogenomics: functional genomic analyses of social behavior with microarrays Fred Hutchinson Cancer Research Center	none	11825 8/14/2003	\$25,000.00
Ostrander, Elaine A. Program in Genetics, Clinical Research Division 1100 Fairview Avenue North, D4-100 P.O. Box 19024 Seattle, WA 98109-1024 Mapping cancer susceptibility genes in dogs by linkage disequilibrium Hospital for Sick Children	none	10615 12/13/2002	\$25,000.00
Henkelman, R. Mark Dept. of Medical Biophysics and Medical Imaging McMaster Building, Room 4004A 555 University Avenue Toronto, ON M5G 1X8 Automated image analysis of genetically modified mice Hospital for Sick Children	none	10947 2/14/2003	\$25,000.00
Henkelman, R. Mark Dept. of Medical Biophysics and Medical Imaging McMaster Building, Room 4004A 555 University Avenue Toronto, ON M5G 1X8			

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Automated image analysis of genetically modified mice Hospital for Sick Children	none		\$25,000.00
Henkelman, R. Mark Dept. of Medical Biophysics and Medical Imaging McMaster Building, Room 4004A 555 University Avenue Toronto, ON M5G 1X8		11393 5/15/2003	
Automated image analysis of genetically modified mice Hospital for Sick Children	none		\$25,000.00
Henkelman, R. Mark Dept. of Medical Biophysics and Medical Imaging McMaster Building, Room 4004A 555 University Avenue Toronto, ON M5G 1X8		11827 8/14/2003	
Automated image analysis of genetically modified mice Massachusetts Institute of Technology	none		\$25,000.00
Burge, Christopher B. Dept. of Biology 77 Massachusetts Avenue Koch Biology Building, 68-222 Cambridge, MA 02139-4307		10508 11/15/2002	
Whole genome approaches to pre-mRNA splicing specificity and regulation Massachusetts Institute of Technology	none		\$25,000.00
Burge, Christopher B. Dept. of Biology 77 Massachusetts Avenue Koch Biology Building, 68-222 Cambridge, MA 02139-4307		10949 2/14/2003	
Whole genome approaches to pre-mRNA splicing specificity and regulation Massachusetts Institute of Technology	none		\$25,000.00
Burge, Christopher B. Dept. of Biology 77 Massachusetts Avenue Koch Biology Building, 68-222 Cambridge, MA 02139-4307		11395 5/15/2003	
Whole genome approaches to pre-mRNA splicing specificity and regulation Massachusetts Institute of Technology	none		\$25,000.00
Burge, Christopher B. Dept. of Biology 77 Massachusetts Avenue Koch Biology Building, 68-222 Cambridge, MA 02139-4307		11826 8/14/2003	
Whole genome approaches to pre-mRNA splicing specificity and regulation Regents of the University of California	none		\$13,250.00
Hwa, Terence T.-L. Dept. of Physics, M/C 0319 9500 Gilman Drive La Jolla, CA 92093-0319		10505 11/15/2002	
Gene expression profiles based on statistical significance of clustering analysis Regents of the University of California	none		\$13,250.00
Hwa, Terence T.-L. Dept. of Physics, M/C 0319 9500 Gilman Drive La Jolla, CA 92093-0319		10944 2/14/2003	
Gene expression profiles based on statistical significance of clustering analysis			

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Regents of the University of California	none		
Hwa, Terence T.-L.		11390	\$13,250.00
Dept. of Physics, M/C 0319 9500 Gilman Drive		5/15/2003	
La Jolla, CA 92093-0319			
Gene expression profiles based on statistical significance of clustering analysis			
Rockefeller University	none		\$12,500.00
Siggia, Eric D.		10506	
Center for Studies in Physics and Biology 1230 York Avenue, Box 25		11/15/2002	
New York, NY 10021			
Computational and experimental analysis of promoters in the genome of budding yeast			
Rockefeller University	none		\$12,500.00
Siggia, Eric D.		10946	
Center for Studies in Physics and Biology 1230 York Avenue, Box 25		2/14/2003	
New York, NY 10021			
Computational and experimental analysis of promoters in the genome of budding yeast			
Rockefeller University	none		\$12,500.00
Siggia, Eric D.		11392	
Center for Studies in Physics and Biology 1230 York Avenue, Box 25		5/15/2003	
New York, NY 10021			
Computational and experimental analysis of promoters in the genome of budding yeast			
Rockefeller University	none		\$12,500.00
Siggia, Eric D.		11828	
Center for Studies in Physics and Biology 1230 York Avenue, Box 25		8/14/2003	
New York, NY 10021			
Computational and experimental analysis of promoters in the genome of budding yeast			
University of North Carolina-Chapel Hill	none		\$25,000.00
Smithies, Oliver		10502	
Dept. of Pathology and Laboratory Medicine 701 Brinkhouse-Bullitt Building CB 7525		11/15/2002	
Chapel Hill, NC 27599-7525			
Computer simulation and animal modeling of complex genetic systems			
University of North Carolina-Chapel Hill	none		\$25,000.00
Smithies, Oliver		10941	
Dept. of Pathology and Laboratory Medicine 701 Brinkhouse-Bullitt Building CB 7525		2/14/2003	
Chapel Hill, NC 27599-7525			
Computer simulation and animal modeling of complex genetic systems			
University of North Carolina-Chapel Hill	none		\$25,000.00
Smithies, Oliver		11387	
Dept. of Pathology and Laboratory Medicine 701 Brinkhouse-Bullitt Building CB 7525		5/15/2003	
Chapel Hill, NC 27599-7525			
Computer simulation and animal modeling of complex genetic systems			
University of North Carolina-Chapel Hill	none		\$25,000.00

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Smithies, Oliver Dept. of Pathology and Laboratory Medicine 701 Brinkhouse-Bullitt Building CB 7525 Chapel Hill, NC 27599-7525 Computer simulation and animal modeling of complex genetic systems		11832 8/14/2003	
Washington University	none		\$12,500.00
Templeton, Alan R. Dept. of Biology Saint Louis, MO 63130-4899 Cladistic analyses of epistasis among candidate genes influencing common disease		10613 12/13/2002	
Washington University	none		\$12,500.00
Templeton, Alan R. Dept. of Biology Saint Louis, MO 63130-4899 Cladistic analyses of epistasis among candidate genes influencing common disease		10945 2/14/2003	
Washington University	none		\$12,500.00
Templeton, Alan R. Dept. of Biology Saint Louis, MO 63130-4899 Cladistic analyses of epistasis among candidate genes influencing common disease		11391 5/15/2003	
Washington University	none		\$12,500.00
Templeton, Alan R. Dept. of Biology Saint Louis, MO 63130-4899 Cladistic analyses of epistasis among candidate genes influencing common disease		11829 8/14/2003	
Hitchings-Elion Fellowship			
California Polytechnic State University	none		\$38,750.00
Black, Michael W. Dept. of Biological Sciences San Luis Obispo, CA 93407 Secretion-dependent regulation of ribosome synthesis in <%Saccharomyces cerevisiae%>		10993 2/14/2003	
California Polytechnic State University	none		\$45,250.00
Black, Michael W. Dept. of Biological Sciences San Luis Obispo, CA 93407 Secretion-dependent regulation of ribosome synthesis in <%Saccharomyces cerevisiae%>		11775 8/14/2003	
Children's Hospital of Philadelphia	none		\$45,250.00
Kusumi, Kenro Dept. of Pediatrics Joseph Stokes, Jr Research Institute of the Children's Hospital of Philadelphia Room 1002C, ARC Building 3516 Philadelphia, PA 19104 Notch pathway patterning of the mammalian brain and skeleton		10382 10/15/2002	

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Children's Hospital of Philadelphia	none			\$45,250.00
Kusumi, Kenro			11384	
Dept. of Pediatrics Joseph Stokes, Jr Research Institute of the Children's Hospital of Philadelphia Room 1002C, ARC Building 3516 Philadelphia, PA 19104			5/15/2003	
Notch pathway patterning of the mammalian brain and skeleton				
Imperial Cancer Research Fund	none			\$30,000.00
Copeland, John W. R.			10381	
Dept. of Cellular and Molecular Medicine Roger-Guindon Hall 415 Smyth Ottawa, ON K1H 8M5			10/15/2002	
Activation of SRF actin remodelling proteins				
Laval University	none			\$8,708.00
Durocher, Francine			10691	
Laboratoire des Cancers Hereditaires Centre de Recherche du CHUQ, pav CHUL 2705 Boulevard Laurier, bureau T3-57 Sainte-Foy (Quebec), G1V 4G2			12/13/2002	
Identifying common low penetrance genes and gene-environment interactions in breast cancer				
Oregon Health and Science University	none			\$42,000.00
Rossi, David J.			10515	
Neurological Sciences Institute OHSU West Campus, Bldg. 1 505 NW 185th Avenue Beaverton, OR 97006			11/15/2002	
Mechanisms of ischemia-induced excitotoxicity				
Oregon Health and Science University	none			\$42,000.00
Rossi, David J.			10992	
Neurological Sciences Institute OHSU West Campus, Bldg. 1 505 NW 185th Avenue Beaverton, OR 97006			2/14/2003	
Mechanisms of ischemia-induced excitotoxicity				
Regents of the University of California	none			\$4,625.00
Dinner, Aaron R.			10256	
RI340E 5640 S. Ellis Ave. Chicago, IL 60637			9/13/2002	
The molecular mechanism of free radical oxidative DNA damage				
Research Foundation of the State University of New York	none			\$24,500.00
Zuber, Michael E.			10692	
Dept. of Ophthalmology 750 East Adams St. Syracuse, NY 13210			12/13/2002	
Molecular and cellular interactions required for vertebrate eye field formation				
Research Foundation of the State University of New York	none			\$24,500.00
Zuber, Michael E.			11563	
Dept. of Ophthalmology 750 East Adams St. Syracuse, NY 13210			6/12/2003	
Molecular and cellular interactions required for vertebrate eye field formation				
Sainsbury Laboratory	none			\$27,750.00

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Herr, Alan J. The John Innes Centre Colney Lane Norwich NR4 7UH Probing the pathway of RNA mediated defense with viral suppressor genes		10228 9/13/2002	
University of Chicago	none		\$38,750.00
Pritchard, Jonathan K. Dept. of Human Genetics CLSC 507G Chicago, IL 60637 Population structure and linkage disequilibrium in association mapping		11277 4/14/2003	
University of Chicago	none		\$38,750.00
Dinner, Aaron R. RI340E 5640 S. Ellis Ave. Chicago, IL 60637 The molecular mechanism of free radical oxidative DNA damage		11776 8/14/2003	
University of Pittsburgh	none		\$24,500.00
Baty, Catherine J. Dept. of Cell Biology and Physiology BST-South 221 3500 Terrace Street Pittsburgh, PA 15261 Feline familial hypertrophic cardiomyopathy: a natural model of human familial hypertrophic cardiomyopathy		11274 4/14/2003	
University of Toronto	none		\$38,750.00
Durocher, Daniel Program in Molecular Biology and Chemistry Mount Sinai Hospital 600 University Avenue Toronto, ON, M5G 1X5 Role of FHA domains during DNA damage signaling		11845 8/14/2003	
Investigators in Pathogenesis of Infectious Disease Board of Regents of the University of Wisconsin	none		\$40,000.00
Goodrich-Blair, Heidi Dept. of Bacteriology College of Agricultural and Life Sciences 1550 Linden Drive Madison, WI 53706-1567 Pathogenesis of <i>Xenorhabdus nematophilus</i> in insects: a model for the innate immune response to bacterial pathogens		10677 12/13/2002	
Board of Regents of the University of Wisconsin	none		\$40,000.00
Goodrich-Blair, Heidi Dept. of Bacteriology College of Agricultural and Life Sciences 1550 Linden Drive Madison, WI 53706-1567 Pathogenesis of <i>Xenorhabdus nematophilus</i> in insects: a model for the innate immune response to bacterial pathogens		11646 7/14/2003	
Duke University	none		\$40,000.00
Kuehn, Margarethe (Meta) J. Dept. of Biochemistry PO Box 3711 132 Naneline Duke Building Research Drive Durham, NC 27710 Toxin trafficking via vesicles		10678 12/13/2002	
Duke University	none		\$40,000.00

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Kuehn, Margarethe (Meta) J. Dept. of Biochemistry PO Box 3711 132 Nanaline Duke Building Research Drive Durham, NC 27710 Toxin trafficking via vesicles		11645 7/14/2003	
Johns Hopkins University Thio, Chloe L. Dept. of Medicine Division of Infectious Diseases 424 North Bond Street Baltimore, MD 21231-1001 Identification of human genes associated with hepatitis B virus outcomes	none	10672 12/13/2002	\$40,000.00
Johns Hopkins University Thio, Chloe L. Dept. of Medicine Division of Infectious Diseases 424 North Bond Street Baltimore, MD 21231-1001 Identification of human genes associated with hepatitis B virus outcomes	none	11651 7/14/2003	\$40,000.00
Medical University of South Carolina College of Medicine Del Poeta, Maurizio Dept. of Biochemistry and Molecular Biology 173 Ashley Avenue, BSB 503 P.O. Box 250509 Charleston, SC 29425 Role of inositol phosphoryl ceramide synthase 1 (IPC1) in fungal-host interaction	none	10671 12/13/2002	\$40,000.00
Medical University of South Carolina College of Medicine Del Poeta, Maurizio Dept. of Biochemistry and Molecular Biology 173 Ashley Avenue, BSB 503 P.O. Box 250509 Charleston, SC 29425 Role of inositol phosphoryl ceramide synthase 1 (IPC1) in fungal-host interaction	none	11652 7/14/2003	\$40,000.00
President and Fellows of Harvard College Burleigh, Barbara A. Dept. of Immunology and Infectious Diseases 665 Huntington Avenue Building 1 Room 713 Boston, MA 02115 Functional characterization of the role of the host cell fibrogenic response in <%Trypanosoma cruzi%> infection	none	10673 12/13/2002	\$40,000.00
President and Fellows of Harvard College Burleigh, Barbara A. Dept. of Immunology and Infectious Diseases 665 Huntington Avenue Building 1 Room 713 Boston, MA 02115 Functional characterization of the role of the host cell fibrogenic response in <%Trypanosoma cruzi%> infection	none	11650 7/14/2003	\$40,000.00
Regents of the University of California Sun, Ren Dept. of Molecular and Medical Pharmacology CHS 23-120 10833 Le Conte Avenue Los Angeles, CA 90059 Identification of cellular factors that determine the fate of herpes virus infection: latency versus lytic replication	none	10675 12/13/2002	\$40,000.00
Regents of the University of California Sun, Ren	none	11648	\$40,000.00

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Dept. of Molecular and Medical Pharmacology CHS 23-120 10833 Le Conte Avenue Los Angeles, CA 90059 Identification of cellular factors that determine the fate of herpes virus infection: latency versus lytic replication	none	10676	7/14/2003	\$40,000.00
Rockefeller University Stebbins, C. Erec Laboratory of Structural Microbiology 1230 York Avenue RU Box 52 New York, NY 10021 Structural studies of bacterial virulence factors	none	11647	7/14/2003	\$40,000.00
Rockefeller University Stebbins, C. Erec Laboratory of Structural Microbiology 1230 York Avenue RU Box 52 New York, NY 10021 Structural studies of bacterial virulence factors	none	10674	12/13/2002	\$40,000.00
University of Texas Southwestern Medical Center-Dallas Chen, Zhijian J. Dept. of Molecular Biology 5323 Harry Hines Blvd., NA8.202 Dallas, TX 75390-9148 Role of TRAF5-regulated IKK activators in innate immunity	none	11649	7/14/2003	\$40,000.00
University of Texas Southwestern Medical Center-Dallas Chen, Zhijian J. Dept. of Molecular Biology 5323 Harry Hines Blvd., NA8.202 Dallas, TX 75390-9148 Role of TRAF5-regulated IKK activators in innate immunity	none	10670	12/13/2002	\$40,000.00
Washington University Haslam, David B. Dept. of Pediatrics 660 South Euclid Campus Box 8208 Saint Louis, MO 63110 Mechanisms of Shiga toxin translocation and intoxication within host cells	none	11653	7/14/2003	\$40,000.00
Washington University Haslam, David B. Dept. of Pediatrics 660 South Euclid Campus Box 8208 Saint Louis, MO 63110 Mechanisms of Shiga toxin translocation and intoxication within host cells	none	10653	12/13/2002	\$25,000.00
New Initiatives in Malaria Research Award Albert Einstein College of Medicine Kim, Kami Dept. of Medicine Ullmann 1225 1300 Morris Park Avenue Bronx, NY 10461-1926 Genetic dissection of purine salvage pathways in <%Plasmodium%>	none			\$25,000.00
Albert Einstein College of Medicine of Yeshiva University	none			\$25,000.00

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Jacobs, William R. Dept. of Microbiology and Immunology 1300 Morris Park Avenue Bronx, NY 10461 Molecular genetic analysis of <%Plasmodium falciparum%>		10655 12/13/2002	
Board of Trustees of the Leland Stanford Junior University	none		\$50,000.00
Altman, Russ B. Dept. of Medicine Stanford Medical Informatics 251 Campus Drive, MSOB X-215 Stanford, CA 94305-5479 Knowledge base of biological function for malaria		10833 1/15/2003	
Duke University	none		\$50,000.00
Haystead, Timothy A. J. Dept. of Pharmacology and Cancer Biology Research Drive LSRC Rm C119 Box 3813 Durham, NC 27710 Mining the malarial purine-binding proteome for novel drugs and their targets		10652 12/13/2002	
McGill University	none		\$50,000.00
Bohle, Scott D. Dept. of Chemistry 801 Sherbrooke West Montreal, QC H3A 2K6 Interaction of the quinoline antimalarials and malaria pigment		10230 9/13/2002	
McGill University	none		\$50,000.00
Bohle, Scott D. Dept. of Chemistry 801 Sherbrooke West Montreal, QC H3A 2K6 Interaction of the quinoline antimalarials and malaria pigment		10623 12/13/2002	
McGill University	none		\$50,000.00
Bohle, Scott D. Dept. of Chemistry 801 Sherbrooke West Montreal, QC H3A 2K6 Interaction of the quinoline antimalarials and malaria pigment		11517 6/12/2003	
President and Fellows of Harvard College	none		\$50,000.00
Hartl, Daniel L. Dept. of Organismic and Evolutionary Biology 16 Divinity Avenue Cambridge, MA 02138-2097 Why are there so few synonymous single nucleotide polymorphisms in <%Plasmodium falciparum%>		10616 12/13/2002	
Regents of the University of California	none		\$50,000.00
DeRisi, Joseph L. Dept. of Biochemistry and Biophysics 513 Parnassus Avenue, Box 0448 San Francisco, CA 94143-0448 Functional genomics approach to identification of new anti-malarial drug targets		10654 12/13/2002	
Regents of the University of California	none		\$50,000.00
Marletta, Michael A.		11122	

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Dept. of Chemistry 211 Lewis Hall Berkeley, CA 94720-1460 Heme detoxification in <%Plasmodium%>	none	3/14/2003 11543	\$50,000.00
Regents of the University of California DeRisi, Joseph L. Dept. of Biochemistry and Biophysics 513 Parnassus Avenue, Box 0448 San Francisco, CA 94143-0448 Functional genomics approach to identification of new anti-malarial drug targets	none	6/12/2003 11398	\$25,000.00
Sloan-Kettering Institute Shuman, Stewart H. Dept. of Molecular Biology 1275 York Avenue New York, NY 10021 Targeting of mRNA cap formation for treatment of malaria	none	5/15/2003 10708	\$50,000.00
Washington University Lewis, Walter H. Dept. of Biology Campus Box 1137 One Brookings Drive Saint Louis, MO 63130-4899 Optimizing the search for new antimalarial therapeutics	none	12/13/2002 10802	\$50,000.00
Yale University Joiner, Keith A. Dept. of Internal Medicine Section of Infectious Diseases P.O. Box 208022 LCI 808 333 Cedar Street New Haven, CT 06520-8022 Mechanism of hemoglobin uptake in malaria	none	1/15/2003 11542	\$50,000.00
Yale University Joiner, Keith A. Dept. of Internal Medicine Section of Infectious Diseases P.O. Box 208022 LCI 808 333 Cedar Street New Haven, CT 06520-8022 Mechanism of hemoglobin uptake in malaria	none	6/12/2003	\$50,000.00
New Investigator Award in Molecular Parasitology Centre Hospitalier Universitaire de Quebec Papadopoulou, Barbara Dept. of Medical Biology Division of Microbiology Centre de Recherche en Infect. CHUQ Pavillon CHUL, 2705 boulv. Laurier Ste-Foy, QC G1V 4G2 Functional genomics of stage-specific gene expression in the kinetoplastid protozoan <%Leishmania donovani%>	none	10659 12/13/2002	\$35,000.00
Centre Hospitalier Universitaire de Quebec Papadopoulou, Barbara Dept. of Medical Biology Division of Microbiology Centre de Recherche en Infect. CHUQ Pavillon CHUL, 2705 boulv. Laurier Ste-Foy, QC G1V 4G2 Functional genomics of stage-specific gene expression in the kinetoplastid protozoan <%Leishmania donovani%>	none	11547 6/12/2003	\$35,000.00
Johns Hopkins University	none		\$35,000.00

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Carruthers, Vernon B. Dept. of Molecular Microbiology and Immunology 615 North Wolfe Street Room E5136 Baltimore, MD 21205-2103 Defining the proteome of toxoplasma secretory proteins		10658 12/13/2002	
Johns Hopkins University	none		\$35,000.00
Carruthers, Vernon B. Dept. of Molecular Microbiology and Immunology 615 North Wolfe Street Room E5136 Baltimore, MD 21205-2103 Defining the proteome of toxoplasma secretory proteins		11546 6/12/2003	
New York University School of Medicine	none		\$35,000.00
Eichinger, Daniel J. Dept. of Medical & Molecular Parasitology 341 East 25th Street New York, NY 10010 Control of encystation-specific gene expression in <%Entamoeba%>		10619 12/13/2002	
Rockefeller University	none		\$35,000.00
Gaasterland, Theresa Laboratory of Computational Genomics 1230 York Avenue, Box 250 New York, NY 10021 Comparative genome annotation of <%Plasmodium falciparum%>, <%Leishmania major%>, and <%Trypanosoma brucei%>		11514 6/12/2003	
University of Vermont and State Agricultural College	none		\$35,000.00
Ward, Gary E. Dept. of Microbiology & Molecular Genetics 214 Stafford Hall Burlington, VT 05405-0084 Chemical genetic approach to the study of host cell invasion by <%Toxoplasma gondii%>		10805 1/15/2003	
University of Vermont and State Agricultural College	none		\$35,000.00
Ward, Gary E. Dept. of Microbiology & Molecular Genetics 214 Stafford Hall Burlington, VT 05405-0084 Chemical genetic approach to the study of host cell invasion by <%Toxoplasma gondii%>		11548 6/12/2003	
Yale University	none		\$35,000.00
Tschudi, Christian Dept. of Internal Medicine 333 Cedar Street LCI #805 Post Office Box 208022 New Haven, CT 06520-8022 Function of cis-splicing in trypanosome RNA		10835 1/15/2003	
New Investigator Award in Molecular Pathogenic Mycology Board of Regents of the University of Wisconsin	none		\$35,000.00
Woods, Jon Dept. of Microbiology and Immunology 420 SMI 1300 University Avenue Madison, WI 53706-1532 Antisense regulation of a protein kinase gene in <%Histoplasma capsulatum%>		10620 12/13/2002	

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Duke University	none		\$35,000.00
Alspaugh, J. Andrew		10660	
Dept. of Medicine, Division of Infectious Diseases DUMC South, Box 3355 1558 Busse Building Durham, NC 27710		12/13/2002	
Signal transduction and pathogenicity of <%Cryptococcus neoformans%>			
Duke University	none		\$35,000.00
Alspaugh, J. Andrew		11549	
Dept. of Medicine, Division of Infectious Diseases DUMC South, Box 3355 1558 Busse Building Durham, NC 27710		6/12/2003	
Signal transduction and pathogenicity of <%Cryptococcus neoformans%>			
Harbor-UCLA Research and Education Institute	none		\$35,000.00
Ibrahim, Ashraf S.		10661	
Dept. of Medicine Harbor-UCLA Research & Education Institute 1124 West Carson Street, RB-2 Torrance, CA 90502-2064		12/13/2002	
Molecular genetics approach for studying the role of iron permease in the virulence of <%Rhizopus oryzae%>			
Harbor-UCLA Research and Education Institute	none		\$35,000.00
Ibrahim, Ashraf S.		11550	
Dept. of Medicine Harbor-UCLA Research & Education Institute 1124 West Carson Street, RB-2 Torrance, CA 90502-2064		6/12/2003	
Molecular genetics approach for studying the role of iron permease in the virulence of <%Rhizopus oryzae%>			
University of British Columbia	none		\$35,000.00
Keeling, Patrick J.		11396	
Dept. of Botany 3529-6270 University Boulevard Biosciences Building Vancouver, BC V6T 1Z4		5/15/2003	
Early infection and adaptation to intracellular parasitism in <%Microsporidia%>			
University of Texas-San Antonio Health Science Center	none		\$35,000.00
Lopez-Ribot, Jose L.		11266	
Dept. of Medicine, Division of Infectious Diseases South Texas Centers for Biology in Medicine 15355 Lambda Drive San Antonio, TX 78245		4/14/2003	
Gene and protein expression profiling in <%Candida albicans%> biofilms			
Washington University	none		\$35,000.00
Doering, Tamara L.		10622	
Dept. of Molecular Microbiology Campus Box 8230 660 South Euclid Avenue St. Louis, MO 63110-1093		12/13/2002	
Mechanisms of capsule biosynthesis in <%Cryptococcus neoformans%>			
Weill Medical College of Cornell University	none		\$35,000.00
Lue, Neal F.		10836	
Dept. of Microbiology and Immunology 1300 York Avenue New York, NY 10021		1/15/2003	
Functional analysis of telomerase components in <%Candida albicans%>			

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New Investigator Award in the Basic Pharmacological Sciences

Board of Regents of the University of Wisconsin

none

Belshaw, Peter J.

10646

Dept. of Chemistry and Biochemistry 1101 University Avenue

12/13/2002

Madison, WI 53706-1322

Combinatorial synthesis of non-ribosomal peptide-based electrophilic libraries

Board of Regents of the University of Wisconsin

none

Belshaw, Peter J.

11535

Dept. of Chemistry and Biochemistry 1101 University Avenue

6/12/2003

Madison, WI 53706-1322

Combinatorial synthesis of non-ribosomal peptide-based electrophilic libraries

Board of Trustees of the Leland Stanford Junior University

none

Kuo, Calvin J.

10647

Dept. of Hematology 269 Campus Drive CCSR North Room 1155 MC5156

12/13/2002

Stanford, CA 94305

Physiologic and pathologic roles of vascular endothelial growth factor

Board of Trustees of the Leland Stanford Junior University

none

Kuo, Calvin J.

11536

Dept. of Hematology 269 Campus Drive CCSR North Room 1155 MC5156

6/12/2003

Stanford, CA 94305

Physiologic and pathologic roles of vascular endothelial growth factor

Board of Trustees of the University of Illinois

none

Kelleher, Neil L.

10608

Dept. of Chemistry 53 Roger Adams Laboratory Box 47-5, MC-712 600 South Mathews Avenue

12/13/2002

Urbana, IL 61801

Genome-proteome correlations in respiratory pathogens: an experimental approach for identification of new pharmacological targets

Board of Trustees of the University of Illinois

none

Silverman, Scott K.

10645

Dept. of Chemistry 140 Roger Adams Laboratory, Box 57-5 600 South Mathews Avenue

12/13/2002

Urbana, IL 61801

Phototriggered folding approaches to RNA structural motifs and RNA-protein interactions

Board of Trustees of the University of Illinois

none

Silverman, Scott K.

11533

Dept. of Chemistry 140 Roger Adams Laboratory, Box 57-5 600 South Mathews Avenue

6/12/2003

Urbana, IL 61801

Phototriggered folding approaches to RNA structural motifs and RNA-protein interactions

North Carolina State University

none

Mattos, Carla

10609

Dept. of Molecular and Structural Biochemistry Campus Box 7622 128 Polk Hall

12/13/2002

Raleigh, NC 27695-7622

Surface features of the Ral GTPase obtained from the multiple solvent crystal structures and from its complex with RalBP1 and calmodulin

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Northwestern University Sontheimer, Erik J. Dept. of Biochemistry, Molecular Biology and Cell Biology 2153 North Campus Drive Evanston, IL 60208-3500 Reversible control of RNA structure with small biarsenical ligands	none	10610 12/13/2002	\$35,000.00
Stanford University Harbury, Pehr A. B. Dept. of Biochemistry Beckman Center, B400 Stanford, CA 94305-5307 DNA display: in vitro evolution of small molecules	none	10832 1/15/2003	\$35,000.00
Trustees of Princeton University Tsien, Joseph Dept. of Molecular Biology Lewis Thomas Labs Washington Road Princeton, NJ 08544 Novel pharmacogenetic approach to neuronal signaling	none	10611 12/13/2002	\$35,000.00
University of North Carolina-Chapel Hill Siderovski, David P. Dept. of Pharmacology CB #7365, M.E. Jones Bldg., Room 1106 Chapel Hill, NC 27599-7365 GoLoco motif-derived peptides as selective G-protein "perturbagens"	none	10804 1/15/2003	\$35,000.00
University of North Carolina-Chapel Hill Siderovski, David P. Dept. of Pharmacology CB #7365, M.E. Jones Bldg., Room 1106 Chapel Hill, NC 27599-7365 GoLoco motif-derived peptides as selective G-protein "perturbagens"	none	11534 6/12/2003	\$35,000.00
University of Texas Southwestern Medical Center-Dallas Yu, Hongtao Dept. of Pharmacology 5323 Harry Hines Boulevard Dallas, TX 75390-9041 Molecular investigation of transitions and checkpoints in mitosis	none	10612 12/13/2002	\$35,000.00
Yale University Bennett, Anton M. Dept. of Pharmacology 333 Cedar Street P. O. Box 208066 New Haven, CT 06520-8066 p21Ras signaling by protein tyrosine dephosphorylation	none	10648 12/13/2002	\$35,000.00
Yale University Bennett, Anton M. Dept. of Pharmacology 333 Cedar Street P. O. Box 208066 New Haven, CT 06520-8066 p21Ras signaling by protein tyrosine dephosphorylation	none	11537 6/12/2003	\$35,000.00

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New Investigator Award in the Toxicological Sciences

Board of Trustees of the Leland Stanford Junior University

none

Ford, James M.

11120

Dept. of Medicine and Genetics Division of Oncology Room 1115, CCSR North 269 Campus Drive

3/14/2003

Stanford, CA 94305-5151

Transcriptional regulation of damage-inducible DNA repair genes

Massachusetts Institute of Technology

none

Engelward, Bevin P.

11121

Division of Bioengineering and Environmental Health 77 Massachusetts Avenue Building 56-631

3/14/2003

Cambridge, MA 02139-4307

Fluorescent detection of loss heterozygosity in mammals

Northwestern University

none

Sheppard, Terry L.

10651

Dept. of Chemistry 2145 Sheridan Road

12/13/2002

Evanston, IL 60208-3113

Chemical toxicology of oxidative DNA damage lesions

Northwestern University

none

Sheppard, Terry L.

11541

Dept. of Chemistry 2145 Sheridan Road

6/12/2003

Evanston, IL 60208-3113

Chemical toxicology of oxidative DNA damage lesions

Regents of the University of California

none

Aroian, Raffi V.

10607

Dept. of Cell & Developmental Biology 9500 Gilman Drive, M/C 0349

12/13/2002

La Jolla, CA 92093-0349

<%Bacillus thuringiensis%> toxicity and resistance in nematodes

Regents of the University of California

none

Guo, Su

10650

Dept. of Biopharmaceutical Sciences Programs in Human Genetics and Biological Sciences 513 Parnassus Avenue, Room S-818

12/13/2002

San Francisco, CA 94143-0446

Mechanism of action of neurotoxins that induce parkinsonism: a molecular genetic study in zebrafish

Regents of the University of California

none

Koehler, Carla M.

10940

Dept. of Chemistry and Biochemistry Box 951569 607 Charles E. Young Drive East

2/14/2003

Los Angeles, CA 90095-1569

Mitochondrial biogenesis in health and disease: assembly of the mitochondrial inner membrane

Regents of the University of California

none

Guo, Su

11540

Dept. of Biopharmaceutical Sciences Programs in Human Genetics and Biological Sciences 513 Parnassus Avenue, Room S-818

6/12/2003

San Francisco, CA 94143-0446

Mechanism of action of neurotoxins that induce parkinsonism: a molecular genetic study in zebrafish

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NAME OF INSTITUTION / GRANTEE / ADDRESS / PURPOSE	RELATIONSHIP TO FOUNDATION MANAGER OR SUBSTANTIAL CONTRIBUTOR	CHECK # CHECK DATE	AMOUNT
Regents of the University of Michigan Mapp, Anna K. Dept. of Chemistry, Dept. of Medicinal Chemistry 930 North University Avenue Ann Arbor, MI 48109-1055 Small molecules for reprogramming gene expression	none	10649 12/13/2002	\$35,000.00
Regents of the University of Michigan Mapp, Anna K. Dept. of Chemistry, Dept. of Medicinal Chemistry 930 North University Avenue Ann Arbor, MI 48109-1055 Small molecules for reprogramming gene expression	none	11539 6/12/2003	\$35,000.00
Trustees of Columbia University in the City of New York Comish, Virginia W. Dept. of Chemistry 3000 Broadway Havemeyer Hall, Mail Code 3111 New York, NY 10027-6948 In vivo screening for enzymatic activity	none	10605 12/13/2002	\$35,000.00
University of North Carolina-Chapel Hill Deshmukh, Mohanish P. Dept. of Cell and Developmental Biology CB #7090 538 Taylor Hall Chapel Hill, NC 27599-7090 Caspase activation during apoptosis: a novel mechanism of regulation in neurons	none	11124 3/14/2003	\$35,000.00
University of North Carolina-Chapel Hill Deshmukh, Mohanish P. Dept. of Cell and Developmental Biology CB #7090 538 Taylor Hall Chapel Hill, NC 27599-7090 Caspase activation during apoptosis: a novel mechanism of regulation in neurons	none	11538 6/12/2003	\$35,000.00
Scholar Award in Molecular Parasitology Centre Hospitalier Universitaire de Quebec Ouellette, Marc Dept. of Medical Biology Centre de Recherche en Infectiologie du CHUL 2705 boul. Laurier, QC G1V 4G2 Functional genomics of drug resistance in <%Leishmania%>	none	10657 12/13/2002	\$42,500.00
Centre Hospitalier Universitaire de Quebec Ouellette, Marc Dept. of Medical Biology Centre de Recherche en Infectiologie du CHUL 2705 boul. Laurier, QC G1V 4G2 Functional genomics of drug resistance in <%Leishmania%>	none	11545 6/12/2003	\$42,500.00
Institute for Systems Biology Aderem, Alan A. 1441 North 34th Street Seattle, WA 98103-8904	none	10618 12/13/2002	\$42,500.00

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Macrophage responses to <%Leishmania%> infection Institute for Systems Biology	none		
Aderem, Alan A. 1441 North 34th Street Seattle, WA 98103-8904		11513 6/12/2003	\$42,500.00
Macrophage responses to <%Leishmania%> infection Regents of the University of California	none		
Johnson, Patricia J. Dept. of Microbiology and Immunology 1602 Molecular Sci. Bldg., 405 Hilgard Los Angeles, CA 90095-1489		10248 9/13/2002	\$20,000.00
Investigation of potential chemotherapeutic targets and the pathogenesis of the human-infective parasite <%Trichomonas vaginalis%> Regents of the University of California	none		
Johnson, Patricia J. Dept. of Microbiology and Immunology 1602 Molecular Sci. Bldg., 405 Hilgard Los Angeles, CA 90095-1489		11132 3/14/2003	\$20,000.00
Investigation of potential chemotherapeutic targets and the pathogenesis of the human-infective parasite <%Trichomonas vaginalis%> Regents of the University of California	none		
Johnson, Patricia J. Dept. of Microbiology and Immunology 1602 Molecular Sci. Bldg., 405 Hilgard Los Angeles, CA 90095-1489		11579 6/13/2003	\$20,000.00
Investigation of potential chemotherapeutic targets and the pathogenesis of the human-infective parasite <%Trichomonas vaginalis%> Trustees of the University of Pennsylvania	none		
Pearce, Edward J. Dept. of Pathobiology 203D Johnson Pavilion Philadelphia, PA 19104-6076		10818 1/15/2003	\$42,500.00
Role of the TGF-beta superfamily in host signaling to schistosomes Trustees of the University of Pennsylvania	none		
Roos, David S. Dept. of Biology 305 Goddard Laboratory 3710 Hamilton Walk Philadelphia, PA 19104-6018		10991 2/14/2003	\$20,000.00
Exploring the function of the apicomplexan plastid Trustees of the University of Pennsylvania	none		
Roos, David S. Dept. of Biology 305 Goddard Laboratory 3710 Hamilton Walk Philadelphia, PA 19104-6018		11131 3/14/2003	\$20,000.00
Exploring the function of the apicomplexan plastid Trustees of the University of Pennsylvania	none		
Roos, David S. Dept. of Biology 305 Goddard Laboratory 3710 Hamilton Walk Philadelphia, PA 19104-6018		11276 4/14/2003	\$20,000.00
Exploring the function of the apicomplexan plastid			

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Trustees of the University of Pennsylvania	none		\$20,000.00
Roos, David S. Dept. of Biology 305 Goddard Laboratory 3710 Hamilton Walk Philadelphia, PA 19104-6018 Exploring the function of the apicomplexan plastid		11564 6/12/2003	
Trustees of the University of Pennsylvania	none		\$42,500.00
Pearce, Edward J. Dept. of Pathobiology 203D Johnson Pavilion Philadelphia, PA 19104-6076 Role of the TGF-beta superfamily in host signaling to schistosomes		11512 6/12/2003	
Tulane University	none		\$42,500.00
Brindley, Paul J. Dept. of Tropical Medicine 1430 Tulane Avenue New Orleans, LA 70112-2699 Schistosome transgenesis		10656 12/13/2002	
Tulane University	none		\$42,500.00
Brindley, Paul J. Dept. of Tropical Medicine 1430 Tulane Avenue New Orleans, LA 70112-2699 Schistosome transgenesis		11544 6/12/2003	
University of Texas Southwestern Medical Center-Dallas	none		\$42,500.00
Phillips, Margaret A. Dept. of Pharmacology - MC: 9041 5323 Harry Hines Blvd. Dallas, TX 75390-9041 Design of inhibitors for <%Trypanosoma brucei%> ornithine decarboxylase using a combination of structure-based approaches and combinatorial chemistry		10709 12/13/2002	
University of Texas Southwestern Medical Center-Dallas	none		\$42,500.00
Phillips, Margaret A. Dept. of Pharmacology - MC: 9041 5323 Harry Hines Blvd. Dallas, TX 75390-9041 Design of inhibitors for <%Trypanosoma brucei%> ornithine decarboxylase using a combination of structure-based approaches and combinatorial chemistry		11578 6/12/2003	
Washington University	none		\$42,500.00
Sibley, L. David Dept. of Molecular Microbiology Box 8230 660 South Euclid Saint Louis, MO 63110-1093 Molecular pathogenesis in toxoplasmosis		10617 12/13/2002	
Washington University	none		\$42,500.00
Stanley, Samuel L. Depts. of Medicine and Molecular Microbiology 660 South Euclid Avenue Saint Louis, MO 63110 Pathways for amebic induction of inflammation and programmed cell death		10834 1/15/2003	
Washington University	none		\$42,500.00

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Stanley, Samuel L. Depts. of Medicine and Molecular Microbiology 660 South Euclid Avenue Saint Louis, MO 63110 Pathways for amebic induction of inflammation and programmed cell death		11577 6/12/2003	
Washington University	none		\$42,500.00
Sibley, L. David Dept. of Molecular Microbiology Box 8230 660 South Euclid Saint Louis, MO 63110-1093 Molecular pathogenesis in toxoplasmosis		11511 6/12/2003	
Yale University	none		\$20,000.00
Andrews, Norma W. Section of Microbial Pathogenesis, BCMM 295 Congress Street, Room 354D New Haven, CT 06536-0812 Role of lysosome exocytosis in the cell invasion mechanism of <%Trypanosoma cruzi%>		10249 9/13/2002	
Yale University	none		\$20,000.00
Andrews, Norma W. Section of Microbial Pathogenesis, BCMM 295 Congress Street, Room 354D New Haven, CT 06536-0812 Role of lysosome exocytosis in the cell invasion mechanism of <%Trypanosoma cruzi%>		10696 12/13/2002	
Yale University	none		\$20,000.00
Andrews, Norma W. Section of Microbial Pathogenesis, BCMM 295 Congress Street, Room 354D New Haven, CT 06536-0812 Role of lysosome exocytosis in the cell invasion mechanism of <%Trypanosoma cruzi%>		11133 3/14/2003	
Scholar Award in Molecular Pathogenic Mycology			
Board of Trustees of the University of Illinois	none		\$20,000.00
Orlean, Peter A. B. Dept. of Microbiology 309 Roger Adams Laboratory 600 South Mathews Avenue Urbana, IL 61801 Glycolipid anchoring of protein and wall biogenesis in fungal pathogens		10251 9/13/2002	
Board of Trustees of the University of Illinois	none		\$20,000.00
Orlean, Peter A. B. Dept. of Microbiology 309 Roger Adams Laboratory 600 South Mathews Avenue Urbana, IL 61801 Glycolipid anchoring of protein and wall biogenesis in fungal pathogens		11135 3/14/2003	
Board of Trustees of the University of Illinois	none		\$20,000.00
Orlean, Peter A. B. Dept. of Microbiology 309 Roger Adams Laboratory 600 South Mathews Avenue Urbana, IL 61801 Glycolipid anchoring of protein and wall biogenesis in fungal pathogens		11566 6/12/2003	

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Boston Medical Center	none		\$20,000.00
Levitz, Stuart M. Dept. of Medicine Boston Medical Center, Infect. Disease 88 East Newton Street Room E336 Boston, MA 02118-2393 Use of molecular biology to identify <%Cryptococcus neoformans%> antigens that stimulate cell-mediated immunity		10253 9/13/2002	
Boston Medical Center	none		\$20,000.00
Levitz, Stuart M. Dept. of Medicine Boston Medical Center, Infect. Disease 88 East Newton Street Room E336 Boston, MA 02118-2393 Use of molecular biology to identify <%Cryptococcus neoformans%> antigens that stimulate cell-mediated immunity		10699 12/13/2002	
Boston Medical Center	none		\$20,000.00
Levitz, Stuart M. Dept. of Medicine Boston Medical Center, Infect. Disease 88 East Newton Street Room E336 Boston, MA 02118-2393 Use of molecular biology to identify <%Cryptococcus neoformans%> antigens that stimulate cell-mediated immunity		11137 3/14/2003	
Duke University	none		\$20,000.00
Heitman, Joseph Depts.of Genetics, Pharmacology & Cancer Biology, Medicine & Microbiology 322 CARL Building Research Drive, Box 3546 Durham, NC 27710 Signal transduction pathways regulating virulence of <%Cryptococcus neoformans%>		10250 9/13/2002	
Duke University	none		\$20,000.00
Heitman, Joseph Depts.of Genetics, Pharmacology & Cancer Biology, Medicine & Microbiology 322 CARL Building Research Drive, Box 3546 Durham, NC 27710 Signal transduction pathways regulating virulence of <%Cryptococcus neoformans%>		10697 12/13/2002	
Duke University	none		\$20,000.00
Heitman, Joseph Depts.of Genetics, Pharmacology & Cancer Biology, Medicine & Microbiology 322 CARL Building Research Drive, Box 3546 Durham, NC 27710 Signal transduction pathways regulating virulence of <%Cryptococcus neoformans%>		11134 3/14/2003	
Indiana University	none		\$42,500.00
Bard, Martin Dept. of Biology 723 West Michigan Street Indianapolis, IN 46202-5132 Characterization of new target sites for antifungal intervention in the <%Candida albicans%> ergosterol pathway		10706 12/13/2002	
Indiana University	none		\$42,500.00
Bard, Martin Dept. of Biology 723 West Michigan Street Indianapolis, IN 46202-5132 Characterization of new target sites for antifungal intervention in the <%Candida albicans%> ergosterol pathway		11574 6/12/2003	
Ohio State University Research Foundation	none		\$42,500.00

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Sundstrom, Paula			10621	
Dept. of Microbiology and Immunology Vail Building HB7550			12/13/2002	
Hanover, NH 03755				
Global regulatory circuits and candidiasis				
Ohio State University Research Foundation	none			\$42,500.00
Sundstrom, Paula			11516	
Dept. of Microbiology and Immunology Vail Building HB7550			6/12/2003	
Hanover, NH 03755				
Global regulatory circuits and candidiasis				
Regents of the University of California	none			\$20,000.00
Johnson, Alexander D.			11139	
Dept. of Microbiology, Immunology, Biochemistry & 513 Parnassus, Room S-447			3/14/2003	
San Francisco, CA 94143-0414				
Analysis of a mating-type-like locus in <%Candida albicans%>				
Regents of the University of California	none			\$20,000.00
Johnson, Alexander D.			11575	
Dept. of Microbiology, Immunology, Biochemistry & 513 Parnassus, Room S-447			6/12/2003	
San Francisco, CA 94143-0414				
Analysis of a mating-type-like locus in <%Candida albicans%>				
Saint Louis University	none			\$20,000.00
Keath, Elizabeth J.			10252	
Dept. of Biology College of Arts and Sciences 3507 Laclede Avenue			9/13/2002	
Saint Louis, MO 63103				
Novel molecular and DNA vaccine approaches to <&Histoplasma capsulatum%>				
Saint Louis University	none			\$20,000.00
Keath, Elizabeth J.			10698	
Dept. of Biology College of Arts and Sciences 3507 Laclede Avenue			12/13/2002	
Saint Louis, MO 63103				
Novel molecular and DNA vaccine approaches to <&Histoplasma capsulatum%>				
Saint Louis University	none			\$20,000.00
Keath, Elizabeth J.			11136	
Dept. of Biology College of Arts and Sciences 3507 Laclede Avenue			3/14/2003	
Saint Louis, MO 63103				
Novel molecular and DNA vaccine approaches to <&Histoplasma capsulatum%>				
University of British Columbia	none			\$42,500.00
Kronstad, James W.			10707	
Biotechnology Laboratory 237-6174 University Blvd.			12/13/2002	
Vancouver, BC V6T 1Z3				
Temperature-regulated and infection-regulated gene expression in <%Cryptococcus neoformans%>				
University of British Columbia	none			\$42,500.00
Kronstad, James W.			11576	

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Biotechnology Laboratory 237-6174 University Blvd. Vancouver, BC V6T 1Z3 Temperature-regulated and infection-regulated gene expression in <%Cryptococcus neoformans%>		6/12/2003	
University of Medicine and Dentistry of New Jersey Newlon, Carol S.	none	11551 6/12/2003	\$42,500.00
Dept. of Microbiology and Molecular Genetics 185 South Orange Avenue Newark, NJ 07103-2714 Analysis of chromosome structure and function in the pathogenic basidiomycete, <%Cryptococcus neoformans%>			
Yale University Snyder, Michael P.	none	10950 2/14/2003	\$42,500.00
Dept. of Molecular, Cellular, and Developmental Biology 219 Prospect Street New Haven, CT 06520-8103 Analysis of morphogenic differentiation in <%Candida albicans%>			
Yale University Snyder, Michael P.	none	11515 6/12/2003	\$42,500.00
Dept. of Molecular, Cellular, and Developmental Biology 219 Prospect Street New Haven, CT 06520-8103 Analysis of morphogenic differentiation in <%Candida albicans%>			
			<u>21,814,161.63</u>

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(A) Career Development of Postdoctoral Scientists

American Society for Cell Biology	none		\$400.00
Marincola, Elizabeth		10373	
8120 Woodmont Avenue Suite 750		10/15/2002	
Bethesda, MD 20814-2762			
Support for the society's annual meeting			
American Society for Cell Biology	none		\$2,500.00
Marincola, Elizabeth		11638	
8120 Woodmont Avenue Suite 750		7/14/2003	
Bethesda, MD 20814-2762			
Support for postdoctoral travel awards to the 43rd American Society for Cell Biology Annual Meeting			
Commission on Professionals in Science and Technology	none		\$500.00
Babco, Eleanor		10688	
1200 New York Avenue NW Suite 390		12/13/2002	
Washington, DC 20005-3929			
Support of operating expenses			
Committee of the Meetings of Nobel Laureates in Lindau	none		\$7,500.00
Schurer, Wolfgang		11562	
Dufourstrasse 118 CH-9001 St. Gallen		6/12/2003	
Support travel to the Lindau Nobel prize winners meeting for three BWF grant recipients			
National Academies	none		\$4,000.00
Hahm, Jong-on		10829	
Committee on Women in Science and Engineering 2101 Constitution Avenue, NW		1/15/2003	
Washington, DC 20418			
Supplemental support for publication and dissemination of the Guide to Recruiting and Advancing Women Scientists and Engineers in Academia			
National Academy of Sciences	none		\$4,000.00
Hahm, Jong-on		11785	
Committee on Women in Science and Engineering 2101 Constitution Avenue, NW		8/14/2003	
Washington, DC 20418			
Support for the project on recruiting and advancing women in science and engineering			
National Institute of Environmental Health Sciences Conditional Gift Fund	none		\$250.00
Hoffler, Undi		11409	
Laboratory of Pharmacology and Chemistry Room C340 MD C3-10 111 T.W. Alexander Dr.		5/15/2003	
Research Triangle Park, NC 27709			
Partial support for the 2003 Biomedical Science and Career Fair			
Society for Neuroscience	none		\$5,000.00
Saggese, Marty		11790	
11 Dupont Circle N.W. Suite 500		8/14/2003	
Washington, DC 20036			

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Travel support for postdoctoral fellows to attend the 2003 Society for Neuroscience annual meeting University of North Carolina-Chapel Hill School of Medicine Milgram, Sharon L. Dept. of Cell & Developmental Biology CB# 7090 Chapel Hill, NC Partial support for a symposium to introduce postdocs and junior faculty to management techniques	none	11408 5/15/2003	\$1,000.00
(A) Communications/Science Writing American Association for the Advancement of Science Malloy, Katrina Mass Media Science and Engineering Fellows Program 1200 New York Avenue NW Washington, DC 20005-3920 Support for the 2003 AAAS Mass Media Science and Engineering Fellowship Program	none	11271 4/14/2003	\$16,000.00
Council for the Advancement of Science Writing Patrusky, Ben P. O. Box 910 Hedgesville, WV 25427 Support for the 2003 New Horizons in Science Briefing and the New Horizons Traveling Fellowship Program	none	11272 4/14/2003	\$20,000.00
(A) General Education Grant Grantmakers for Education Porter, William 720 SW Washington Street, Suite 605 Portland, OR 97205 General support for 2003 activities	none	11407 5/15/2003	\$3,000.00
North Carolina Community College System Lancaster, H. Martin 5001 Mail Service Center Raleigh, NC 27699-5001 Support for North Carolina Community College leaders to visit the United Kingdom as part of a UK-NC exchange program	none	10685 12/13/2002	\$1,500.00
North Carolina Society of Hispanic Professionals Zarate, Marco A. 201 Shannon Oaks Circle, Suite 200 Cary, NC 27511 Support for the Hispanic Educational Summit 2003	none	10983 2/14/2003	\$1,000.00
Public School Forum of North Carolina Doman, John 3739 National Drive, Suite 210 Koger Center Cumberland Building Raleigh, NC 27612	none	10233 9/13/2002	\$75,000.00

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Support for the Institute for Educational Policymakers Scholarship Foundation of Saint Louis Sandler, Faith 8215 Clayton Road Saint Louis, MO 63117-1107 General support for 2003 directed by BWF Board Member, Dr. David Kipnis	none	10690 12/13/2002	\$20,000.00
(A) General Philanthropy Association of Academic Health Centers Osterweis, Marian 1400 Sixteenth Street NW Suite 720 Washington, DC 20036 Support for the annual meeting titled "Succeeding in Tough Times: Climbing the Ladder or Hanging On"	none	11784 8/14/2003	\$5,000.00
Association of American Medical Colleges Mallon, William T. 2450 N Street, NW Washington, DC 20037-1127 Support to conduct a nationwide survey of interdisciplinary research centers and institutes in medical school	none	11273 4/14/2003	\$10,000.00
Council on Foundations Ridings, Dorothy S. 1828 L Street NW, Suite 300 Washington, DC 20036-5168 Support for 2003 activities	none	11126 3/14/2003	\$39,600.00
Foundation Center Engelhardt, Sara L. 79 Fifth Avenue New York, NY 10003-3076 General support for 2003-2004	none	11788 8/14/2003	\$7,500.00
Holy Cross Catholic Church Garrity, Stephen M. 1400 South Alston Avenue Durham, NC 27707-3250 General support in lieu of honoraria for SSEP Advisory Committee Member Dr. Marian Johnson-Thompson	none	11637 7/14/2003	\$3,000.00
Southeastern Council of Foundations Lehfeldt, Martin C. 50 Hurt Plaza, Suite 350 Hurt Building Atlanta, GA 30303-2914 Support for 2003	none	10984 2/14/2003	\$5,000.00
University of North Carolina-Chapel Hill	none		\$450.00

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AMOUNT

Harden, T. Kendall
 Dept. of Pharmacology 1106 Mary Ellen Jones Building CB# 7365
 Chapel Hill, NC 27599-7365
 Support for New Investigator Beverly Wendland to give a seminar (Tuesday October 29 at 4 pm at UNC) and also spend a day with New Investigator Carla Mattos at NC Stat

(A) Infectious Diseases - General

American Society of Tropical Medicine and Hygiene none \$25,000.00
 Ryan, Edward 10242
 Dept. of Medicine Infectious Diseases Division 55 Fruit Street, GRJ 504 9/13/2002
 Boston, MA 02114-2696

Support for the ASTMH 51st Annual Meeting to be held November 10-14, 2002 in Denver, CO. Specifically for support of the BWF symposium on completion of the %<P. falc
American Society of Tropical Medicine and Hygiene none \$52,000.00
 Weller, Peter F. 10953
 Beth Israel Deaconess Medical Center Infectious Diseases Division DA-617 330 Brookline Avenue 2/14/2003
 Boston, MA 02215

Support for a BWF-ASTMH Fellowship in Tropical Infectious Diseases - \$50-60k/year
American Type Culture Collection none \$8,000.00
 Barnes, Pamela J. 10372
 10801 University Boulevard 10/15/2002
 Manassas, VA 20110

Support for the roll-fold poster that will accompany the Nature malaria genome issue
Foundation for the National Institutes of Health, Inc. none \$1,000.00
 McGuire, Amy L. 11791
 1 Cloister Court Suite 152 8/14/2003
 Bethesda, MD 20814-1460

Support for the purchase and distribution of the second publication of a supplement to the American Journal of Tropical Medicine and Hygiene titled "The intolerable burden o
Johns Hopkins University none \$166,346.00
 Santosham, Mathuram 11397
 Department of International Health Division of Community Health & Health Systems 615 North Wolfe Street Room E8132 5/15/2003
 Baltimore, MD 21205

Support for the Wellcome Trust/BWF Infectious Diseases Initiative 2000; One of 2 grants awarded
Marine Biological Laboratory none \$75,000.00
 Speck, William T. 10369
 7 MBL Street 10/15/2002
 Woods Hole, MA 02543-1015

Support for the Biology of Parasitism Course at the Marine Biological Laboratory over a four-year period
Marine Biological Laboratory none \$1,000.00
 Hajduk, Stephen L. 11270
 Global Infectious Disease Lab 7 MBL Street 4/14/2003

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Woods Hole, MA 02543 Support for Investigator in Pathogenesis of Infectious Disease awardee Heidi Goodrich-Blair to give a seminar at Woods Hole	none	11404 5/15/2003	\$170,000.00
Marine Biological Laboratory Speck, William T. 7 MBL Street Woods Hole, MA 02543-1015	none	11406 5/15/2003	\$100,000.00
Support for the Molecular Mycology: Current Approaches to Fungal Pathogenesis course at the Marine Biological Laboratory for three years 2003-2005	none	11406 5/15/2003	\$100,000.00
Marine Biological Laboratory Speck, William T. 7 MBL Street Woods Hole, MA 02543-1015	none	10240 9/13/2002	\$25,000.00
Support for the Biology of Parasitism: Modern Approaches course at the Marine Biological Laboratory for 2003 -2006	none	10240 9/13/2002	\$25,000.00
National Academy of Sciences/Institute of Medicine Knobler, Stacey L. 500 Fifth Street, NW Washington, DC 20001	none	10686 12/13/2002	\$10,000.00
Support and continued membership of the Institute of Medicine's Forum on Emerging Infections	none	10686 12/13/2002	\$10,000.00
Society of Toxicology Lamb, Shawn Douglas 1821 Michael Faraday Drive Suite 300 Reston, VA 20190	none	10371 10/15/2002	\$7,500.00
Support for BWF New Investigator/SOT session on "DNA Damage, Repair and Related Topics" to be held at the 42nd Annual SOT Meeting, Salt Lake City, Utah, March 9-13	none	10371 10/15/2002	\$7,500.00
Stanford University Singh, Upinder Internal Medicine and Microbiology S-141 Grant Building 300 Pasteur Drive Stanford, CA 94305-5107	none	10512 11/15/2002	\$1,000.00
Support for the American Society of Tropical Medicine and Hygiene symposium in Denver, Colorado, November 10-14, 2002 titled "Using genomics to understand the host-pa	none	10512 11/15/2002	\$1,000.00
Stanford University Hyman, Richard Stanford Genome Technology Center 855 California Avenue Palo Alto, CA 94304	none	10231 9/13/2002	\$175,553.00
Support for travel for malaria genome functions	none	10231 9/13/2002	\$175,553.00
Yale University Binder, Henry J. Dept. of Internal Medicine 89 LMP 333 Cedar Street New Haven, CT 06520-8019	none	10231 9/13/2002	\$175,553.00
Support for the Wellcome Trust/BWF Infectious Diseases Initiative 2000; One of 2 grants awarded	none		

(A) Infectious Diseases - Molecular Parasitology

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Monash University			\$73,236.00
Coppel, Ross L. Dept. of Microbiology Post Office Box 53 Victoria, 3800		10952 2/14/2003	
Support for an integrated <%Plasmodium%> genome database (PlasmoDB)	none		
Trustees of the University of Pennsylvania			\$269,997.00
Roos, David S. Dept. of Biology 305 Goddard Laboratory 3710 Hamilton Walk Philadelphia, PA 19104-6018		10951 2/14/2003	
Support for an integrated <%Plasmodium%> genome database (PlasmoDB)			
(A) Interfaces in Science			
Biophysical Society	none		\$3,000.00
Glisson, Kathy 9650 Rockville Pike Bethesda, MD 20814		10244 9/13/2002	
Support for the postdoctoral career development session at the 2003 annual meeting for the Biophysical Society to be held in San Antonio, Texas, March 1-5, 2003			
Canadian Genetic Diseases Network	none		\$5,000.00
Gammon, Keri Suite 348-2125 East Mall Vancouver, BC V6T 1Z4		11410 5/15/2003	
Support for the 2003/2004 Canadian Bioinformatics Workshop series			
Council of Graduate Schools	none		\$5,000.00
Stewart, Debra W. One Dupont Circle, NW, Suite 430 Washington, DC 20036		11127 3/14/2003	
Support for a workshop on the future of graduate education to be held in Arlington, Virginia, March 19-20, 2003			
Regents of the University of California	none		\$50,000.00
Gross, David Kohn Hall, 1219 University of California-Santa Barbara Santa Barbara, CA 93106		10241 9/13/2002	
Support for interdisciplinary program titled "Biological Networks" scheduled to be held January 6 - March 28, 2003			
University of Notre Dame	none		\$5,000.00
Alber, Mark Dept. of Mathematics 255 Hurley Building Notre Dame, IN 46556-4618		11787 8/14/2003	
Support for a series of workshops titled "Biocomplexity V: Multiscale Modeling in Biology" to be held from August 14-17, 2003 at the University of Notre Dame, Notre Dame, Ir			
(A) Reproductive Science			
Regents of the University of California	none		\$80,000.00

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Jaffe, Robert B. Dept. of Ob/Gyn & Reproductive Sci. Room M-1490, Box 0132 San Francisco, CA 94143 Support for mechanism involved in vascular mimicry in ovarian cancer	none	11402 5/15/2003	\$20,000.00
Society for Gynecologic Investigation Tayman, Ava Ann 409 12th Street, SW Washington, DC 20024 Support student and postdoctoral travel fellowships to attend the annual meeting in Houston, Texas in March 2004, as well as support for the Trainee Forum; directed by BWI	none	11561 6/12/2003	
(A) Reproductive Sciences Marine Biological Laboratory Speck, William T. 7 MBL Street Woods Hole, MA 02543-1015 Support for the course titled "Frontiers in Reproduction "	none	10511 11/15/2002	\$56,125.00
Trustees of the University of Pennsylvania Strauss, Jerome F. 421 Curie Blvd. 1355 BRB II/III Philadelphia, PA 19104-6142 Support for the Frontiers in Reproduction Course	none	10510 11/15/2002	\$36,875.00
(A) Science Education Durham Public Education Network James, Kay S. 4235 University Drive CCB Building Durham, NC 27707 Support for the K-8 Science initiative for the fourth grade Magnetism and electricity unit	none	11789 8/14/2003	\$5,000.00
Morehead Planetarium and Science Center Thorp, H. Holden Dept. of Chemistry CB#3480 A400 Kenan Chapel Hill, NC 27599-3480 Support for the distribution of the movie "DNA: the Secret of Life" to every school in North Carolina	none	11792 8/14/2003	\$40,000.00
National Association of Academies of Science Panah, Assad Dept. of Geology and Environmental Science 300 Campus Drive Bradford, PA 16701 Support for the Breakfast with Scientists meeting, which provides high school students an opportunity to interact with scientists, to be held at AAAS's Annual Meeting and Sc	none	10687 12/13/2002	\$1,000.00
North Carolina Association for Biomedical Research	none		\$5,000.00

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Hoffman, Karen S. P.O. Box 19469 Raleigh, NC 27619-9469 General support for 2003		10689 12/13/2002	
North Carolina Center for International Understanding	none		\$8,000.00
Babcock, Marty 412 North Wilmington Street Raleigh, NC 27601-2813 Support for teachers to participate in the Learning from Korea program in November 2002		10243 9/13/2002	
North Carolina Center for International Understanding	none		\$3,000.00
Ravenel, Millie 412 North Wilmington Street Raleigh, NC 27601-2813 Support for a North Carolina Education leader to participate in the Denmark Studies Program in October 2003		11783 8/14/2003	
North Carolina Center for International Understanding	none		\$6,000.00
Ravenel, Millie 412 North Wilmington Street Raleigh, NC 27601-2813 Support for two North Carolina superintendents to participate in the Denmark Studies Program in October 2003		11782 8/14/2003	
North Carolina State University PAMS Foundation	none		\$90,430.00
Haase, David G. Science House Box 8211 Raleigh, NC 27695-8211 Support for a series of conferences of representatives from university science departments to discuss K-12 outreach		10232 9/13/2002	
Pitt County Educational Foundation	none		\$15,000.00
Vaughan, Karen Dunlap 1717 West 5th Street Greenville, NC 27834 Support for the three-year implementation for the Health Sciences Academy in Pitt County		11560 6/12/2003	
Shodor Education Foundation Inc.	none		\$15,000.00
Panoff, Robert M. 923 Broad Street, Suite 100 Durham, NC 27705-4141 Continued support for the SSEP website		11786 8/14/2003	
University of North Carolina-Chapel Hill	none		\$5,000.00
Superfine, Richard Dept. of Physics and Astronomy CB# 3255, Phillips Hall Chapel Hill, NC 27599-3255 Support for education outreach efforts of the Center for Functional Nanostructures		11265 4/14/2003	

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(A) Science Policy

American Association for the Advancement of Science

Leshner, Alan I.

1200 New York Avenue, NW

Washington, DC 20005

Support for the AAAS Center for Science, Technology, and Congress

none

11405
5/15/2003

\$50,000.00

Research!America

Woolley, Mary

1101 King Street, Suite 520

Alexandria, VA 22314-2944

Continued support for the 435 Project, which advocates for increased funding for medical research

none

10819
1/15/2003

\$25,000.00

(A) Special Award

Nantucket Conservation Foundation

Dobbins, Gage

P.O. Box 13 118 Cliff Road

Nantucket, MA 02554

Grant in lieu of honoraria for Investment Committee Member, Curt Livingston

none

10831
1/15/2003

\$1,500.00

(A) Translational Research

National Academy of Sciences

Fineberg, Harvey V.

500 Fifth Street NW

Washington, DC 20001-2721

Support for the IOM's Clinical Research Roundtable for 2003

none

10828
1/15/2003

\$40,000.00

University of Vermont and State Agricultural College

Galbraith, Richard A.

MCHV/Baird 795 111 Colchester Avenue

Burlington, VT 05401

Support for the "Clinical Research 2003" meeting to be held March 14-16, 2003, in Baltimore, Maryland

none

10827
1/15/2003

\$45,000.00

Interfaces Award

Brown University

Donoghue, John P.

Dept. of Neuroscience 192 Thayer Street Box 1953

Providence, RI 02912

Brown University Interdisciplinary Training Program in Brain Science

none

10255
9/13/2002

\$115,238.00

Florida State University Research Foundation

none

\$125,000.00

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Sumners, DeWitt L. Dept. of Mathematics Program in Mathematics and Molecular Biology 112 Love Building Tallahassee, FL 32306-4510		10246 9/13/2002	
Program in Mathematics and Molecular Biology (Multi-university, interdisciplinary national research and training consortium composed of 17 laboratories)			
Johns Hopkins University	none		\$125,000.00
Rose, George D. Dept. of Biophysics Jenkins Hall 3400 North Charles Street Baltimore, MD 21218		10254 9/13/2002	
The Hopkins Program in Computational Biology			
Regents of the University of California	none		\$125,000.00
Dill, Ken A. Dept. of Pharmaceutical Chemistry 3333 California Street Suite 218 San Francisco, CA 94143-1204		10380 10/15/2002	
Graduate Program in Quantitative Biology			
Trustees of Boston University	none		\$87,500.00
Kopell, Nancy J. Dept. of Mathematics College of Liberal Arts 111 Cummington Street Boston, MA 02215		10379 10/15/2002	
Program in Mathematical and Computational Neuroscience			
Trustees of Princeton University	none		\$125,000.00
Levin, Simon A. Dept. of Ecology and Evolutionary Biology 203 Eno Hall Princeton, NJ 08544		10377 10/15/2002	
Training Program in Biological Dynamics			
University of Chicago	none		\$125,000.00
Kron, Stephen J. Dept. of Molecular Genetics and Cell Biology Center for Molecular Oncology 924 East 57th Street, JFK R320 Chicago, IL 60637-1455		10378 10/15/2002	
Cross-Disciplinary Training Program in Biophysical Dynamics			
Student Science Enrichment Program			
American Chemical Society, North Carolina Local Section	none		\$59,900.00
Cutler, Kenneth A. Project SEED CIIT-Centers for Health Research PO Box 12137 6 Davis Drive Research Triangle Park, NC 27709-2137		10644 12/13/2002	
Summer Educational Experience for the Disadvantaged (SEED)			
Campbell University	none		\$27,700 00
Webster, Kathy D. Dept. of Pharmaceutical Sciences P.O. Box 1090		10642 12/13/2002	

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Buies Creek, NC 27506-1090 Hamett Central Middle School Science and Technology Enrichment Program (STEP)	none	10637 12/13/2002	\$40,840.00
Catawba Science Center Sipe, Maria P.O. Box 2431 Hickory, NC 28603 Science Technology Enrichment Program (STEP)	none	10641 12/13/2002	\$60,000.00
Duke University Ybarra, Gary A. Dept. of Electrical and Computer Engineering Campus Box 90291 Durham, NC 27708-0291 Techtronics: Hands-on Exploration of Technology in Everyday Life	none	10643 12/13/2002	\$28,553.00
Duke University Bonaventura, Celia Duke University Marine/Freshwater Biomedical Sciences Center 135 Duke Marine Lab Road Beaufort, NC 28516-9721 Connecting coastal communities: A partnership between Duke Marine Lab and local middle school students	none	10680 12/13/2002	\$55,400.00
Friends of Great Smoky Mountains National Park Ivey, George 160 South Main Street Waynesville, NC 28786-4355 Smoky Mountain Heights: Science Education in Western North Carolina	none	10638 12/13/2002	\$59,999.00
Lenoir-Rhyne College Powell, Wayne B. Box 7163 Hickory, NC 28603 Carolina Institute for the Multicultural Approach to Science (CIMAS)	none	10683 12/13/2002	\$60,000.00
North Carolina Science Olympiad Painter, Jason Center for Math and Science Education 309 Peabody Hall, CB#3500 Chapel Hill, NC 27599-3500 Science Olympiad Student Enrichment Program	none	10640 12/13/2002	\$22,200.00
North Carolina State University Venditti, Richard A. Dept. of Wood and Paper Science Room 1204 Biltmore Hall Corner of Western Boulevard and Dan Allen Drive Raleigh, NC 27695-8005 Performing Inquiry Based Exploration: An Example in Using Agricultural Waste and Wastepaper to Produce New Products	none	10682	\$59,058.00
Onslow Community Ministries Hargett, Glenn	none	10682	\$59,058.00

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P.O. Box 128 Jacksonville, NC 28541-0128 Sturgeon City Student Science Series Ranger Elementary/Middle School Williams, Virginia W. 101 Hardy Truett Road Murphy, NC 28906-4224 Wild Rides!	none	10681 12/13/2002	\$29,473.00
Shodor Education Foundation Inc. Panoff, Robert M. 923 Broad Street, Suite 100 Durham, NC 27705-4141 Mentor Center at Shodor	none	10684 12/13/2002	\$60,000.00
University of North Carolina-Chapel Hill Keith, Larry D. Office of Educational Development 322 MacNider Building, CB# 7530 Chapel Hill, NC 27599-7530 University of North Carolina School of Medicine Office of Educational Development (OED) Scientific Enrichment Opportunities for High School Students	none	10639 12/13/2002	\$59,910.00
Wake Forest University School of Medicine Lambros, Ann Center of Excellence for Research, Teaching, and Learning Medical Center Boulevard Winston-Salem, NC 27157 Mini-Fellowships in Science Fields: Linking Career Choices to Student Experiences	none	10679 12/13/2002	\$59,840.00

The Following Grants were made to Private Foundations

Fellowship in the Life Sciences

Life Sciences Research Foundation Brown, Donald D. 115 West University Parkway Baltimore, MD 21210-3301 Characterization of %<O>%-acetylated carbohydrate epitopes on %<Cryptococcus neoformans>%	none	11399 5/15/2003	\$41,000.00
Life Sciences Research Foundation Brown, Donald D. 115 West University Parkway Baltimore, MD 21210-3301 Molecular recognition studies of human placental lactogen	none	11400 5/15/2003	\$41,000.00
Life Sciences Research Foundation Brown, Donald D.	none	11401	\$41,000.00

BURROUGHS WELLCOME FUND 990-PF FOR FISCAL YEAR ENDED 8/31/2003

PART XV - SUPPLEMENTAL INFORMATION - LINE 3a Schedule #21

GRANTS PAID DURING THE YEAR

GRANTS TO Institutions

**PLEASE NOTE THAT ALL GRANT RECIPIENTS ARE 501c(3) PUBLIC CHARITIES
EXCEPT WHERE NOTED**

NAME OF INSTITUTION / GRANTEE / ADDRESS / PURPOSE

**RELATIONSHIP TO FOUNDATION
MANAGER OR
SUBSTANTIAL CONTRIBUTOR**

**CHECK #
CHECK DATE AMOUNT**

115 West University Parkway

Baltimore, MD 21210-3301

Creating a diversity of cell surface adhesin molecules in fungal pathogenesis

5/15/2003

GRAND TOTAL

\$3,642,373.00

BURROUGHS WELLCOME FUND 990-PF FOR FISCAL YEAR ENDED 8/31/2003
PART XV - SUPPLEMENTAL INFORMATION - LINE 3b Schedule #22
GRANTS APPROVED FOR FUTURE PAYMENT
GRANTS TO INDIVIDUALS

NAME OF INSTITUTION	GRANTEE	ADDRESS	RELATIONSHIP TO FOUNDATION MANAGER OR SUBSTANTIAL CONTRIBUTOR	PURPOSE	GRANT AMOUNT
Career Awards in the Biomedical Sciences					
University of Texas Medical Branch-Galveston	Roger B Sutton, Ph D	Galveston, TX	None	Biophysical and structural investigation of Ca+2 in neurotransmitter release	36,824 00
University of Texas M D Anderson Cancer Center	Yanping Zhang, Ph D	Houston, TX	None	ARF-MDM-p53 tumor suppression pathway	12,312 55
McGill University	Saiman T Oureshi, M D	Montreal, QC	None	Genetic analysis of innate resistance to bacterial pathogens	357,500 00
Regents of the University of California	David Bilder, Ph D	Berkeley, CA	None	Genetic analysis of epithelial cell architecture	10,760 00
Johns Hopkins University School of Medicine	Nicholas R Gaiano, Ph D	Baltimore, MD	None	Neural stem cells in the mammalian forebrain the roles of Notch and FGF signaling	23,307 00
Fred Hutchinson Cancer Research Center	Catherine L Peichel Ph D	Seattle, WA	None	The genetic and molecular basis of reproductive isolation of threespine sticklebacks	58,000 00
Regents of the University of California	Knstin E Scott, Ph D	Berkeley, CA	None	Taste representation in <%Drosophila%> brain	29,000 00
President and Fellows of Harvard College	Stephen W Santoro, Ph D	Cambridge, MA	None	Directed evolution of natural and unnatural proteins and oligomers for gene manipulation, drug	116,000 00
To Be Named North American Degree Granting Institution	Stephen W Santoro, Ph D	Cambridge, MA	None	Directed evolution of natural and unnatural proteins and oligomers for gene manipulation drug	9,287 00
University of Anzonia	Vahe Bandanan, Ph D	Tucson, AZ	None	Biosynthesis of deazapurine secondary metabolites	58,000 00
Scnpps Research Institute	Enca O Saphire Ph D	La Jolla, CA	None	Structural studies of Ebola viral pathogenesis	58,000 00
Scnpps Research Institute	Enca O Saphire, Ph D	La Jolla, CA	None	Structural studies of Ebola viral pathogenesis	442,000 00
Regents of the University of California	Kaveh Ashrafi, Ph D	San Francisco, CA	None	Comprehensive analysis of regulatory mechanisms of fat biology	500,000 00
Harvard Medical School	David E Reich, Ph D	Boston, MA	None	Applying population genetics to find genes for common diseases	500,000 00
General Hospital Corporation	Dennis H Kim, M D Ph D	Boston, MA	None	Genetic analysis of innate immunity in <%C elegans%>	58,000 00
To Be Named North American Degree Granting Institution	Dennis H Kim, M D , Ph D	Boston, MA	None	Genetic analysis of innate immunity in <%C elegans%>	442,000 00
Board of Regents of the University of Wisconsin	Chrstina M Hull, Ph D	Madison, WI	None	Cell identity, sexual development, and virulence in the human fungal pathogen <%Cryptococcu	500 000 00
Emory University	Susan M Kaech, Ph D	Atlanta, GA	None	Investigation of the mechanisms that regulate memory CD8 T cell development	58,000 00
To Be Named North American Degree Granting Institution	Susan M Kaech, Ph D	Allanta, GA	None	Investigation of the mechanisms that regulate memory CD8 T cell development	442,000 00
University of Washington	Kevin B Urdahl, M D , Ph D	Seattle, WA	None	The role of MHC class I molecules against tuberculosis	116,000 00
To Be Named North American Degree Granting Institution	Kevin B Urdahl M D , Ph D	Seattle, WA	None	The role of MHC class I molecules against tuberculosis	384,000 00
Stanford University	Amy J Wagers, Ph D	Stanford CA	None	Dynamic circulation of hematopoietic stem cells implications for stem cell function	58,000 00
To Be Named North American Degree Granting Institution	Amy J Wagers, Ph D	Stanford, CA	None	Dynamic circulation of hematopoietic stem cells implications for stem cell function	442,000 00
Stanford University	Aaron P Batista, Ph D	Stanford CA	None	Neural gating within the cerebral cortex during sensory-motor behavior	116,000 00
To Be Named North American Degree Granting Institution	Aaron P Batista Ph D	Stanford, CA	None	Neural gating within the cerebral cortex during sensory-motor behavior	384,000 00
Bngham and Women's Hospital	Collin M Stultz, M D , Ph D	Boston MA	None	The conformational free energy landscape of collagen and its relationship to atherosclerotic pla	58,000 00
To Be Named North American Degree Granting Institution	Collin M Stultz, M D , Ph D	Boston, MA	None	The conformational free energy landscape of collagen and its relationship to atherosclerotic pla	442 000 00
Harvard Medical School	Or P Gozani, M D , Ph D	Boston, MA	None	Regulation of chromatin remodeling events by nuclear phosphoinositides	58,000 00
Harvard Medical School	Or P Gozani, M D , Ph D	Boston, MA	None	Regulation of chromatin remodeling events by nuclear phosphoinositides	442,000 00
Regents of the University of California	Shu-ou Shan, Ph D	San Francisco CA	None	Mechanism of signal recognition particle-mediated protein targeting	116,000 00
To Be Named North American Degree Granting Institution	Shu-ou Shan, Ph D	San Francisco, CA	None	Mechanism of signal recognition particle-mediated protein targeting	384,000 00
Massachusetts Institute of Technology	Anna K Majewska, Ph D	Cambridge, MA	None	Imaging rapid plasticity in the visual cortex	58,000 00
To Be Named North American Degree Granting Institution	Anna K Majewska, Ph D	Cambridge, MA	None	Imaging rapid plasticity in the visual cortex	442,000 00
Trustees of the University of Pennsylvania	Edward S Brodtkin, M D	Philadelphia, PA	None	Genetic analysis of anxiety-related behaviors in mice	13,237 47
University of British Columbia	Theodore S Steiner, M D			Isolation and characterization of an interleukin 8 releasing protein from enteroaggregative <%E	12,668 76
Vanderbilt University Medical Center	Michael K Cooper, M D	Nashville, TN	None	Modulation of sonic hedgehog signal transduction by cholesterol homeostasis	386,000 00
Vanderbilt University Medical Center	Michael K Cooper, M D	Nashville, TN	None	Modulation of sonic hedgehog signal transduction by cholesterol homeostasis	16,678 00
Clinical Scientist Award in Translational Research					
Regents of the University of Michigan	Sofia D Merajver, M D , Ph D	Ann Arbor, MI	None	Genetic determinants of aggressive breast cancer phenotypes translation to the clinic	750,000 00
University of North Carolina-Chapel Hill	W Cam Patterson, M D	Chapel Hill, NC	None	Oxidative profiles in cardiovascular diseases	750,000 00
Regents of the University of Michigan	David M Markovitz, M D	Ann Arbor, MI	None	New approaches to inhibiting HIV replication	750,000 00
Johns Hopkins University	Donald Small, M D , Ph D	Baltimore, MD	None	Translating FLT3 inhibition into improved therapy for pediatric AML and infant ALL	750,000 00
Regents of the University of California	Jane E Koehler M D	San Francisco, CA	None	Genomic and clinical correlates of human <%Bartonella quintana%> infection	750,000 00
Children's Hospital-Boston	George Q Daley, M D , Ph D	Boston, MA	None	Chemotherapy and stem cell transplantation in leukemia	750,000 00
New York University School of Medicine	Nina Bhardwaj, M D , Ph D	New York, NY	None	Vaccination of HIV-1 positive individuals by antigen-pulsed dendritic cells	300,000 00
Hitchings-Elion Fellowship					
University of Minnesota-Twin Cities	Reuben S Harns, Ph D	Minneapolis, MN	None	Delineation of the mechanisms of immunoglobulin gene hypermutation	168,000 00
Oregon Health and Science University	David J Rossi, Ph D	Beaverton OR	None	Mechanisms of ischemia-induced excitotoxicity	168,000 00
Investigators in Pathogenesis of Infectious Disease					
University of Washington School of Medicine	Wenqing Xu, Ph D	Seattle, WA	None	Innate immunity how do toll-like receptors recognize microbial pathogens?	400,000 00
Regents of the University of Minnesota	Dana A Davis, Ph D	Minneapolis MN	None	Control of phenotypic switching and pathogenesis by the Mds3 protein	400 000 00
Albert Einstein College of Medicine of Yeshiva University	David A Fidock Ph D	Bronx, NY	None	<%Plasmodium falciparum%> transmembrane proteins and their role in parasite susceptibility	400 000 00
Medical College of Wisconsin	Thomas C Zahrt, Ph D	Milwaukee, WI	None	<%Mycobacterium tuberculosis%> regulators modulating reactivation	400,000 00
University of Texas Southwestern Medical Center-Dallas	Michael J Gale, Jr Ph D	Dallas, TX	None	Control of hepatitis C virus replication	400,000 00
University of Florida	David C Bloom, Ph D	Gainesville FL	None	Identification of neuron-specific factors that regulate HSV-1 chromatin structure and transcripti	400,000 00
Emory University	Andrew S Neish, M D	Atlanta, GA	None	Transgenic analysis of prokaryotic effector proteins in the eukaryote, <%Drosophila melanogas	400,000 00
President and Fellows of Harvard College	Enc J Rubin, M D , Ph D	Boston, MA	None	Cell signaling by bacterial cytokines in <%Mycobacterium tuberculosis%>	400,000 00

NAME OF INSTITUTION	GRANTEE	ADDRESS	RELATIONSHIP TO FOUNDATION MANAGER OR SUBSTANTIAL CONTRIBUTOR	PURPOSE	GRANT AMOUNT
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TOTAL 15,975,574 78

BURROUGHS WELLCOME FUND 990-PF FOR FISCAL YEAR ENDED 8/31/2003

PART XV - SUPPLEMENTAL INFORMATION - LINE 3b Schedule #22

GRANTS APPROVED FOR FUTURE PAYMENT

GRANTS TO INSTITUTIONS

PLEASE NOTE THAT ALL GRANT RECIPIENTS ARE 501c(3) PUBLIC CHARITIES

EXCEPT WHERE NOTED

NAME OF INSTITUTION	GRANTEE	ADDRESS	RELATIONSHIP TO FOUNDATION MANAGER OR SUBSTANTIAL CONTRIBUTOR	PURPOSE	GRANT AMOUNT
(A) Career Development of Postdoctoral Scientists					
American Association for the Advancement of Science	Cnsprin Taylor	Washington DC	None	Support for <%Science's%> Next Wave career development program on interviewing skills	2,750 00
(A) General Education Grant					
Public School Forum of North Carolina	John Doman	Raleigh, NC	None	Continued support for the Institute for Educational Policymakers	180 000 00
(A) Infectious Diseases - General					
Manne Biological Laboratory	William T Speck M D	Woods Hole, MA	None	Support for the Biology of Parasitism Modern Approaches course at the Manne Biological Laboratory for 2003 -2006	400 000 00
(A) Science Education					
North Carolina State University PAMS Foundation	David G Haase Ph D	Raleigh, NC	None	Continued support for a conference to gather representatives from university science departments to discuss K - 12 outreach	50 000 00
(A) Science Policy					
American Association for the Advancement of Science	Alan I Leshner	Washington, DC	None	Support for the AAAS Center for Science, Technology, and Congress	150 000 00
Career Award at the Scientific Interface					
Regents of the University of Michigan	Patrick W Nelson Ph D	Ann Arbor MI	None	A theoretical study of HIV-1 pathogenesis from primary infection through latency to effective drug therapy or progression to AIDS	64 000 00
University of Washington	Adnenne L Fairhall Ph D	Seattle, WA	None	Neural computation adaptation and information processing	360 000 00
Yale University	Jeffrey R Kuhn, Ph D	New Haven, CT	None	Total internal reflection fluorescence microscopy of actin branching dynamics in vivo	140,000 00
To Be Named North American Degree Granting Institution	Jeffrey R Kuhn, Ph D	New Haven, CT	None	Total internal reflection fluorescence microscopy of actin branching dynamics in vivo	360 000 00
Cold Spring Harbor Laboratory	Ryohei Yasuda, Ph D	Cold Spring Harbor, NY	None	Visualization of biochemical signaling in single dendritic spines	140,000 00
To Be Named North American Degree Granting Institution	Ryohei Yasuda, Ph D	Cold Spring Harbor, NY	None	Visualization of biochemical signaling in single dendritic spines	360,000 00
Harvard Medical School	Jason K Sello, Ph D	Boston, MA	None	Taking a chemical genetic scalpel to a <%Streptomyces%> colony	140,000 00
To Be Named North American Degree Granting Institution	Jason K Sello Ph D	Boston, MA	None	Taking a chemical genetic scalpel to a streptomyces colony	360,000 00
Regents of the University of California	Matthew A Young Ph D	Berkeley, CA	None	Allosterc regulation in cell signaling proteins	140 000 00
To Be Named North American Degree Granting Institution	Matthew A Young, Ph D	Berkeley, CA	None	Allosterc regulation in cell signaling proteins	360,000 00
Duke University Medical Center	Lindsay G Cowell Ph D	Durham, NC	None	A novel statistical approach to deducing the function of regulatory DNA examples from analyses of recombination signal sequences	140,000 00
To Be Named North American Degree Granting Institution	Lindsay G Cowell Ph D	Durham, NC	None	A novel statistical approach to deducing the function of regulatory DNA examples from analyses of recombination signal sequences	360,000 00
Harvard Medical School	Muhammad N Yousaf, Ph D	Boston, MA	None	A surface chemistry and materials approach to develop model substrates to study PI(4,5)P2 lipid raft dependent actin polymerization	140,000 00
To Be Named North American Degree Granting Institution	Muhammad N Yousaf, Ph D	Boston, MA	None	A surface chemistry and materials approach to develop model substrates to study PI(4 5)P2 lipid raft dependent actin polymerization	360 000 00
Student Science Enrichment Program					
Wake Forest University School of Medicine	Ann Lambros, Ph D	Winston-Salem, NC	None	Mini-Fellowships in Science Fields Linking Career Choices to Student Experiences	119 680 00
Friends of Great Smoky Mountains National Park	George Ivey	Waynesville, NC	None	Smoky Mountain Heights Science Education in Western North Carolina	165,100 00
Ranger Elementary/Middle School	Virginia W Williams	Murphy, NC	None	Wild Rides'	77 458 00
Onslow Community Ministnes	Glenn Hargett	Jacksonville, NC	None	Sturgeon City Student Science Series	177,173 00
North Carolina Science Olympiad	Jason Painter	Chapel Hill, NC	None	Science Olympiad Student Enrichment Program	180,000 00
Shodor Education Foundation Inc	Robert M Panoff, Ph D	Durham NC	None	Mentor Center at Shodor	180,000 00
TOTAL					5,106,161 00

ACCOUNT # 1028788516
 TAX ID 23-7028399
 FROM 01/01/03
 TO 05/31/03
 FISCAL YEAR 12/31

MACHOVIA BANK, N.A.
 Gain and Loss Report
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 AS CUST/AELTUS AS INV MGR PWC AS
 INV. CONSULTANT

GAIN AND LOSS DETAIL

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
80 SHARES OF JOHNSON & JOHNSON COM	05/12/03 12/09/02	4,463.61	4,458.06	5.55
100 SHARES OF GENERAL ELEC CO COM	05/16/03 07/17/02	2,810.13	2,824.08	(13.95)
70 SHARES OF GENERAL ELEC CO COM	05/16/03 07/18/02	1,967.08	1,975.35	(8.27)
.8 SHARES OF AMGEN INC COM	05/21/03 01/07/03	48.51	40.38	8.13
390 SHARES OF METLIFE INC COM	05/19/03 06/27/02	10,513.00	11,093.51	(580.51)
20 SHARES OF METLIFE INC COM	05/19/03 08/21/02	539.13	547.74	(8.61)
20 SHARES OF METLIFE INC COM	05/19/03 09/11/02	539.13	507.34	31.79
120 SHARES OF METLIFE INC COM	05/19/03 01/09/03	3,234.77	3,443.32	(208.55)
20 SHARES OF METLIFE INC COM	05/19/03 01/10/03	539.13	580.20	(41.07)
10 SHARES OF VIACOM INC CL B	05/19/03 08/01/02	441.51	382.41	59.10
160 SHARES OF VIACOM INC CL B	05/19/03 08/14/02	7,064.20	5,878.83	1,185.37
80 SHARES OF VIACOM INC CL B	05/19/03 08/20/02	3,532.10	3,372.55	159.55
100 SHARES OF EXPEDIA INC COM CL A	05/20/03 01/17/03	6,424.57	3,296.24	3,128.33
20 SHARES OF VIACOM INC CL B	05/20/03 08/21/02	869.89	850.93	18.96

 SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

ACCOUNT # 1028788516
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WACHOVIA BANK, N.A.
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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
120 SHARES OF VIACOM INC CL B	05/20/03	5,219.36	5,283.18	(63.82)
30 SHARES OF VIACOM INC CL B	05/20/03	1,304.84	1,283.80	21.04
230 SHARES OF VIACOM INC CL B	05/20/03	10,003.77	8,941.83	1,061.94
40 SHARES OF EXPEDIA INC COM CL A	05/21/03	2,601.72	1,318.49	1,283.23
120 SHARES OF EXPEDIA INC COM CL A	05/21/03	7,805.17	4,078.36	3,726.81
500 SHARES OF STAPLES INC COM	05/21/03	9,249.37	9,317.10	(67.73)
230 SHARES OF STAPLES INC COM	05/21/03	4,254.71	4,357.65	(102.94)
50 SHARES OF STAPLES INC COM	05/21/03	924.93	943.59	(18.66)

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL SHORT TERM CAPITAL GAIN (LOSS)				
		647,191.16	634,673.94	12,517.22

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6/1/02 TO 12/31/02

CUSIP #	PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
640 SHARES OF	MACROVISION CORP COM	02/28/02	9,545.12	14,928.45	(5,383.33)
740 SHARES OF	ENGLHARD CORP COM	06/17/02	19,941.87	19,291.80	650.07
530 SHARES OF	DREYERS GRAND ICE CREAM INC COM	06/17/02	35,610.15	15,605.32	20,004.83
570 SHARES OF	CRYOLIFE INC COM	06/26/02	9,246.55	16,825.60	(7,579.05)
1550 SHARES OF	ATI TECHNOLOGIES INC COM	06/26/02	9,852.28	19,482.88	(9,630.60)
1550 SHARES OF	VERISIGN INC COM	07/09/02	7,624.99	15,574.40	(7,949.41)
420 SHARES OF	SURMODICS INC COM	07/11/02	8,563.29	15,452.39	(6,889.10)
280 SHARES OF	ICN PHARMACEUTICALS INC NEW COM	07/25/02	2,439.31	7,313.71	(4,874.40)
400 SHARES OF	INSIGHT ENTERPRISES INC COM	07/26/02	4,334.26	9,968.60	(5,634.34)
480 SHARES OF	MENTOR GRAPHICS CORP COM	07/29/02	3,654.13	9,137.04	(5,482.91)
510 SHARES OF	GLOBAL INDS LTD COM	08/07/02	2,024.84	4,590.00	(2,565.16)
1400 SHARES OF	GLOBAL INDS LTD COM	08/07/02	5,558.38	13,022.38	(7,464.00)
200 SHARES OF	AMN HEALTHCARE SERVICES INC COM	10/07/02	2,885.57	6,200.00	(3,314.43)

ACCOUNT # 1028788552
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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
320 SHARES OF AMN HEALTHCARE SERVICES INC COM	10/07/02 05/23/02	4,616.92	10,599.87	(5,982.95)
1060 SHARES OF SYMBOL TECHNOLOGIES INC COM	10/10/02 08/05/02	5,429.68	9,382.91	(3,953.23)
390 SHARES OF COHERENT INC COM	11/04/02 12/14/01	7,097.50	11,389.76	(4,292.26)
380 SHARES OF HARLAND JOHN H CO COM	11/05/02 10/30/02	7,125.12	8,791.15	(1,666.03)
.42 SHARES OF CARMAX INC-W/I COM	10/18/02 03/01/02	6.55	7.99	(1.44)

TOTAL SHORT TERM CAPITAL GAIN (LOSS)		145,556.51	207,564.25	(62,007.74)

WACHOVIA BANK, N.A.
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11,03 TO 5/31/03

PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS

560 SHARES OF	01/07/03	4,298.32	6,740.09	(2,441.77)
CIRCUIT CITY STORES-CIRCUIT COM	03/01/02			
470 SHARES OF	01/07/03	3,607.51	6,611.83	(3,004.32)
CIRCUIT CITY STORES-CIRCUIT COM	03/07/02			
1070 SHARES OF	01/13/03	15,054.44	20,211.55	(5,157.11)
BLOCKBUSTER INC CL-A CL-A	02/11/02			
370 SHARES OF	01/16/03	6,295.98	7,407.40	(1,111.42)
CENTRAL PKG CORP COM	11/26/02			
1620 SHARES OF	03/17/03	4,111.75	9,951.34	(5,839.59)
STEWART ENTERPRISES INC CL A COM	06/17/02			
560 SHARES OF	04/29/03	5,904.81	7,760.93	(1,856.12)
WEBEX COMMUNICATIONS INC COM	07/22/02			
600 SHARES OF	05/08/03	9,938.29	5,788.86	4,149.43
ANDRX GROUP COM EXP 3/31/2013	03/20/03			
510 SHARES OF	05/12/03	8,142.63	4,920.53	3,222.10
ANDRX GROUP COM EXP 3/31/2013	03/20/03			
400 SHARES OF	05/13/03	4,964.01	4,995.00	(30.99)
CLAYTON HOMES INC COM	01/21/03			
730 SHARES OF	05/13/03	9,059.31	9,135.44	(76.13)
CLAYTON HOMES INC COM	01/28/03			

-TOTAL SHORT TERM CAPITAL GAIN (LOSS)		71,377.05	83,522.97	(12,145.92)

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6/1/02 TO 12/31/02

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS

.667 SHARES OF CEMEX S A SPONSOR ADR NEW REP ORD PARTN CTF NEW FOR A & B SHS	06/13/02	18.34	17.63	0.71
361 SHARES OF GRUPO TELCEL SA DE CV SPONSORED ADR REPSTG ORD PARTN CTF	06/13/02	14,591.18	14,353.36	237.82
139 SHARES OF GRUPO TELCEL SA DE CV SPONSORED ADR REPSTG ORD PARTN CTF	06/14/02	5,670.94	5,526.64	144.30
.994 SHARES OF ABN AMRO HLDG N V SPONSORED ADR	09/17/02	13.65	18.66	(5.01)
534 SHARES OF IMPERIAL CHEMICAL INDS PLC ADR NEW	07/15/02	10,655.97	9,417.14	1,238.83

TOTAL SHORT TERM CAPITAL GAIN (LOSS)		30,950.08	29,333.43	1,616.65

ACCOUNT # 1028788534
 TAX ID 23-7028399
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1/1,03 TO 5/31/03

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
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4440 SHARES OF NORTEL NETWORKS CORP NEW COM	05/02/03 06/06/02	11,752.56	6,260.40	5,492.16
.546 SHARES OF MOTTERS KLUWER NV SPONSORED ADR	05/08/03 07/15/02	7.05	10.23	(3.18)
TOTAL SHORT TERM CAPITAL GAIN (LOSS)		11,759.61	6,270.63	5,488.98

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 PWC AS INV. CONSULTANT

6/1/02 TO 12/31/02

PROPERTY DESCRIPTION	CUSIP #/DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
1040 SHARES OF TELEFONICA S A SPONSORED ADR	06/06/02 06/20/01	29,921.76	38,285.27	(8,363.51)
400 SHARES OF BRISTOL-MYERS SQUIBB CO COM	06/19/02 07/02/01	10,527.00	20,344.84	(9,817.84)
500 SHARES OF BANK ONE CORP COM NEW	08/19/02 07/24/02	20,353.63	16,774.85	3,578.78
200 SHARES OF ALCATEL	09/20/02 02/11/02	517.60	3,065.30	(2,547.70)
200 SHARES OF ALCATEL	09/20/02 02/12/02	517.61	3,032.00	(2,514.39)
600 SHARES OF PG&E CORP COM	10/11/02 03/01/02	5,507.53	13,128.66	(7,621.13)
200 SHARES OF PG&E CORP COM	10/11/02 03/04/02	1,835.84	4,434.80	(2,598.96)
300 SHARES OF PG&E CORP COM	10/14/02 03/04/02	2,646.19	6,652.20	(4,006.01)
500 SHARES OF PG&E CORP COM	10/14/02 03/05/02	4,410.31	11,336.50	(6,926.19)
300 SHARES OF WEATHERFORD INTL INC NEW COM	06/26/02 02/11/02	13,758.00	11,659.11	2,098.89
300 SHARES OF WEATHERFORD INTL INC NEW COM	06/26/02 04/09/02	13,758.00	13,495.62	262.38
300 SHARES OF WEATHERFORD INTL INC NEW COM	06/26/02 04/10/02	13,758.00	13,553.19	204.81

SHORT TERM CAPITAL GAIN (LOSS) - POST 5/5/2003		117,511.47	155,762.34	(38,250.87)

ACCOUNT # 1028788543
 TAX ID 23-7028399
 FROM 01/01/03
 TO 05/31/03
 FISCAL YEAR 12/31

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1/1/03 TO 5/31/03

PAGE 1
 AS OF 09/25/03
 RDN SEP 25 03

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
200 SHARES OF ALCON INC COM	02/13/03	7,352.69	6,600.00	752.69
550 SHARES OF VALERO ENERGY CORP NEW COM	02/18/03	19,916.32	22,785.68	(2,869.36)
	05/21/02			
TOTAL SHORT TERM CAPITAL GAIN (LOSS)		27,269.01	29,385.68	(2,116.67)

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6/1/02 TO 12/31/02

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS)				
25000 UNITS OF UNITED STATES TRSAS BDS DTD	06/04/02	23,250.00	22,652.55	597.45
5000 UNITS OF UNITED STATES TRSAS BDS DTD	03/14/02			
5000 UNITS OF UNITED STATES TRSAS BDS DTD	06/04/02	4,650.00	4,512.68	137.32
20000 UNITS OF UNITED STATES TRSAS BDS DTD	03/22/02			
20000 UNITS OF UNITED STATES TRSAS BDS DTD	06/06/02	20,916.41	21,332.81	(416.40)
50000 UNITS OF UNITED STATES TRSAS BDS DTD	8/16/1999 6.125% 08/15/2029			
50000 UNITS OF UNITED STATES TRSAS BDS DTD	06/06/02	52,291.01	52,476.56	(185.55)
10000 UNITS OF UNITED STATES TRSAS BD DTD	05/31/02			
10000 UNITS OF UNITED STATES TRSAS BD DTD	06/06/02	9,590.23	9,562.11	28.12
40000 UNITS OF UNITED STATES TRSAS BD DTD	8/15/98 5.5% 08/15/2028			
40000 UNITS OF UNITED STATES TRSAS BD DTD	06/06/02	38,360.94	37,846.88	514.06
35000 UNITS OF UNITED STATES TRSAS BDS DTD	05/15/02			
35000 UNITS OF UNITED STATES TRSAS BDS DTD	06/06/02	32,425.59	31,589.47	836.12
10000 UNITS OF UNITED STATES TRSAS BDS DTD	2/15/99 5.25% 02/15/2029			
10000 UNITS OF UNITED STATES TRSAS BDS DTD	06/06/02	9,264.45	9,127.61	136.84
38606.16 UNITS OF FEDERAL NATL MTG ASSN SMSB TR	04/03/02			
000279 CL 2 DTD 4/1/1997 9%	06/12/02	8,638.13	9,024.19	(386.06)
07/01/2026				
837.55 UNITS OF FEDERAL NATL MTG ASSN SMSB TR	01/25/02	187.40	195.78	(8.38)
000279 CL 2 DTD 4/1/1997 9%				
07/01/2026				

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
1143.67 UNITS OF FEDERAL HOME LN MTG CORP PARTN CFPS POOL #555316 DTD 11/1/1996 9% 06/01/2019	06/17/02 06/21/01	1,143.67	1,219.44	(75.77)
236.12 UNITS OF FEDERAL HOME LN MTG CORP SRP 2381 CL DK DTD 11/1/2001 8.5% 08/15/2029	06/17/02 03/08/02	236.12	255.75	(19.63)
375.80 UNITS OF GOVERNMENT NATL MTG ASSN GTD PASS THRU CTF POOL #780904 DTD 11/1/98 9.5% 07/15/2018	06/17/02 06/21/01	375.80	406.85	(31.05)
825.62 UNITS OF GOVERNMENT NATL MTG ASSN MTG PASS THRU CTF POOL #781214 DTD 11/1/2000 8.5% 12/15/2027	06/17/02 06/21/01	825.62	867.16	(41.54)
20000 UNITS OF UNITED STATES TREAS BD DTD 2/15/2001 5.375% 02/15/2031	06/18/02 11/19/01	19,775.00	20,508.59	(733.59)
15000 UNITS OF UNITED STATES TREAS BD DTD 2/15/2001 5.375% 02/15/2031	06/18/02 01/02/02	14,831.25	14,593.36	237.89
5000 UNITS OF UNITED STATES TREAS BD DTD 2/15/2001 5.375% 02/15/2031	06/18/02 04/23/02	4,943.75	4,799.22	144.53
60000 UNITS OF FEDERAL HOME LN MTG CORP NT DTD 3/11/2002 4.875% 03/15/2007	06/19/02 03/12/02	61,335.94	59,264.49	2,071.45
1133.95 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #545484 DTD 2/1/2002 6% 03/01/2021	06/25/02 02/11/02	1,133.95	1,146.44	(12.49)

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15000 UNITS OF DRENE & CO DRB DTD 3/2/2001 7.125% 03/03/2031	06/27/02 07/25/01	15,516.75	14,933.40	583.35
80000 UNITS OF FEDERAL NATL MTG ASSN SR 2002-18 CL-PB DTD 3/1/2002 5.5%	06/28/02 02/14/02	82,700.00	81,550.00	1,150.00
5000 UNITS OF WILLIAMS COS INC BD DTD 8/21/2001 7.125% 09/01/2011	06/28/02 08/20/01	3,912.50	4,983.90	(1,071.40)
20000 UNITS OF COMCAST CABLE COMMUNICATIONS INC NT DTD 01/16/2001 DTD 1/16/2001 6.75% 01/30/2011	07/01/02 05/29/02	17,145.80	19,233.07	(2,087.27)
20000 UNITS OF DLJ MTG ACCEP CORP SR 1996-CP2 CL-A2 DTD 11/1/1996 7.28%	07/02/02 04/23/02	21,656.25	21,015.63	640.62
15000 UNITS OF CITIZENS COMMUNICATIONS CO NT DTD 05/23/01 9.25% 05/15/2011	07/08/02 08/22/01	13,419.00	16,438.50	(3,019.50)
364.75 UNITS OF FEDERAL HOME LN MTG CORP SR 2381 CL DK DTD 11/1/2001 8.5%	07/15/02 03/08/02	364.75	395.07	(30.32)
15000 UNITS OF AMERDA HESS CORP NT DTD 10/1/99 7.875% 10/01/2029	07/10/02 07/16/01	16,680.90	15,968.10	712.80
111771.65 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CLE POOL #545484 DTD 2/1/2002 6% 03/01/2021	06/28/02 02/11/02	113,430.76	113,002.88	427.88

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
4000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPE DTD 1/15/1998 0%	07/22/02	9,413.20	8,861.92	551.28
80045.90 UNITS OF FEDERAL NATL MTG ASSN SER 302 CL 2 DTD 5/1/1999 6% 06/01/2029	07/19/02	17,460.01	20,820.10	(3,360.09)
1405.03 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTR POOL #545484 DTD 2/1/2002 6% 03/01/2021	07/25/02	1,405.03	1,420.51	(15.48)
10000 UNITS OF EL PASO CORP BD DTD 05/14/2001 CALLABLE 7% 05/15/2011	07/22/02	7,620.00	9,470.67	(1,850.67)
10000 UNITS OF PSG ENERGY HDGS SR NT DTD 7/5/2001 8.5% 06/15/2011	07/23/02	7,050.00	9,931.43	(2,881.43)
10000 UNITS OF AT&T CORP BD DTD 3/26/99 6% 03/15/2009	07/23/02	8,050.00	7,970.90	79.10
10000 UNITS OF CAPITAL ONE BK MEDIUM TERM SR BK MIS DTD 2/6/2001 6.875%	07/23/02	9,225.00	9,957.73	(732.73)
20000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875%	07/26/02	20,775.00	20,084.38	690.62
40000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875%	07/29/02	41,056.25	40,168.75	887.50

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
20000 UNITS OF PROGRESSIVE CORP OHIO BPS DTD	07/26/02	20,821.40	19,960.83	860.57
12/11/2001 6.375% 01/15/2012 STRIPS DTD 1/15/1998 0%	12/06/01			
35000 UNITS OF UNITED STATES TREAS BD STRIPPED	07/31/02	8,124.55	7,780.75	343.80
11/15/2027				
20000 UNITS OF UNITED STATES TREAS BD DTD	08/01/02	20,734.38	20,084.37	650.01
02/15/2002 4.875% 02/15/2012	06/28/02			
80000 UNITS OF UNITED STATES TREAS BD DTD	08/01/02	82,937.50	80,400.00	2,537.50
02/15/2002 4.875% 02/15/2012	06/28/02			
5000 UNITS OF FORD MTR CR CO BD DTD 10/25/2001	08/01/02	4,879.20	4,873.15	6.05
7.25% 10/25/2011	01/11/02			
30000 UNITS OF FORD MTR CR CO BD DTD 10/25/2001	08/01/02	29,275.20	28,625.63	649.57
7.25% 10/25/2011	02/07/02			
10000 UNITS OF GENERAL MTRS ACCEP CORP NTRS DTD	08/01/02	10,113.50	10,502.80	(389.30)
3/2/2001 7.25% 03/02/2011	08/29/01			
10000 UNITS OF GENERAL MTRS ACCEP CORP NTRS DTD	08/01/02	10,113.50	10,145.80	(32.30)
3/2/2001 7.25% 03/02/2011	01/16/02			
50000 UNITS OF UNITED STATES TREAS BD STRIPPED	08/05/02	12,003.00	11,124.26	878.74
STRIPS DTD 1/15/1998 0%	06/06/02			
11/15/2027				
20000 UNITS OF GENERAL MILLS INC NT DTD	08/01/02	20,431.60	19,936.67	494.93
2/21/2002 6% 02/15/2012	02/13/02			

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
5000 UNITS OF CAPITAL ONE BK MEDIUM TERM SR BK NTS DTD 2/6/2001 6.875% 02/01/2006	08/06/02 05/16/02	4,225.00	4,979.09	(754.09)
5000 UNITS OF CAPITAL ONE BK MEDIUM TERM SR BK NTS DTD 2/6/2001 6.875% 02/01/2006	08/07/02 05/16/02	4,150.00	4,979.11	(829.11)
5000 UNITS OF CAPITAL ONE BK MEDIUM TERM SR BK NTS DTD 2/6/2001 6.875% 02/01/2006	08/08/02 05/16/02	4,200.00	4,979.13	(779.13)
5000 UNITS OF CAPITAL ONE BK MEDIUM TERM SR BK NTS DTD 2/6/2001 6.875% 02/01/2006	08/08/02 05/16/02	4,225.00	4,979.13	(754.13)
2500 UNITS OF UNITED STATES TREAS BD DTD 8/15/98 5.5% 08/15/2028	08/12/02 07/01/02	25,952.15	24,333.03	1,619.12
500.65 UNITS OF FEDERAL HOME LN MTG CORP SR 2381 CL DK DTD 11/1/2001 8.5% 08/15/2029	08/15/02 03/08/02	500.65	542.27	(41.62)
15000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875% 02/15/2012	08/14/02 07/01/02	16,036.53	15,060.94	975.59
5000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875% 02/15/2012	08/14/02 07/22/02	5,345.51	5,130.47	215.04
10000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875% 02/15/2012	08/14/02 08/12/02	10,691.01	10,539.06	151.95

 SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
6000 UNITS OF UNITED STATES TREAS BD DTD 02/15/2002 4.875% 02/15/2012	08/14/02	63,801.56	63,234.38	567.18
6000 UNITS OF UNITED STATES TREAS BD DTD 08/12/02	08/12/02	63,292.97	63,234.37	58.60
10000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	08/16/02	24,888.00	22,287.72	2,600.28
15000 UNITS OF FEDERAL NATL MTG ASSN 15 YR TBA 5.5%	07/31/02	15,240.23	15,175.78	64.45
16000 UNITS OF PS&G ENERGY HLDS SR NT DTD 7/5/2001 8.5% 06/15/2011	08/15/02	8,640.00	15,891.07	(7,251.07)
20000 UNITS OF UNITED STATES TREAS BDS DTD 2/15/99 5.25% 02/15/2029	08/19/02	20,025.00	20,002.35	22.65
10000 UNITS OF SOUTH AFRICA REP NTS DTD 4/25/2002 7.375% 04/25/2012	08/16/02	10,175.00	9,850.00	325.00
10000 UNITS OF SOUTH AFRICA REP NTS DTD 4/25/2002 7.375% 04/25/2012	04/18/02	10,175.00	9,880.00	295.00
10000 UNITS OF HOUSEHOLD FIN CORP NT DTD 6/17/98 6.4% 06/17/2008	08/19/02	9,811.00	10,280.20	(469.20)
5000 UNITS OF SEARS ROEBUCK ACCEP CORP NT DTD 8/13/2001 6.75% 08/15/2011	08/19/02	5,108.50	5,033.80	74.70

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9443.09 UNITS OF CONTINENTAL AIRLTS SER 2000-1 CTR	08/19/02	8,522.39	9,484.17	(961.78)
CL A-1 DTD 3/15/2000 8.048%	05/15/02			
5000 UNITS OF FIRST UNION CORP SUB NT DTD	08/20/02	5,433.45	5,211.00	222.45
4/1/98 6.4% 04/01/2008	05/31/02			
2000 UNITS OF MALAYSIA NT DTD 7/9/2001 7.5%	08/20/02	22,314.40	20,953.80	1,360.60
07/15/2011	03/05/02			
1000 UNITS OF MALAYSIA NT DTD 7/9/2001 7.5%	08/20/02	11,157.20	10,424.20	733.00
07/15/2011	03/28/02			
1000 UNITS OF SOUTH AFRICA REP NTS DTD	08/20/02	10,175.00	9,880.00	295.00
4/25/2002 7.375% 04/25/2012	04/18/02			
2000 UNITS OF UNITED STATES TREAS BDS DTD	08/22/02	19,992.19	20,002.34	(10.15)
2/15/99 5.25% 02/15/2029	08/19/02			
5000 UNITS OF UNITED STATES TREAS BD STRIPPED	08/22/02	12,566.50	11,154.57	1,411.93
11/15/2027	06/06/02			
STRIPS DTD 1/15/1998 0%				
3000 UNITS OF US TREASURY BD DTD 8/15/2002	08/27/02	30,220.31	30,375.00	(154.69)
4.375% 08/15/2012	08/20/02			
7000 UNITS OF UNITED STATES TREAS BDS DTD	08/28/02	99,596.88	99,509.38	87.50
11/16/81 14% 11/15/2011	07/25/02			

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-----	-----	-----	-----	-----
3000 UNITS OF MARATHON OIL CORP BD DTD 03/04/2002 CALLABLE 6.8%	08/28/02 07/10/02	30,985.20	29,505.74	1,479.46
5000 UNITS OF HOUSEHOLD FIN CORP NT DTD 6/17/98 6.4% 06/17/2008	08/29/02 10/18/01	5,026.20	5,140.10	(113.90)
20000 UNITS OF GENERAL MTRS ACCRP CORP BD DTD 02/01/2002 6.125% 02/01/2007	08/29/02 08/01/02	20,217.40	20,190.60	26.80
35000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	08/29/02 08/30/02	35,568.75	35,697.27	(128.52)
40000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	08/29/02 08/30/02	40,712.50	40,796.87	(84.37)
10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	08/29/02 08/30/02	10,165.63	10,199.22	(33.59)
20000 UNITS OF FEDERAL HOME LN MTG CORP BD DTD 07/16/2002 5.125% 07/15/2012	09/09/02 07/29/02	20,764.08	19,849.42	914.66
1348.25 UNITS OF FEDERAL HOME LN MTG CORP SER 2381 CL DK DTD 11/1/2001 8.5%	09/16/02 03/08/02	1,348.25	1,460.32	(112.07)
10000 UNITS OF SBC COMMUNICATIONS INC NT DTD 8/19/2002 5.875% 08/15/2012	09/12/02 08/14/02	10,313.20	9,848.81	464.39
25000 UNITS OF PNMA 15 YR TBA SEP 5%	09/17/02 08/18/02	25,291.02	25,128.91	162.11
09/15/2018				

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-----	-----	-----	-----	-----
15000 UNITS OF FEDERAL NATL MTG ASSN 15 YR TBA 5.5%	09/17/02 08/06/02	15,428.91	15,187.50	241.41
10000 UNITS OF FNMA 15 YR TBA SEP 5%	09/17/02 08/14/02	101,070.31	100,546.88	523.43
30000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	09/18/02 06/06/02	8,196.60	6,721.83	1,474.77
33059.41 UNITS OF FEDERAL HOME LN MTG CORP SR 1846 CL M DTD 4/1/1996 0%	09/23/02 08/29/02	31,168.82	29,517.00	1,651.82
10000 UNITS OF VERIZON MD INC DEB SR A DTD 2/25/2002 6.125% 03/01/2012	09/20/02 06/18/02	10,140.30	9,644.49	495.81
5000 UNITS OF VERIZON GLOBAL NTS DTD 8/26/2002 7.375% 09/01/2012	09/20/02 09/12/02	5,230.05	5,249.00	(18.95)
5000 UNITS OF TENET HEALTHCARE CORP BD DTD 03/07/2002 CALLABLE 6.5%	09/19/02 03/04/02	5,399.75	4,960.94	438.81
26352.32 UNITS OF FEDERAL HOME LN MTG CORP SR 2381 CL DK DTD 11/1/2001 8.5%	09/23/02 03/08/02	27,694.64	28,542.85	(848.21)
10000 UNITS OF EL PASO CORP BD DTD 05/14/2001 CALLABLE 7% 05/15/2011	09/24/02 08/22/02	6,325.00	8,762.94	(2,437.94)

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
20000 UNITS OF FACE LTD MTS DTD 3/22/2002 6%	09/24/02 03/19/02	20,954.00	20,085.40	868.60
46792.06 UNITS OF FEDERAL NATL MTG ASSN SER 321 CL 2 DTD 3/1/2002 6.5% 03/01/2032	09/25/02 04/15/02	7,311.26	14,035.71	(6,724.45)
4000 UNITS OF UNITED STATES TREAS MTS DTD 11/15/1999 6.25% 05/15/2030	09/26/02 09/23/02	47,979.69	48,753.12	(773.43)
411.45 UNITS OF NORTHWEST AIRLS PASS THRU TRS PASS THRU CTFS DTD 6/28/2000 8.072% 04/01/2021	10/01/02 08/27/02	411.45	444.81	(33.36)
10000 UNITS OF FORD MTR CO DEL BD DTD 7/16/99 7.45% 07/16/2031	10/02/02 08/01/02	8,198.80	8,846.00	(647.20)
5000 UNITS OF VERIZON GLOBAL MTS DTD 8/26/2002 7.375% 09/01/2012	10/02/02 09/12/02	5,297.55	5,249.00	48.55
5000 UNITS OF HOUSEHOLD FIN CORP BD DTD 05/22/2002 7% 05/15/2012	10/04/02 09/18/02	4,833.90	4,932.06	(98.16)
10000 UNITS OF CONSTRUCTION ENERGY GRP INC SR MTS DTD 8/27/2002 6.125% 09/01/2009	10/07/02 08/22/02	9,244.00	9,984.38	(740.38)
10000 UNITS OF FORD MTR CO DEL BD DTD 7/16/99 7.45% 07/16/2031	10/09/02 08/01/02	7,559.80	8,846.77	(1,286.97)
20000 UNITS OF HOUSEHOLD FIN CORP BD DTD 05/22/2002 7% 05/15/2012	10/09/02 10/09/02	18,456.20	18,337.20	119.00

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
10000 UNITS OF MORGAN STANLEY NT DTD 4/3/2002	10/10/02	10,698.50	9,952.31	746.19
10000 UNITS OF GIT GRP INC NT DTD 8/16/2000	10/11/02	10,284.50	10,050.00	234.50
10000 UNITS OF BOEING CAP CORP BD DTD 11/09/2001 CALLABLE 6.5%	10/16/02	10,085.60	10,321.20	(235.60)
15000 UNITS OF FEDERAL NATL MTG ASSN SER 2000-M1 CL B DTD 2/1/2000	10/16/02	16,701.56	16,003.13	698.43
100000 UNITS OF FNMA 15 YR TBA SEP 5%	09/17/02	100,140.62	100,781.25	(640.63)
25000 UNITS OF FNMA 15 YR TBA SEP 5%	09/17/02	25,044.92	25,218.75	(173.83)
15000 UNITS OF FNMA 15 YR TBA SEP 5.5%	09/17/02	15,299.41	15,384.37	(84.96)
10000 UNITS OF SEAR'S ROEBUCK ACCEP CORP NT DTD 8/13/2001 6.75% 08/15/2011	10/18/02	8,687.50	10,067.60	(1,380.10)
10000 UNITS OF SEAR'S ROEBUCK ACCEP CORP NT DTD 8/13/2001 6.75% 08/15/2011	10/21/02	8,926.00	10,067.60	(1,141.60)
5000 UNITS OF CIT GRP INC NT DTD 8/16/2000	10/23/02	5,075.00	5,025.00	50.00

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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ACCOUNT # 1028788525
TAX ID 23-7028399
FROM 06/01/02
TO 12/31/02
FISCAL YEAR 12/31

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS

29061.0678 UNITS OF FEDERAL NATL MTG ASSN SER 322 CL	10/24/02	6,593.23	9,040.48	(2,447.25)
2 DTD 3/1/2002 6% 04/01/2032				
66797.0622 UNITS OF FEDERAL NATL MTG ASSN SER 322 CL	10/24/02	15,154.58	17,850.56	(2,695.98)
2 DTD 3/1/2002 6% 04/01/2032				
18062.5986 UNITS OF FEDERAL NATL MTG ASSN SER 321 CL	10/24/02	3,296.42	5,452.05	(2,155.63)
2 DTD 3/1/2002 6.5% 03/01/2032				
7000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	10/28/02	17,490.20	15,787.27	1,702.93
11/15/2027				
3000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	10/28/02	7,495.80	7,659.20	(163.40)
11/15/2027				
35000 UNITS OF FEDERAL HOME LN MTG CORP NT DTD	10/31/02	35,510.69	34,937.73	572.96
8/19/2002 2.875% 09/15/2005				
4000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	10/31/02	10,182.00	10,216.75	(34.75)
11/15/2027				
336.29 UNITS OF CONTINENTAL AIRLS SER 2000-1 CTR	11/01/02	336.29	337.75	(1.46)
05/15/02				
CL A-1 DTD 3/15/2000 8.048%				
05/01/2022				
10000 UNITS OF COMCAST CABLE COMMUNICATIONS INC	10/30/02	9,393.80	9,272.73	121.07
08/22/02				
NT DTD 11/16/98 6.2% 11/15/2008				

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
10000 UNITS OF AOL TIME WARNER INC BD DTD 04/08/2002 CALLABLE 6.875%	10/31/02	9,973.70	9,911.50	62.20
10000 UNITS OF AMHEUSER BUSCH COS INC BDS DTD 10/31/2002 5.95% 01/15/2033	11/05/02	10,078.00	9,928.95	149.05
20000 UNITS OF FEDERAL NATL MTG ASSN BD DTD 10/02/2001 3.5% 09/15/2004	11/07/02	20,570.88	20,488.28	82.60
10000 UNITS OF UNITED STATES TREAS BD DTD 2/15/2001 5.375% 02/15/2031	11/06/02	10,410.54	10,446.88	(36.34)
10000 UNITS OF HERTZ CORP NTS DTD 5/28/2002 7.625% 06/01/2012	11/07/02	8,827.50	9,929.74	(1,102.24)
10000 UNITS OF TENERT HEALTHCARE CORP BD DTD 03/07/2002 CALLABLE 6.5%	11/07/02	9,093.40	9,922.97	(829.57)
10000 UNITS OF GOLDMAN SACHS GRP INC BD DTD 08/27/2002 5.7% 09/01/2012	11/07/02	10,323.30	9,988.85	334.45
50000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	11/12/02	13,435.50	12,793.45	642.05
26973 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #66896 DTD 11/1/2002 6% 11/01/2032	10/24/02	274,697.53	274,360.06	337.47

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9371.02 UNITS OF NORTHWEST AIRLS PASS THRU TRS PASS TRSU CTRS DTD 6/28/2000 8.072% 04/01/2021	11/06/02 08/27/02	10,031.85	10,130.92	(99.07)
20000 UNITS OF US TREASURY BDS DTD 10/31/02 2.125% 10/31/2004	11/15/02 10/31/02	20,081.25	20,167.97	(86.72)
175000 UNITS OF FNMA 15 YR TBA NOV 5.5% 11/01/2015	11/14/02 10/31/02	180,379.88	180,208.98	170.90
25000 UNITS OF FNMA 15 YR TBA NOV 5% 11/01/2015	11/14/02 10/17/02	25,343.75	24,968.75	375.00
100000 UNITS OF FNMA 15 YR TBA NOV 5% 11/01/2015	11/14/02 10/17/02	101,390.63	99,843.75	1,546.88
20000 UNITS OF ALLTEL CORP NT DTD 6/19/2002 7% 07/01/2012	11/15/02 06/14/02	22,610.80	19,924.31	2,686.49
10000 UNITS OF TEKRON FIN CORP NT DTD 3/15/2001 5.95% 03/15/2004	11/15/02 10/15/02	10,280.70	10,227.10	53.60
20000 UNITS OF US TREASURY BDS DTD 10/31/02 2.125% 10/31/2004	11/20/02 10/31/02	20,098.44	20,167.97	(69.53)
5000 UNITS OF US TREASURY BDS DTD 10/31/02 2.125% 10/31/2004	11/20/02 11/07/02	5,024.61	5,025.98	(1.37)
5000 UNITS OF FENET HEALTHCARE CORP BD DTD 03/07/2002 CALLABLE 6.5% 06/01/2012	11/19/02 03/04/02	4,537.50	4,961.62	(424.12)

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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5000 UNITS OF TENET HEALTHCARE CORP BD DTD 03/07/2002 CALLABLE 6.5%	11/19/02	4,537.50	4,202.52	334.98
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10000 UNITS OF BRITISH TELECOM PLC NT DTD 12/12/2000 8.875% 12/15/2030	11/21/02	12,420.00	11,010.70	1,409.30
5000 UNITS OF BRITISH TELECOM PLC NT DTD 12/12/2000 8.875% 12/15/2030	11/21/02	6,210.00	5,553.80	656.20
20000 UNITS OF CITIGROUP INC GLOBAL SR NT DTD 1/16/2001 6.5% 01/18/2011	11/21/02	22,030.20	21,385.80	644.40
10000 UNITS OF CAROLINA POWER & LIGHT BD DTD 04/09/2001 CALLABLE MEDIUM TERM NT 6.65% 04/01/2008	11/21/02	10,847.80	10,455.00	392.80
5000 UNITS OF CENTEX CORP BD DTD 9/20/2002 5.8% 09/15/2009	11/21/02	4,966.60	4,982.95	(16.35)
5000 UNITS OF SPIEKER PRTYS LP NT DTD 1/27/98 6.75% 01/15/2008	11/21/02	5,377.45	5,352.35	25.10
10000 UNITS OF FORD MTR CR CO BD DTD 10/25/2001 6.5% 01/25/2007	11/22/02	9,783.00	9,918.26	(135.26)
10000 UNITS OF DEUTSCHE TELEKOM INTL FIN B V GTD NT DTD 7/6/2000 8.25%	11/22/02	10,858.30	9,133.55	1,724.75
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SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
1000 UNITS OF DEUTSCHE TELEKOM INTL FIN B V GTD NT DTD 7/6/2000 8.25%	11/22/02 08/01/02	10,858.30	9,751.00	1,107.30
15000 UNITS OF UNITED STATES TREAS BDS DTD 2/15/95 7.625% 02/15/2025	12/04/02 06/27/02	19,898.44	18,822.66	1,075.78
1000 UNITS OF PULTE HOMES, INC BP DTD 08/06/2001 CALLABLE 7.875%	12/05/02 08/14/02	10,912.90	10,833.30	79.60
10000 UNITS OF US TREASURY BDS DTD 11/15/2002 4% 11/15/2012	12/09/02 11/07/02	9,965.62	10,109.37	(143.75)
9000 UNITS OF US TREASURY BDS DTD 11/15/2002 3% 11/15/2007	12/09/02 11/27/02	89,718.75	88,805.61	913.14
10000 UNITS OF UNITED STATES TREAS BDS DTD 11/16/81 14% 11/15/2011	12/09/02 07/25/02	14,115.62	14,215.62	(100.00)
10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	12/09/02 10/16/02	10,264.45	10,262.50	1.95
15000.16 UNITS OF FEDERAL NATL MTG ASSN CTF MTG PASS THRU CTF POOL #253797 DTD 4/1/2001 5.5% 05/01/2016	11/15/02 11/16/02	15,452.51	15,253.29	199.22
20000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	12/12/02 10/16/02	20,550.00	20,525.00	25.00

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
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SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
80000 UNITS OF US TREASURY BD DTD 8/15/2002	12/12/02	82,200.00	80,987.50	1,212.50
4.375% 08/15/2012	10/21/02			
80000 UNITS OF US TREASURY BD DTD 08/15/2002	12/12/02	80,931.25	80,712.50	218.75
3.25% 08/15/2007	10/16/02			
125000 UNITS OF FNMA 15 YR TBA NOV 5%	12/10/02	126,992.19	126,289.06	703.13
11/01/2015	11/15/02			
160000 UNITS OF FNMA 30 YR TBA DEC 5.5%	12/10/02	164,956.25	164,350.00	606.25
12/01/2030	11/15/02			
15000 UNITS OF FNMA 30 YR TBA DEC 5.5%	11/22/02	15,375.00	15,407.81	(32.81)
12/01/2030	11/15/02			
15000 UNITS OF FNMA 30 YR TBA DEC 5.5%	11/22/02	15,375.00	15,398.43	(23.43)
12/01/2030	11/15/02			
19000 UNITS OF FNMA 30 YR TBA DEC 5.5%	11/20/02	195,135.93	194,809.37	326.56
12/01/2030	11/21/02			
10000 UNITS OF MORGAN STANLEY NT DTD 4/3/2002	12/12/02	10,893.90	9,953.18	940.72
6.6% 04/01/2012	03/27/02			
10000 UNITS OF CIT GROUP HLDGS BD DTD	12/16/02	10,902.80	10,324.40	578.40
04/01/2002 7.75% 04/02/2012	10/11/02			
5000 UNITS OF CIT GROUP HLDGS BD DTD	12/16/02	5,451.40	5,449.40	2.00
04/01/2002 7.75% 04/02/2012	12/04/02			

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
120000 UNITS OF UNITED STATES TREAS BD DTD 11/15/2001 3.5% 11/15/2006	12/18/02	123,660.94	123,215.63	445.31
45000 UNITS OF UNITED STATES TREAS BD DTD 11/15/2001 3.5% 11/15/2006	12/18/02	46,372.85	46,272.66	100.19
2500 UNITS OF UNITED STATES TREAS BDS DTD 8/15/93 6.25% 08/15/2023	12/18/02	28,656.25	28,468.75	187.50
5000 UNITS OF UNITED STATES TREAS BD DTD 12/18/02	12/18/02	51,539.06	51,414.06	125.00
20000 UNITS OF DEVON ENERGY CORPORATION NTS DTD 10/3/2001 6.875% 09/30/2011	12/19/02	22,147.00	21,122.80	1,024.20
15000 UNITS OF ANTHEM INC BDS DTD 7/31/2002 6.8% 08/01/2012	12/19/02	16,096.05	14,921.66	1,174.39
30000 UNITS OF UNITED STATES TREAS BD STRIPPED 08/16/02	12/23/02	7,874.10	7,723.50	150.60
15000 UNITS OF UNITED STATES TREAS BD STRIPPED 11/15/2027 STRIPS DTD 1/15/1998 0%	12/23/02	3,937.05	3,991.85	(54.80)
5000 UNITS OF USX MARATHON GRP NT DTD 3/1/98 12/19/02	12/27/02	5,607.25	5,571.90	35.35
TOTAL SHORT TERM CAPITAL GAIN (LOSS)				
		<u>4,384,703.07</u>	<u>4,378,656.14</u>	<u>6,046.93</u>

1/1,03 TO 5/31/03

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- SHORT TERM CAPITAL GAIN (LOSS)				
5000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0% 11/15/2027	01/07/03	1,294.30	1,333.48	(39.18)
20000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0% 11/15/2027	01/07/03	5,177.20	5,172.24	4.96
5000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0% 11/15/2027	01/07/03	1,294.30	1,299.84	(5.54)
5000 UNITS OF FIRST UNION CORP SUB NT DTD 4/1/98 6.4% 04/01/2008	01/06/03	5,514.80	5,211.00	303.80
5000 UNITS OF BANK AMER CORP HD DTD 11/26/2002 3.875% 01/15/2008	01/06/03	5,013.10	4,978.78	34.32
35000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0% 11/15/2027	01/08/03	9,186.10	9,100.19	85.91
75000 UNITS OF UNITED STATES TREAS BD DTD 11/15/2001 3.5% 11/15/2006	01/08/03	77,472.66	77,437.50	35.16
5000 UNITS OF BANK AMER CORP HD DTD 11/26/2002 3.875% 01/15/2008	01/08/03	5,052.65	4,978.81	73.84
10000 UNITS OF COMCAST CABLE COMMUNICATIONS INC NT DTD 01/16/2001 DTD 1/16/2001 6.75% 01/30/2011	01/09/03	10,321.50	8,902.93	1,418.57

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CUSTP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
2500 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/13/03 12/18/02	6,391.00	6,504.88	(113.88)
3500 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/14/03 12/18/02	9,042.25	9,108.16	(65.91)
10000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/14/03 12/18/02	2,577.50	2,602.33	(24.83)
15000 UNITS OF US TREASURY BDS DTD 10/31/02 2.125% 10/31/2004	01/15/03 11/07/02	15,125.39	15,077.93	47.46
10000 UNITS OF AOL TIME WARNER INC BD DTD 04/08/2002 CALLABLE 6.875%	01/14/03 11/04/02	10,583.60	9,972.87	610.73
5000 UNITS OF AOL TIME WARNER INC BD DTD 04/08/2002 CALLABLE 6.875%	01/14/03 12/20/02	5,291.80	5,237.95	53.85
5000 UNITS OF ROUSE CO BD DTD 09/10/2002 CALLABLE 7.2% 09/15/2012	01/14/03 09/05/02	5,079.50	4,993.78	85.72
10000 UNITS OF FEDERAL NATL MTG ASSN MEDIUM TERM NTS DTD 6/22/2001 5.25%	01/16/03 09/16/02	10,811.93	10,779.12	32.81
06/15/2006				

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-----	-----	-----	-----	-----
10000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/16/03 12/18/02	2,576.80	2,603.09	(26.29)
160000 UNITS OF FNMA 15 YR TBA JAN 5.5%	01/16/03 12/10/02	165,262.50	164,300.00	962.50
125000 UNITS OF FNMA 15 YR TBA DEC 5%	01/16/03 12/10/02	127,158.20	126,445.31	712.89
10000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/22/03 12/18/02	2,675.90	2,605.37	70.53
5000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/22/03 12/18/02	1,337.95	1,306.79	31.16
5000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/22/03 12/18/02	1,337.95	1,306.94	31.01
5000 UNITS OF UNITED STATES TREAS BDS DTD 8/15/93 6.25% 08/15/2023	01/23/03 12/12/02	5,787.30	5,780.47	6.83
10000 UNITS OF GENERAL ELEC CAP CORP BD DTD 06/07/2002 6% 06/15/2012	01/24/03 10/23/02	10,719.00	10,427.60	291.40
15000 UNITS OF US TREASURY BD DTD 12/31/2002 1.75% 12/31/2004	01/28/03 01/15/03	15,021.49	15,004.69	16.80

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SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
3500 UNITS OF US TREASURY BD DTD 12/31/2002	01/28/03	35,050.13	34,989.33	60.80
10000 UNITS OF TYSON FOODS INC BD DTD 04/01/2002 CALLABLE 7.25% 10/01/2006	01/28/03	11,025.70	10,742.30	283.40
10000 UNITS OF NATIONAL RURAL UTILS COOP FIN NT DTP 5/27/98 6.125% 05/15/2005	01/28/03	10,791.80	10,775.70	16.10
9218.89 UNITS OF CONTINENTAL AIRLS SER 2000-1 CTR CL A-1 DTD 3/15/2000 8.048% 05/01/2022	01/28/03	8,043.48	9,258.99	(1,215.51)
10000 UNITS OF MERITOR AUTOMOTIVE INC NT DTD 2/24/99 6.8% 02/15/2009	01/31/03	9,700.00	9,698.24	1.76
10000 UNITS OF CONSTELLATION ENERGY GRP INC SR NTS DTD 8/27/2002 6.125% 09/01/2009	01/31/03	10,355.30	10,003.20	352.10
5000 UNITS OF TIME WARNER INC DEB DTD 10/8/97 7.25% 10/15/2017	02/05/03	4,932.35	5,186.35	(254.00)
10000 UNITS OF US TREASURY BDS DTD 11/15/2002 4% 11/15/2012	02/07/03	10,053.13	10,098.44	(45.31)
10000 UNITS OF US TREASURY BDS DTD 11/15/2002 4% 11/15/2012	02/07/03	10,053.12	10,024.61	28.51

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
25000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	02/07/03	6,748.00	6,549.94	198.06
70000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	12/18/02	18,894.40	19,163.92	(269.52)
25000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	01/13/03	6,748.00	6,451.04	296.96
35000 UNITS OF UNITED STATES TREAS BD STRIPPED STRIPS DTD 1/15/1998 0%	02/07/03	9,447.20	9,489.17	(41.97)
20000 UNITS OF US TREASURY BDS DTD 11/15/2002 4% 11/15/2012	02/12/03	20,087.68	19,987.52	100.16
15000 UNITS OF MEMCOURT CR GRP INC GTD NT SER B DTD 8/16/99 6.875% 02/16/2005	02/12/03	15,904.80	15,621.30	283.50
160000 UNITS OF FNMA 15 YR TBA FEB 5.5% 02/01/2015	02/13/03	166,281.25	164,850.00	1,431.25
125000 UNITS OF FNMA 15 YR TBA FEB 5% 02/01/2015	02/13/03	128,188.47	126,757.81	1,430.66
40000 UNITS OF US TREASURY BD DTD 08/15/2002 3.25% 08/15/2007	02/19/03	40,887.50	40,631.25	256.25

CUSIP #/PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
50000 UNITS OF UNITED STATES TREAS BDS DTD 8/15/93 6.25% 08/15/2023	02/25/03 12/12/02	58,972.66	57,804.69	1,167.97
40000 UNITS OF FEDERAL HOME LN MTG CORP SR 2424 CL QD DTD 3/1/2002 6.5% 10/15/2025	02/24/03 04/12/02	41,512.50	41,231.25	281.25
10000 UNITS OF CENTURY TEL ENTERPRISES INC SR NT DTD 1/15/98 SER F 6.3% 01/15/2008	02/25/03 11/06/02	10,994.30	10,676.00	318.30
10000 UNITS OF COX COMMUNICATIONS INC NEW NT DTD 3/9/2001 6.75% 03/15/2011	02/25/03 08/20/02	10,898.60	9,305.92	1,592.68
50000 UNITS OF UNITED STATES TREAS BD STRIPPED PRIN PMT 7.25% 0% 08/15/2022	02/27/03 02/26/03	18,377.00	18,220.64	156.36
10000 UNITS OF BOEING CAP CORP BD DTD 11/09/2001 CALLABLE 6.5% 02/15/2012	02/27/03 08/14/02	10,787.50	10,321.20	466.30
160000 UNITS OF UNITED STATES TREAS BD STRIPPED BDS STRIPPED DTD 11/4/96 0% INT PMT 6.875 US TREAS BD 08/15/2025 0% 08/15/2025	02/26/03 02/07/03	49,344.00	47,998.40	1,345.60
10000 UNITS OF UNITED STATES TREAS BD STRIPPED BDS STRIPPED DTD 11/4/96 0% INT PMT 6.875 US TREAS BD 08/15/2025 0% 08/15/2025	02/26/03 02/21/03	3,084.00	3,022.60	61.40

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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AS INV. CONSULTANT

ACCOUNT # 1028788525
TAX ID 23-7028399
FROM 01/01/03
TO 05/31/03
FISCAL YEAR 12/31

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
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40000 UNITS OF UNITED STATES TREAS BD STRIPPED	02/26/03	12,336.00	12,172.00	164.00
5000 UNITS OF FORD MTR CO DEL BD DTD 7/16/99	03/03/03	4,352.00	4,335.59	16.41
10000 UNITS OF US TREASURY BD DTD 08/15/2002	03/05/03	10,345.31	10,157.81	187.50
40000 UNITS OF US TREASURY BD DTD 08/15/2002	03/05/03	41,381.25	40,625.00	756.25
5000 UNITS OF VERIZON GLOBAL BDS DTD 6/21/2002	03/07/03	6,099.55	5,338.85	760.70
25000 UNITS OF US TREASURY BD DTD 08/15/2002	03/12/03	25,882.05	25,390.62	491.43
50000 UNITS OF US TREASURY BD DTD 08/15/2002	03/12/03	51,764.09	50,570.31	1,193.78
10000 UNITS OF DELTA AIR LINES INC DEL PASS THRU CTRS DTD 11/16/2000 7.57%	03/11/03	9,300.00	9,686.67	(386.67)
4609.45 UNITS OF CONTINENTAL AIRLNS SER 2000-1 CTR CL A-1 DTD 3/15/2000 8.048%	03/11/03	3,779.75	4,629.50	(849.75)
05/01/2022				

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
5000 UNITS OF AMERICAN ELEC PWR CO INC BD DTD 03/14/2003 CALLABLE 5.375%	03/12/03	4,996.50	4,978.71	17.79
20000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	21,079.69	20,703.13	376.56
10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	10,539.84	10,483.98	55.86
3500 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	36,889.45	36,829.29	60.16
10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	10,546.88	10,522.66	24.22
3000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	31,640.63	31,639.45	1.18
10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	03/14/03	10,546.87	10,651.79	(104.92)
5000 UNITS OF COX COMMUNICATIONS INC NEW NT DTD 9/20/2002 7.125% 10/01/2012	03/13/03	5,714.70	4,964.93	749.77
16000 UNITS OF FNMA 15 YR TBA MAR *** 5.5% 03/01/2015	03/14/03	166,437.50	165,850.00	587.50
125000 UNITS OF FNMA 15 YR TBA MAR 5% 03/01/2015	03/14/03	128,486.33	127,734.38	751.95

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
5000 UNITS OF VERIZON GLOBAL BDS DTD 6/21/2002	03/14/03	6,063.80	5,338.85	724.95
7.75% 06/15/2032	10/30/02			
5000 UNITS OF BRITISH TELECOM PLC NT DTD	03/14/03	6,425.65	5,553.80	871.85
12/12/2000 8.875% 12/15/2030	08/01/02			
5000 UNITS OF FRANCE TELECOM NT DTD 9/1/2001	03/18/03	5,948.50	5,806.60	141.90
7.75% 03/01/2011	02/07/03			
5000 UNITS OF GENDANT CORP NT DTD 1/13/2003	03/19/03	5,087.65	5,130.55	(42.90)
6.25% 01/15/2008	02/07/03			
5000 UNITS OF BRITISH TELECOM PLC NT DTD	03/19/03	6,257.65	5,553.80	703.85
12/12/2000 8.875% 12/15/2030	08/01/02			
15000 UNITS OF CIT GRP INC SR NT DTD 2/20/2003	03/20/03	14,939.10	14,998.84	(59.74)
4.125% 02/21/2006	02/12/03			
10000 UNITS OF GOLDMAN SACHS GRP INC BP DTD	03/20/03	10,200.10	9,988.17	211.93
11/15/2002 5.5% 11/15/2014	11/07/02			
10000 UNITS OF MERITOR AUTOMOTIVE INC NT DTD	03/21/03	9,500.00	9,727.64	(227.64)
2/24/99 6.8% 02/15/2009	08/14/02			
144.07 UNITS OF NORTHWEST AIRLIS PASS THRU TRS	04/01/03	144.07	155.75	(11.68)
PASS THRU TRS DTD 6/28/2000	08/27/02			
8.072% 04/01/2021				
20000 UNITS OF GENERAL ELBC CAP CORP NT DTD	04/02/03	22,320.80	21,288.80	1,032.00
3/20/2002 6.75% 03/15/2032	08/20/02			

 SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
15000 UNITS OF UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15/2028	04/04/03 02/25/03	15,407.81	15,713.09	(305.28)
5000 UNITS OF GOLDMAN SACHS GRP INC BD DTD 01/13/2003 4.125% 01/15/2008	04/03/03 01/06/03	5,120.45	4,998.71	121.74
10000 UNITS OF LEHMAN BROTHERS HLDGS INC NT DTD 01/29/2001 7% 02/01/2008	04/03/03 12/12/02	11,470.70	11,265.50	205.20
10000 UNITS OF US TRESURY BD DTD 8/15/2002 4.375% 08/15/2012	04/07/03 03/12/03	10,286.33	10,651.79	(365.46)
35000 UNITS OF US TRESURY BD DTD 01/31/2003 1.625% 01/31/2005	04/11/03 01/28/03	35,028.71	34,944.45	84.26
229312.58 UNITS OF GOVERNMENT NATL MTG ASSN SRP 2002-94 CL A DTD 1/1/2003 3.5% 12/16/2018	01/31/03 01/31/03	231,354.84	231,139.91	214.93
5000 UNITS OF UNITED STATES TRESAS BD DTD 2/15/2001 5.375% 02/15/2031	04/15/03 03/19/03	5,307.03	5,352.93	(45.90)
15000 UNITS OF UNITED STATES TRESAS BD DTD 2/15/2001 5.375% 02/15/2031	04/15/03 04/02/03	15,921.10	16,021.88	(100.78)
10000 UNITS OF US TRESURY BD DTD 8/15/2002 4.375% 08/15/2012	04/16/03 03/12/03	10,350.78	10,651.79	(301.01)
45000 UNITS OF FNMA 15 YR TBA APR 5% 04/01/2018	04/16/03 03/14/03	462,410.15	460,546.87	1,863.28

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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GAIN AND LOSS DETAIL

CUSIP #	PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
	SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
	5000 UNITS OF FORD MTR CO DEL BD DTD 7/16/99	04/16/03	4,194.20	3,891.79	302.41
	10000 UNITS OF FEDERAL NATL MTG ASSN BD DTD 04/21/2003 4.625% 05/01/2013	04/23/03	9,924.60	9,909.07	15.53
	10000 UNITS OF FORD MTR CR CO BD DTD 10/25/2001	04/22/03	10,168.00	9,926.35	241.65
	10000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	04/28/03	10,404.69	10,651.78	(247.09)
	25000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	04/28/03	26,011.72	25,957.03	54.69
	15000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	04/28/03	15,607.03	15,564.26	42.77
	45000 UNITS OF UNITED STATES TREAS BD STRIPPED PRIN PMT 7.25% 0% 08/15/2022	04/29/03	16,416.00	16,543.66	(127.66)
	25000 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	04/29/03	25,959.96	25,940.43	19.53
	5000 UNITS OF UNITED STATES TREAS BD STRIPPED BDS STRIPPED DTD 11/4/96 0% INT PYMT 6.875 US TREAS BD 08/15/2025 0% 08/15/2025	04/29/03	1,544.15	1,548.27	(4.12)
	5000 UNITS OF UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15/2028	04/30/03	5,244.53	5,237.69	6.84

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-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
20000 UNITS OF CAROLINA POWER & LIGHT BD DTD	04/29/03	22,722.60	20,910.00	1,812.60
NT 6.65% 04/01/2008 04/09/2001 CALLABLE MEDIUM TERM	07/26/02			
20000 UNITS OF ANTHEM INC NTS DTD 7/31/2002 4.875%	04/29/03	20,965.20	20,601.80	363.40
08/01/2005	12/19/02			
5000 UNITS OF CIT GROUP HLDGS BD DTD	05/01/03	5,336.75	4,988.23	348.52
12/02/2002 5.5% 11/30/2007	11/21/02			
5000 UNITS OF CIT GROUP HLDGS BD DTD	05/01/03	5,336.75	5,002.60	334.15
12/02/2002 5.5% 11/30/2007	11/21/02			
5000 UNITS OF CIT GROUP HLDGS BD DTD	05/01/03	5,336.75	4,970.74	366.01
12/02/2002 5.5% 11/30/2007	12/04/02			
5000 UNITS OF UNITED STATES TREAS BD DTD	05/05/03	5,223.44	5,237.70	(14.26)
11/16/98 5.25% 11/15/2028	02/25/03			
5000 UNITS OF UNITED STATES TREAS BD DTD	05/05/03	5,245.31	5,237.69	7.62
11/16/98 5.25% 11/15/2028	02/25/03			
65000 UNITS OF UNITED STATES TREAS BD STRIPPED PRIN PMT 7.25% 0% 08/15/2022	05/06/03	23,942.10	23,917.10	25.00
02/26/03	02/26/03			
20000 UNITS OF UNITED STATES TREAS BD DTD	05/06/03	20,918.75	20,950.78	(32.03)
11/16/98 5.25% 11/15/2028	02/25/03			
20000 UNITS OF UNITED STATES TREAS BD DTD	05/06/03	20,918.75	20,492.19	426.56
11/16/98 5.25% 11/15/2028	04/15/03			

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GAIN AND LOSS DETAIL

CUSTIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
10000 UNITS OF VERIZON MD INC DEB SER A DTD 2/25/2002 6.125% 03/01/2012	05/05/03 06/18/02	11,058.20	9,667.88	1,390.32
10000 UNITS OF LEHMANN BROTHERS HLDGS INC NT DTD 01/29/2001 7% 02/01/2008	05/05/03 12/12/02	11,523.80	11,265.50	258.30
20000 UNITS OF MORGAN STANLEY BD DTD 04/23/2001 6.1% 04/15/2006	05/05/03 12/12/02	21,989.80	21,606.60	383.20
5000 UNITS OF PULTE HOMES, INC SR NT DTD 10/24/95 7.3% 10/24/2005	05/05/03 12/05/02	5,508.45	5,367.75	140.70
5000 UNITS OF PULTE HOMES, INC SR NT DTD 10/24/95 7.3% 10/24/2005	05/05/03 02/26/03	5,508.45	5,344.25	164.20
15000 UNITS OF US TREASURY BD DTD 01/31/2003 1.625% 01/31/2005	05/07/03 01/28/03	15,069.14	14,977.13	92.01
35000 UNITS OF US TREASURY BD DTD 01/31/2003 1.625% 01/31/2005	05/07/03 03/14/03	35,161.33	35,072.46	88.87
45000 UNITS OF UNITED STATES TREAS BD STRIPPRD PRIN PMT 7.25% 0% 08/15/2022	04/04/03 02/26/03	15,911.10	16,543.66	(632.56)
5000 UNITS OF CREDIT SUISSE FIRST BOSTON USA NT DTD 1/11/2002 6.5% 01/15/2012	05/07/03 11/26/02	5,634.75	5,225.30	409.45
5000 UNITS OF SPEKKER PPTYS LP NT DTD 1/27/98 6.75% 01/15/2008	05/07/03 09/06/02	5,652.30	5,352.35	299.95

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

GAIN AND LOSS DETAIL

CUSIP #	PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS	COST	GAIN OR LOSS
5000 UNITS OF	AT&T WIRELESS SVCS INC NTS DTD	05/08/03	5,993.30	5,300.00	693.30
5000 UNITS OF	4/16/2002 8.125% 05/01/2012	02/07/03			
5000 UNITS OF	AUTOZONE INC NTS DTD 10/21/2002	05/09/03	5,442.80	4,988.44	454.36
5000 UNITS OF	5.875% 10/15/2012	10/16/02			
5000 UNITS OF	CREDIT SUISSE FIRST BOSTON USA	05/09/03	5,631.75	5,225.30	406.45
150000 UNITS OF	NT DTD 1/11/2002 6.5% 01/15/2012	11/26/02			
150000 UNITS OF	FNMA 30 YR TBA MAY 5%	05/09/03	152,285.16	150,421.88	1,863.28
5000 UNITS OF	DELPHI CORP NT DTD 5/4/99 6.5%	05/14/03	5,520.05	5,292.55	227.50
150000 UNITS OF	05/01/2009	04/11/03			
150000 UNITS OF	FNMA 15 YR TBA MAY 5%	05/09/03	155,074.22	153,468.75	1,605.47
300000 UNITS OF	FNMA 15 YR TBA MAY 5%	04/28/03	308,625.00	306,937.50	1,687.50
150000 UNITS OF	05/01/2015	04/16/03			
150000 UNITS OF	FNMA 15 YR TBA MAY 4.5%	04/28/03	152,677.73	151,593.75	1,083.98
5000 UNITS OF	05/01/2018	04/16/03			
5000 UNITS OF	AOL TIME WARNER INC BD DTD	05/20/03	5,578.45	5,259.65	318.80
5000 UNITS OF	04/08/2002 CALLABLE 6.875%	03/13/03			
5000 UNITS OF	HOUSEHOLD FIN CORP BD DTD	05/20/03	5,680.35	5,099.20	581.15
	11/27/2002 6.375% 11/27/2012	11/20/02			

 SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED				
5000 UNITS OF FORD MTR CR CO NTS DTD 6/14/2000	05/20/03 04/16/03	5,277.10	5,022.70	254.40
5000 UNITS OF JOHN DEERE CAP CORP BD DTD 1/10/2003 5.1% 01/15/2013	05/20/03 02/07/03	5,325.80	5,028.00	297.80
5000 UNITS OF JOHN DEERE CAP CORP BD DTD 1/10/2003 5.1% 01/15/2013	05/20/03 03/07/03	5,325.80	5,150.30	175.50
30000 UNITS OF US TREASURY BD DTD 08/15/2002	05/22/03 05/21/03	31,383.98	31,350.00	33.98
5000 UNITS OF FED NATL MTG ASSN SER 2002-83 REMIC DTD 11/1/2002 *** 5.5% 12/25/2017	05/21/03 11/20/02	53,375.00	50,740.23	2,634.77
180000 UNITS OF US TREASURY BD DTD 01/31/2003	05/27/03 03/14/03	181,160.16	180,372.65	787.51
45000 UNITS OF US TREASURY BD DTD 01/31/2003	05/27/03 04/30/03	45,290.04	45,158.20	131.84
55000 UNITS OF US TREASURY BD DTD 01/31/2003	05/27/03 05/12/03	55,354.49	55,257.81	96.68
150000 UNITS OF US TREASURY BD DTD 08/15/2002	05/27/03 05/21/03	156,820.50	156,750.00	70.50
20000 UNITS OF UNITED STATES TREAS BD STRIPPED 0% 11/15/2024	05/22/03 05/06/03	7,316.80	6,523.71	793.09

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
8500 UNITS OF US TREASURY BD DTD 05/15/2003	05/29/03	86,255.08	86,142.19	112.89
19000 UNITS OF US TREASURY BD DTD 04/30/2003	05/29/03	191,217.19	191,068.75	148.44
5000 UNITS OF COUNTYWIDE HOME LMS INC BD DTD 12/17/2002 3.5% 12/19/2005	05/28/03	5,176.10	4,985.15	190.95
2500 UNITS OF FEDERAL NATL MTG ASSN BD DTD 10/02/2001 3.5% 09/15/2004	05/30/03	25,721.68	25,610.35	111.33
1500 UNITS OF COUNTYWIDE HOME LMS INC BD DTD 12/17/2002 3.5% 12/19/2005	05/29/03	15,538.65	14,955.50	583.15
1500 UNITS OF US TREASURY BD DTD 8/15/2002 4.375% 08/15/2012	05/29/03	16,255.08	16,264.45	(9.37)
12000 UNITS OF FEDERAL HOME LN MTG CORP SR 2500 CL CI DTD 9/1/2002 6% 09/15/2026	05/27/03	5,550.00	28,413.34	(22,863.34)
5000 UNITS OF FEDERAL HOME LN MTG CORP SR 2500 CL CI DTD 9/1/2002 6% 09/15/2026	05/27/03	231.25	232.81	(1.56)
15000 UNITS OF UNITED STATES TREAS BD STRIPPED BDS STRIPPED DTD 11/4/96 0% INT PYMT 6.875 US TREAS BD 08/15/2025 0% 08/15/2025	05/05/03	4,656.15	4,432.07	224.08

SHORT TERM CAPITAL GAIN (LOSS) - CONTINUED

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
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1500 UNITS OF UNITED STATES TREAS BD STRIPPED 03/21/03	05/16/03	5,053.65	4,432.06	621.59
5000 UNITS OF UNITED STATES TREAS BD STRIPPED 03/31/03	05/16/03	1,684.55	1,539.07	145.48
5000 UNITS OF UNITED STATES TREAS BD STRIPPED 03/31/03	05/20/03	1,728.90	1,539.07	189.83
10000 UNITS OF UNITED STATES TREAS BD STRIPPED 03/31/03	05/20/03	3,421.20	3,078.15	343.05
20000 UNITS OF UNITED STATES TREAS BD STRIPPED 03/31/03	05/30/03	6,886.00	6,156.30	729.70
150000 UNITS OF FNMMA 15 YR TBA JUN 5% 06/15/2018 05/09/03	05/09/03	155,302.73	154,593.75	708.98
TOTAL SHORT TERM CAPITAL GAIN (LOSS)		4,994,188.44	4,969,711.92	24,476.52

ROY DISNEY FAMILY FOUNDATION
 Schedule D Detail of Long-term Capital Gains and Losses

23-7028399

Date	Description	Date	Acquired	Date	Sold	Gross Sales	Price	Cost or Other Basis	Long-term Gain/Loss
	FIRST UNION (AELTUS) - SEE STMT		VARIOUS		VARIOUS	76,550.	97,295.	-20,745.	
	FIRST UNION (AELTUS) - SEE STMT		VARIOUS		VARIOUS	73,262.	81,227.	-7,965.	
	FIRST UNION (RICE HALL) - SEE STMT		VARIOUS		VARIOUS	94,903.	148,328.	-53,425.	
	FIRST UNION (RICE HALL) - SEE STMT		VARIOUS		VARIOUS	62,938.	84,263.	-21,325.	
	FIRST UNION (BRANDES) - SEE STMT		VARIOUS		VARIOUS	114,068.	103,810.	10,258.	
	FIRST UNION (BRANDES) - SEE STMT		VARIOUS		VARIOUS	51,016.	68,830.	-17,814.	
	FIRST UNION (METRO) - SEE STMT		VARIOUS		VARIOUS	111,366.	156,681.	-45,315.	
	FIRST UNION (METRO) - SEE STMT		VARIOUS		VARIOUS	107,839.	122,445.	-14,606.	
	FIRST UNION (ATLANTIC) - SEE STMT		VARIOUS		VARIOUS	527,799.	508,730.	19,069.	
	FIRST UNION (ATLANTIC) - SEE STMT		VARIOUS		VARIOUS	524,052.	499,925.	24,127.	
TOTAL CAPITAL GAINS (LOSSES) HELD FOR INVESTMENT PURPOSES									
						1,743,793.	1,871,534.	-127,741.	
Totals									
						1,743,793.	1,871,534.	-127,741.	

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CUSTID #/
 PROPERTY DESCRIPTION

 DATE SOLD/
 ACQUIRED

 PROCEEDS
 OF SALE

 COST

 GAIN OR LOSS

LONG TERM CAPITAL GAIN (LOSS)

 310 SHARES OF
 GENERAL ELEC CO COM
 290 SHARES OF
 INTEL CORP COM
 25.059 SHARES OF
 TRAVELERS PPLY CAS CORP NEW COM
 CL A

DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
06/28/02 06/27/01	9,104.70	14,992.69	(5,887.99)
07/01/02 06/27/01	5,269.23	8,389.70	(3,120.47)
08/26/02 06/27/01	360.68	608.31	(247.63)

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
51,484 SHARES OF TRAVELERS PPTY CAS CORP NEW COM CL B	08/26/02 06/27/01	783.28	1,348.72	(565.44)
170 SHARES OF FIRST DATA CORP COM	09/05/02 06/27/01	5,488.43	5,679.70	(191.27)
10 SHARES OF MICROSOFT CORP COM	09/11/02 06/27/01	496.57	700.40	(203.83)
100 SHARES OF CITIGROUP INC COM	09/11/02 06/27/01	3,044.45	4,959.58	(1,915.13)
40 SHARES OF CITIGROUP INC COM	09/12/02 06/27/01	1,171.28	1,983.83	(812.55)
290 SHARES OF GENERAL ELEC CO COM	09/26/02 06/27/01	7,538.43	14,025.41	(6,486.98)
140 SHARES OF GENERAL ELEC CO COM	10/31/02 09/27/01	3,552.96	5,006.40	(1,453.44)
150 SHARES OF AMBAC FINL GRP INC COM	11/14/02 08/14/01	8,524.47	8,847.93	(323.46)
300 SHARES OF DELL COMPUTER CORP COM *****	11/21/02 10/04/01	8,624.61	6,757.02	1,867.59
10 SHARES OF DELL COMPUTER CORP COM *****	11/21/02 11/19/01	287.49	267.10	20.39
100 SHARES OF GOLDMAN SACHS GRP INC COM	12/20/02 11/02/01	7,163.41	8,199.16	(1,035.75)
50 SHARES OF GOLDMAN SACHS GRP INC COM	12/20/02 11/05/01	3,581.71	4,212.44	(630.73)
10 SHARES OF GOLDMAN SACHS GRP INC COM	12/20/02 11/19/01	716.34	899.40	(183.06)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED

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GAIN AND LOSS DETAIL

CUSIP #	PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
70 SHARES OF	FIRST DATA CORP COM	12/20/02	2,491.82	2,338.70	153.12
130 SHARES OF	FIRST DATA CORP COM	12/20/02	4,627.66	4,225.48	402.18
50 SHARES OF	FIRST DATA CORP COM	12/23/02	1,790.87	1,625.18	165.69
20 SHARES OF	FIRST DATA CORP COM	11/19/01	716.35	728.70	(12.35)
20 SHARES OF	FIRST DATA CORP COM	12/23/02	716.35	766.88	(50.53)
20 SHARES OF	GENERAL ELEC CO COM	12/27/02	498.42	732.16	(233.74)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED					

TOTAL LONG TERM CAPITAL GAIN (LOSS)			76,549.51	97,294.89	(20,745.38)

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 PROPERTY DESCRIPTION

 DATE SOLD/
 ACQUIRED

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 GAIN OR LOSS

LONG TERM CAPITAL GAIN (LOSS)

 20 SHARES OF
 INTEL CORP COM
 30 SHARES OF
 INTEL CORP COM
 30 SHARES OF
 INTEL CORP COM
 30 SHARES OF
 INTEL CORP COM
 20 SHARES OF
 PROCTER & GAMBLE CO COM

DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
01/15/03	349.91	510.05	(160.14)
10/24/01			
01/15/03	524.86	901.20	(376.34)
11/19/01			
01/15/03	524.86	1,014.60	(489.74)
12/12/01			
01/29/03	1,708.03	1,483.47	224.56
09/19/01			

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
80 SHARES OF PROCTER & GAMBLE CO COM	01/29/03 09/19/01	6,754.03	5,933.88	820.15
10 SHARES OF PROCTER & GAMBLE CO COM	01/29/03 12/12/01	844.25	793.32	50.93
10 SHARES OF PROCTER & GAMBLE CO COM	01/29/03 12/19/01	844.26	806.72	37.54
60 SHARES OF BANK AMER CORP COM	03/18/03 06/27/01	4,113.42	3,651.68	461.74
90 SHARES OF BANK AMER CORP COM	03/18/03 08/14/01	6,170.12	5,731.20	438.92
30 SHARES OF BANK AMER CORP COM	04/02/03 08/14/01	2,097.18	1,910.40	186.78
10 SHARES OF BANK AMER CORP COM	04/02/03 11/19/01	699.06	637.00	62.06
10 SHARES OF BANK AMER CORP COM	04/02/03 12/12/01	699.06	622.60	76.46
80 SHARES OF FANNIE MAE COM	04/02/03 06/27/01	5,326.32	6,854.40	(1,528.08)
140 SHARES OF FANNIE MAE COM	04/02/03 08/14/01	9,321.06	11,886.14	(2,565.08)
10 SHARES OF FANNIE MAE COM	04/02/03 11/19/01	665.79	808.70	(142.91)
10 SHARES OF FANNIE MAE COM	04/02/03 12/12/01	665.79	781.40	(115.61)
50 SHARES OF DELT COMPUTER CORP COM *****	05/01/03 01/03/02	1,443.31	1,449.87	(6.56)
150 SHARES OF DELT COMPUTER CORP COM *****	05/01/03 01/07/02	4,329.92	4,509.96	(180.04)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
50 SHARES OF MERRILL LYNCH COM	05/08/03 02/01/02	2,111.29	2,504.35	(393.06)
30 SHARES OF JOHNSON & JOHNSON COM	05/12/03 12/12/01	1,677.41	1,683.41	(6.00)
70 SHARES OF JOHNSON & JOHNSON COM	05/12/03 05/03/02	3,913.95	4,449.28	(535.33)
30 SHARES OF JOHNSON & JOHNSON COM	05/12/03 05/03/02	1,673.85	1,906.83	(232.98)
220 SHARES OF GENERAL ELEC CO COM	05/16/03 01/17/02	6,182.28	8,513.41	(2,331.13)
160 SHARES OF JOHNSON & JOHNSON COM	05/27/03 11/09/01	8,497.17	9,507.60	(1,010.43)
30 SHARES OF JOHNSON & JOHNSON COM	05/27/03 11/19/01	1,593.22	1,790.40	(197.18)
10 SHARES OF JOHNSON & JOHNSON COM	05/27/03 12/03/01	531.07	584.88	(53.81)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		73,261.47	81,226.75	(7,965.28)

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 CUSIP #/
 PROPERTY DESCRIPTION

 DATE SOLD/
 ACQUIRED

 PROCEEDS
 OF SALE

 COST

 GAIN OR LOSS

LONG TERM CAPITAL GAIN (LOSS)

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
620 SHARES OF ICN PHARMACEUTICALS INC NEW COM	07/25/02 06/19/01	5,401.34	20,317.40	(14,916.06)
600 SHARES OF MENTOR GRAPHICS CORP COM	07/29/02 06/27/01	4,567.66	10,150.86	(5,583.20)
550 SHARES OF DUANE READER INC COM	09/12/02 06/19/01	9,208.81	20,383.00	(11,174.19)
300 SHARES OF PALL CORP COM	09/17/02 06/19/01	5,108.87	7,004.04	(1,895.17)
430 SHARES OF PALL CORP COM	09/20/02 06/19/01	6,803.38	10,039.12	(3,235.74)
260 SHARES OF GEC ENTERTAINMENT INC COM	10/16/02 06/19/01	6,718.24	11,408.80	(4,690.56)

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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
150 SHARES OF OM GRP INC COM	10/29/02	1,706.66	9,114.00	(7,407.34)
300 SHARES OF COHERENT INC COM	10/31/02	5,278.79	10,823.10	(5,544.31)
460 SHARES OF FORWARD AIR CORP COM	11/20/02	8,563.84	12,079.60	(3,515.76)
200 SHARES OF SENSIENT TECHNOLOGIES CORP COM	12/04/02	4,747.75	3,861.80	885.95
170 SHARES OF ELECTRONICS BOUTIQUE HLDGS CORP COM	12/05/02	5,017.67	5,288.70	(271.03)
300 SHARES OF SENSIENT TECHNOLOGIES CORP COM	12/10/02	6,867.99	5,792.70	1,075.29
250 SHARES OF ELECTRONICS BOUTIQUE HLDGS CORP COM	12/11/02	6,358.22	7,777.50	(1,419.28)
180 SHARES OF OSHKOSH TRUCK CORP CL B COM	12/17/02	10,672.25	7,722.00	2,950.25
340 SHARES OF SENSIENT TECHNOLOGIES CORP COM	12/17/02	7,881.78	6,565.06	1,316.72

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		94,903.25	148,327.68	(53,424.43)

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 PROPERTY DESCRIPTION

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 GAIN OR LOSS

LONG TERM CAPITAL GAIN (LOSS)

 200 SHARES OF
 GARMIN LTD COM
 200 SHARES OF
 GARMIN LTD COM

01/07/03
 06/19/01
 01/08/03
 06/19/01

6,320.00
 6,121.39

4,416.00
 4,416.00

1,904.00
 1,705.39

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
220 SHARES OF GARMIN LTD COM	01/13/03	6,756.06	4,857.60	1,898.46
560 SHARES OF AMERICAN FINL GRP INC OHIO COM	02/13/03	10,389.08	15,775.20	(5,386.12)
340 SHARES OF TOO INC-W/I COM	03/06/03	5,087.50	8,559.43	(3,471.93)
430 SHARES OF TOO INC-W/I COM	03/10/03	6,429.16	10,825.17	(4,396.01)
190 SHARES OF MARTIN MARIETTA MATLS INC COM	03/17/03	5,147.23	8,768.50	(3,621.27)
260 SHARES OF MARTIN MARIETTA MATLS INC COM	06/19/01	7,405.56	11,999.00	(4,593.44)
530 SHARES OF HAEMONETICS CORP MASS COM	04/29/03	9,281.77	14,646.23	(5,364.46)
02/07/02				

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		62,937.75	84,263.13	(21,325.38)

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 DATE SOLD/ ACQUIRED

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LONG TERM CAPITAL GAIN (LOSS)

CUSIP # / PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
170 SHARES OF E ON AG SPONSORED ADR	07/05/02 06/27/01	9,786.99	8,812.80	974.19
200 SHARES OF HSBC HLDGS PLC SPONSORED ADR NEW	07/05/02 06/26/01	11,633.84	11,948.00	(314.16)
660 SHARES OF BAE SYS PLC SPONSORED ADR	07/08/02 06/27/01	13,822.36	12,909.60	912.76
370 SHARES OF MICHELIN (CGDE)-B COM	07/31/02 06/27/01	14,941.41	11,599.81	3,341.60
450 SHARES OF BRITISH AMERICAN TOB-SP ADR COM	08/09/02 06/26/01	9,751.16	7,173.00	2,578.16

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CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
590 SHARES OF UNILEVER PLC SPONSORED ADR NEW	09/23/02 06/26/01	21,305.78	20,301.90	1,003.88
305 SHARES OF ALLIED IRISH BKS PLC SPONSORED ADR REPSTG ORD	10/01/02 06/28/01	7,393.35	6,784.94	608.41
355 SHARES OF ALLIED IRISH BKS PLC SPONSORED ADR REPSTG ORD	10/15/02 06/28/01	8,670.89	7,897.22	773.67
840 SHARES OF IMPERIAL CHEMICAL INDS PLC ADR NEW	07/15/02 06/26/01	16,762.19	16,382.74	379.45

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		114,067.97	103,810.01	10,257.96

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CUSIP # / PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
213 SHARES OF RBSOL YPF S A SPONSORED ADR	02/24/03	2,970.77	3,661.47	(690.70)
537 SHARES OF RBSOL YPF S A SPONSORED ADR	02/25/03	7,471.53	9,231.03	(1,759.50)
.4 SHARES OF TELEFONICA S A SPONSORED ADR	03/07/03	10.84	14.01	(3.17)
.133 SHARES OF BRITISH ENERGY PLC - SPON ADR	03/19/03	0.59	36.89	(36.30)
490 SHARES OF KOMATSU LTD SPONSORED ADR NEW	04/07/03	7,563.13	8,521.10	(957.97)
750 SHARES OF CHINA PETR & CHEM CORP SPONSORED ADR	04/14/03	14,203.36	15,082.50	(879.14)
880 SHARES OF ALCATEL	04/23/03	7,592.55	17,582.40	(9,989.85)
.68 SHARES OF TELEFONICA S A SPONSORED ADR	05/12/03	22.52	23.34	(0.82)
570 SHARES OF BANCO BRADESCO SA COM	05/09/03	11,180.93	14,677.50	(3,496.57)

TOTAL LONG TERM CAPITAL GAIN (LOSS)		51,016.22	68,830.24	(17,814.02)

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 TAX ID 23-7028399
 FROM 06/01/02
 TO 12/31/02
 FISCAL YEAR: 12/31

WACHOVIA BANK, N.A.
 Gain and Loss Report
 ROY DISNEY FAMILY FOUNDATION
 WACHOVIA BANK, N.A.
 AS CUST/METROPOLITAN AS INV MGR
 PNC AS INV. CONSULTANT

6/1/02 TO 12/31/02

PAGE 2
 AS OF 01/29/04
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CUSIP #	PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
450 SHARES OF	CHEVRONTXACO CORP COM	07/01/02	39,779.48	41,744.81	(1,965.33)
1200 SHARES OF	DOW CHEM CO COM	07/24/02	31,920.83	42,384.00	(10,463.17)
300 SHARES OF	POSCO SPONSORED ADR	07/24/02	7,896.48	5,775.00	2,121.48
300 SHARES OF	POSCO SPONSORED ADR	07/25/02	7,784.76	5,775.00	2,009.76
500 SHARES OF	WASHINGTON MUTUAL INC COM	08/19/02	18,768.33	19,674.90	(906.57)
.78 SHARES OF	CONOCOPHILLIPS COM	09/06/02	39.87	47.63	(7.76)
2000 SHARES OF	ALCATEL	09/20/02	5,176.03	41,280.00	(36,103.97)

LONG TERM CAPITAL GAIN (LOSS) - POST 5/5/2003					
		-----	111,365.78	156,681.34	(45,315.56)

TOTAL LONG TERM CAPITAL GAIN (LOSS) - POST 5/5/2003					

GAIN AND LOSS DETAIL

WACHOVIA BANK, N.A.
 Gain and Loss Report
 ROY DISNEY FAMILY FOUNDATION
 WACHOVIA BANK, N.A.
 AS CUST/METROPOLITAN AS INV MGR
 PWC AS INV. CONSULTANT

1/1,03 TO 5/31/03

PROPERTY DESCRIPTION	DATE SOLD/ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
300 SHARES OF PENNEY J C INC COM	01/07/03	7,034.78	6,914.67	120.11
250 SHARES OF WRILE FARGO & CO NEW COM	01/07/03	12,172.13	11,127.50	1,044.63
500 SHARES OF KROGER CO COM	01/29/03	7,679.76	12,255.00	(4,575.24)
300 SHARES OF KROGER CO COM	01/30/03	4,505.50	7,353.00	(2,847.50)
800 SHARES OF KROGER CO COM	01/31/03	12,026.11	19,608.00	(7,581.89)
400 SHARES OF KROGER CO COM	02/03/03	5,993.57	9,804.00	(3,810.43)
700 SHARES OF POSCO SPONSORED ADR	02/18/03	16,925.83	13,475.00	3,450.83
500 SHARES OF WASHINGTON MUTUAL INC COM	03/13/03	16,489.10	19,674.90	(3,185.80)
200 SHARES OF CYTEC INDS INC COM	03/17/03	5,653.92	4,772.94	880.98
200 SHARES OF GILLETTE CO COM	03/17/03	6,282.47	5,629.58	652.89

LONG TERM CAPITAL GAIN (LOSS)

ACCOUNT # 1028788543
 TAX ID 23-7028399
 FROM 01/01/03
 TO 05/31/03
 FISCAL YEAR 12/31

WACHOVIA BANK, N.A.
 gain and loss report
 ROY DISNEY FAMILY FOUNDATION
 WACHOVIA BANK, N.A.
 AS CUST/METROPOLITAN AS INV MGR
 FMC AS INV. CONSULTANT

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
100 SHARES OF 3M CO COM	03/28/03 06/20/01	13,076.06	11,830.00	1,246.06
LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				
TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		107,839.23	122,444.59	(14,605.36)

MACHOVIA BANK, N.A.
Gain and Loss Report
ROY DISNEY FAMILY FOUNDATION
MACHOVIA BANK, N.A.
CUST/ATLANTIC ASSET INV MGR PWC
AS INV. CONSULTANT

6/1/02 TO 12/31/02

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
LONG TERM CAPITAL GAIN (LOSS)				
2268.28 UNITS OF FEDERAL NATL MTG ASSN REMIC TR 1999-15 CL-EA PRIN ONLY DTD 5/1/1999 0% 05/25/2028	06/25/02	2,268.28	1,392.16	876.12
22.09 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #530833 DTD 4/1/2000 (COUNTYWIDE HOME LNS INC, CALABASAS CA) 7.003% 04/01/2030	06/25/02	22.09	22.73	(0.64)
16956.51 UNITS OF SAXON ASSET SECS CO MTG LN ASSET BKD CTR 1997 2 CL BF DTD 6/1/1997 7.695% 04/25/2027	06/25/02	16,956.51	17,679.32	(722.81)
1140.63 UNITS OF FEDERAL HOME LN MTG CORP PARTN CTPS POOL #555316 DTD 11/1/1996 9% 06/01/2019	07/15/02	1,140.63	1,216.20	(75.57)
365.43 UNITS OF GOVERNMENT NATL MTG ASSN GTD PASS THRU CTF POOL #780904 DTD 11/1/98 9.5% 07/15/2018	07/15/02	365.43	395.63	(30.20)
520.11 UNITS OF GOVERNMENT NATL MTG ASSN MTG PASS THRU CTF POOL #781214 DTD 11/1/2000 8.5% 12/15/2027	07/15/02	520.11	546.28	(26.17)
24340.5 UNITS OF NRG ENERGY SOUTH BD DTD 09/15/2000 CALLABLE SINKABLE (IN DEFAULT) *** 03/15/2016	07/11/02	23,610.29	25,940.40	(2,330.11)

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				
2981.66 UNITS OF FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #530833 DTD 4/1/2000 (COUNTRYWIDE HOME LNS INC, CALABASAS CA) 7.003%	06/25/02	2,981.66	3,067.38	(85.72)
773.31 UNITS OF FEDERAL NATL MTG ASSN RMTC TR 1999-15 CL-EA PRIN ONLY DTD 5/1/1999 0% 05/25/2028	07/25/02	773.31	474.62	298.69
25000 UNITS OF WASHINGTON MUT FIN CORP BD DTD 05/24/2001 6.25% 05/15/2006	07/26/02	26,505.50	25,318.00	1,187.50
25165.63 UNITS OF FEDERAL HOME LN MTG CORP PARTN CTFS POOL #555316 DTD 11/1/1996 9% 06/01/2019	08/12/02	27,815.89	26,832.84	983.05
671.12 UNITS OF FEDERAL HOME LN MTG CORP PARTN CTFS POOL #555316 DTD 11/1/1996 9% 06/01/2019	08/15/02	671.12	715.58	(44.46)
500.51 UNITS OF GOVERNMENT NATL MTG ASSN GTD PASS THRU CTF POOL #780904 DTD 11/1/98 9.5% 07/15/2018	08/15/02	500.51	541.87	(41.36)
415.49 UNITS OF GOVERNMENT NATL MTG ASSN MTG PASS THRU CTF POOL #781214 DTD 11/1/2000 8.5% 12/15/2027	08/15/02	415.49	436.40	(20.91)
12430.65 UNITS OF GOVERNMENT NATL MTG ASSN MTG PASS THRU CTF POOL #781214 DTD 11/1/2000 8.5% 12/15/2027	08/12/02	13,582.43	13,056.16	526.27

WACHOVIA BANK, N.A.
Gain and Loss Report
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WACHOVIA BANK, N.A.
CUST/ATLANTIC ASSET INV MGR PMC
AS INV. CONSULTANT

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
12924.66 UNITS OF GOVERNMENT NATL MTG ASSN GTD	08/12/02	14,610.92	13,992.63	618.29
PASS THRU CTR POOL #780904 DTD 11/1/98 9.5% 07/15/2018	06/21/01			
5000 UNITS OF COCA COLA ENTERPRISES INC DEB	08/20/02	5,462.85	4,879.83	583.02
DTD 9/11/98 6.75% 09/15/2028	07/25/01			
2450.15 UNITS OF FEDERAL NATL MTG ASSN REMIC TR	08/26/02	2,450.15	1,503.78	946.37
1999-15 CL-EA PRIN ONLY DTD 5/1/1999 0% 05/25/2028	06/21/01			
21.58 UNITS OF FEDERAL NATL MTG ASSN GTD MTG	08/26/02	21.58	22.20	(0.62)
PASS THRU CTR POOL #530833 DTD 4/1/2000 (COUNTYWIDE HOME LNS INC, CALIFORNIA) 7.003%	06/21/01			
2000 UNITS OF COCA COLA ENTERPRISES INC DEB	08/27/02	21,662.60	19,519.69	2,142.91
DTD 9/11/98 6.75% 09/15/2028	07/25/01			
2500 UNITS OF FRED MEYER INC DEL NEW NT DTD	09/05/02	27,043.25	26,336.50	706.75
3/11/98 (CALIFORNIA) 7.375%	08/14/01			
03/01/2005				
25000 UNITS OF KOP OPER LP NT DTD 8/7/2000 8.1%	09/06/02	28,307.50	27,241.75	1,065.75
08/01/2010	08/14/01			
17474.22 UNITS OF FEDERAL NATL MTG ASSN GTD MTG	08/12/02	18,066.81	17,976.70	90.11
PASS THRU CTR POOL #530833 DTD 4/1/2000 (COUNTYWIDE HOME LNS INC, CALIFORNIA) 7.003%	06/21/01			
04/01/2030				

WACHOVIA BANK, N.A.
Gain and Loss Report
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WACHOVIA BANK, N.A.
CUST/ATLANTIC ASSET INV MGR FWC
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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- LONG TERM CAPITAL GAIN (LOSS) - CONTINUED -----				
819.22 UNITS OF FEDERAL HOME LN MTG CORP PARTN CFPS POOL #555316 DTD 11/1/1996 9% 06/01/2019	09/16/02 06/21/01	819.22	873.49	(54.27)
100000 UNITS OF FEDERAL NATL MTG ASSN MEDIUM TERM NTS DTD 2/8/99 5.125% 02/13/2004	09/16/02 06/26/01	104,273.44	101,179.69	3,093.75
10000 UNITS OF NEWS AMER INC SR NT DTD 1/9/98 6.625% 01/09/2008	09/17/02 07/17/01	10,313.90	9,860.59	453.31
15000 UNITS OF CITIZENS COMMUNICATIONS CO NT DTD 05/23/01 9.25% 05/15/2011	09/18/02 08/22/01	14,730.00	16,438.50	(1,708.50)
4504.30 UNITS OF FEDERAL NATL MTG ASSN REMIC TR 1999-15 CL-EA PRIN ONLY DTD 5/1/1999 0% 05/25/2028	09/25/02 06/21/01	4,504.30	2,764.51	1,739.79
25000 UNITS OF FEDERAL NATL MTG ASSN SER 2000-M2 CL C DTD 10/1/2000 7.24231% 07/17/2022	10/16/02 06/21/01	27,664.06	25,804.75	1,859.31
55000 UNITS OF ASSSET SECURITIZATION CORP COM1 MTG PASSTRHU CTF 97-D4 CL A-1D DTD 3/27/97 7.49% 04/14/2029	10/16/02 07/26/01	62,536.72	58,712.50	3,824.22
6751.16 UNITS OF FEDERAL NATL MTG ASSN REMIC TR 1999-15 CL-EA PRIN ONLY DTD 5/1/1999 0% 05/25/2028	10/25/02 06/21/01	6,751.16	4,143.52	2,607.64
5000 UNITS OF HOUSEHOLD FIN CORP NT DTD 6/17/98 6.4% 06/17/2008	10/23/02 10/18/01	4,160.25	5,140.10	(979.85)

MACHOVIA BANK, N.A.
Gain and Loss Report
ROY DISNEY FAMILY FOUNDATION
MACHOVIA BANK, N.A.
CUST/ATLANTIC ASSET INV MGR PWC
AS INV. CONSULTANT

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				
10000 UNITS OF CLEAR CHANNEL COMMUNICATIONS INC	10/24/02	10,387.50	10,507.90	(120.40)
SR NT DTD 6/21/2000 7.875% 06/15/2005	06/29/01			
5000 UNITS OF NEWS AMER INC SR NT DTD 1/9/98	11/05/02	5,172.20	4,932.05	240.15
6.625% 01/09/2008	07/17/01			
472.76 UNITS OF FEDERAL NATL MTG ASSN REMIC TR	11/25/02	472.76	290.16	182.60
5/1/1999 0% 05/25/2028 1999-15 CL-EA PRIN ONLY DTD	06/21/01			
5000 UNITS OF CLEAR CHANNEL COMMUNICATIONS INC	11/21/02	5,383.75	5,253.95	129.80
SR NT DTD 6/21/2000 7.875% 06/15/2005	06/29/01			
15000 UNITS OF LEHMAN BROTHERS HLDGS INC NT DTD	12/12/02	16,538.40	16,047.30	491.10
1/26/2000 7.75% 01/15/2005	08/16/01			
15000 UNITS OF INTERNATIONAL LEASE FIN CORP NTS	12/23/02	15,704.10	14,920.54	783.56
DTD 10/17/2001 5.75% 10/15/2006	10/12/01			
2633.24 UNITS OF SALOMON BROS MTG SECS VII INC	12/26/02	2,633.24	2,752.15	(118.91)
MTG PASTHRU CL SR 96-LB2 CL A-8 DTD 10/1/1996 7.8% 10/25/2026	06/26/01			
TOTAL LONG TERM CAPITAL GAIN (LOSS)		527,799.91	508,730.35	19,069.56

WACHOVIA BANK, N.A.
Gain and Loss Report
ROY DISNEY FAMILY FOUNDATION
WACHOVIA BANK, N.A.
CUST/ATLANTIC ASSET INV MGR PWC
AS INV. CONSULTANT

1/1,03 TO 5/31/03

GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- LONG TERM CAPITAL GAIN (LOSS)		-----	-----	-----
30000 UNITS OF FEDERAL NATL MTG ASSN SR	01/13/03	30,660.94	30,815.63	(154.69)
2001-50 CL DE DTD 10/1/2001 6.5%	12/19/01			
2045.76 UNITS OF SALOMON BROS MTG SECS VII INC	01/27/03	2,045.76	2,138.14	(92.38)
MTG PASSTRHU CTF SR 96-LB2 CL A-8 DTD 10/1/1996 7.8%	06/26/01			
10/25/2026				
2071.71 UNITS OF SALOMON BROS MTG SECS VII INC	02/25/03	2,071.71	2,165.26	(93.55)
MTG PASSTRHU CTF SR 96-LB2 CL A-8 DTD 10/1/1996 7.8%	06/26/01			
10/25/2026				
60000 UNITS OF FEDERAL HOME LN MTG CORP SR	02/24/03	61,809.38	61,837.50	(28.12)
2430 CL-GR DTD 3/1/2002 6.5%	02/14/02			
08/15/2026				
10000 UNITS OF CLEAR CHANNEL COMMUNICATIONS INC	03/03/03	11,050.10	10,507.90	542.20
SR NT DTD 6/21/2000 7.875%	06/29/01			
06/15/2005				
1953.51 UNITS OF SALOMON BROS MTG SECS VII INC	03/25/03	1,953.51	2,041.72	(88.21)
MTG PASSTRHU CTF SR 96-LB2 CL A-8 DTD 10/1/1996 7.8%	06/26/01			
10/25/2026				
15000 UNITS OF INTERNATIONAL LEASR FIN CORP NTS	04/02/03	15,841.65	14,926.25	915.40
DTD 10/17/2001 5.75% 10/15/2006	10/12/01			

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GAIN AND LOSS DETAIL

CUST # / PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
-----	-----	-----	-----	-----
1928.63 UNITS OF SALOMON BROS MTG SECS VII INC MTG PASSTHRU CTR SR 96-LB2 CL A-8 DTD 10/1/1996 7.8% 10/25/2026	04/25/03 06/26/01	1,928.63	2,015.72	(87.09)
10000 UNITS OF NEWS AMER INC SR NT DTD 1/9/98 6.625% 01/09/2008	05/02/03 07/17/01	11,201.00	9,876.90	1,324.10
9000 UNITS OF FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR SR 2002-16 CL-PG DTD 3/1/2002 6% 04/25/2017	05/21/03 02/13/02	97,987.50	88,491.65	9,495.85
3000 UNITS OF FEDERAL HOME LN MTG CORP SR 2440 CL OG DTD 4/1/2002 6.5% 12/15/2030	05/21/03 05/09/02	31,340.63	30,246.09	1,094.54
6000 UNITS OF FEDERAL NATL MTG ASSN SR 2001-4 CL PB DTD 2/1/2001 7% 04/25/2020	05/21/03 06/21/01	62,381.25	60,787.80	1,593.45
11000 UNITS OF FEDERAL NATL MTG ASSN SR 2001-59 CL VB DTD 10/1/2001 6% 11/25/2015	05/21/03 11/27/01	116,806.25	108,155.41	8,650.84
4000 UNITS OF FEDERAL HOME LN MTG CORP SR 2399 CL OG DTD 1/1/2002 6.5% 04/15/2030	05/21/03 12/19/01	42,200.00	40,000.00	2,200.00
1881.83 UNITS OF SALOMON BROS MTG SECS VII INC MTG PASSTHRU CTR SR 96-LB2 CL A-8 DTD 10/1/1996 7.8% 10/25/2026	05/27/03 06/26/01	1,881.83	1,966.81	(84.98)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED

ACCOUNT # 1028788525
 TAX ID 23-7028399
 FROM 01/01/03
 TO 05/31/03
 FISCAL YEAR 12/31

MACHOVIA BANK, N.A.
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GAIN AND LOSS DETAIL

CUSIP #/ PROPERTY DESCRIPTION	DATE SOLD/ ACQUIRED	PROCEEDS OF SALE	COST	GAIN OR LOSS
----- 32485.32 UNITS OF SALOMON BROS MTG SECS VII INC MTG PASTHRU CTP SR 96-LB2 CL A-8 DTD 10/1/1996 7.8% 10/25/2026	05/27/03 06/26/01	32,891.38	33,952.23	(1,060.85)

LONG TERM CAPITAL GAIN (LOSS) - CONTINUED				

TOTAL LONG TERM CAPITAL GAIN (LOSS)				
		524,051.52	499,925.01	24,126.51

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box
 - If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form).
- Note: Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.**

Part I Automatic 3-Month Extension of Time—Only submit original (no copies needed)

Note: Form 990-T corporations requesting an automatic 6-month extension—check this box and complete Part I only
 All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041.

Type or print	Name of Exempt Organization The Burroughs Wellcome Fund	Employer identification number 23 : 7225395
File by the due date for filing your return. See instructions.	Number, street, and room or suite no. If a P.O. box, see instructions. 21 T.W. Alexander Drive, P.O. Box 13901	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. Research Triangle Park, NC 27709-3901	

Check type of return to be filed (file a separate application for each return):

- | | | |
|---|---|------------------------------------|
| <input type="checkbox"/> Form 990 | <input type="checkbox"/> Form 990-T (corporation) | <input type="checkbox"/> Form 4720 |
| <input type="checkbox"/> Form 990-BL | <input type="checkbox"/> Form 990-T (sec. 401(a) or 408(a) trust) | <input type="checkbox"/> Form 5227 |
| <input type="checkbox"/> Form 990-EZ | <input type="checkbox"/> Form 990-T (trust other than above) | <input type="checkbox"/> Form 6069 |
| <input checked="" type="checkbox"/> Form 990-PF | <input type="checkbox"/> Form 1041-A | <input type="checkbox"/> Form 8870 |

- If the organization does **not** have an office or place of business in the United States, check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ . If this is for the **whole** group, check this box . If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension will cover.

1 I request an automatic 3-month (6-month, for **990-T corporation**) extension of time until April 15, 2004, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
 ▶ calendar year 20 ... or
 ▶ tax year beginning September 1, 2002 and ending August 31, 2003

2 If this tax year is for less than 12 months, check reason: Initial return Final return Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions \$140,000

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit \$

c Balance Due. Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions \$140,000

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 ▶ Scott S. Schredler Title ▶ VP, Finance Date ▶ 1-14-2004

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.

Form with fields: Type or print, Name of Exempt Organization (ROY DISNEY FAMILY FOUNDATION), Employer identification number (23-7028399), Number, street, and room or suite no (4444 LAKESIDE DRIVE, P.O. BOX 7774), City, town or post office, state, and ZIP code (BURBANK, CA 91510-7774)

Check type of return to be filed (File a separate application for each return):

Form with checkboxes for 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 (checked), 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

Form with fields: 4 I request an additional 3-month extension of time until 04/15/2004, 5 For calendar year, or other tax year beginning 06/01/2002 and ending 05/31/2003, 6 If this tax year is for less than 12 months, check reason, 7 State in detail why you need the extension ADDITIONAL TIME IS NEEDED TO PREPARE A COMPLETE AND ACCURATE TAX RETURN.

Form with fields: 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 \$ 6,576, 8b 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 \$ 6,576, 8c 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 \$ NONE

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 and Title fields: Signature (Bryan R. Mah C.P.A.), Title (PRICEWATERHOUSECOOPERS), Date (11/14/04)

Notice to Applicant - To Be Completed by the IRS

Form with checkboxes: We have approved this application Please attach this form to the organization's return. We have not approved this application. However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions) This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return Please attach this form to the organization's return. We have not approved this application After considering the reasons stated in item 7, we cannot grant your request for an extension of time to file We are not granting a 10-day grace period. We cannot consider this application because it was filed after the due date of the return for which an extension was requested. Other

Director and Date fields: Director, 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

Form with fields: Type or print, Name (PRICEWATERHOUSECOOPERS LLP - ATTN BRIAN MAH), Number and street (include suite, room, or apt. no.) Or a P.O. box number (400 SOUTH HOPE STREET), City or town, province or state, and country (including postal or ZIP code) (LOS ANGELES, CA 90071-2889)

Application for Extension of Time To File an Exempt Organization Return

Department of the Treasury
Internal Revenue Service

▶ File a separate application for each return

- If you are filing for an Automatic 3-Month Extension, complete only Part I and check this box
- If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form)

Note: Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Part I Automatic 3-Month Extension of Time - Only submit original (no copies needed)

Note: Form 990-T corporations requesting an automatic 6-month extension - check this box and complete Part I only

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print File by the due date for filing your return See instructions	Name of Exempt Organization ROY DISNEY FAMILY FOUNDATION	Employer identification number 23-7028399
	Number, street, and room or suite no If a P.O box, see instructions 4444 LAKESIDE DRIVE, P.O. BOX 7774	
	City, town or post office, state, and ZIP code For a foreign address, see instructions BURBANK, CA 91510-7774	

Check type of return to be filed (file a separate application for each return)

<input type="checkbox"/> Form 990	<input type="checkbox"/> Form 990-T (corporation)	<input type="checkbox"/> Form 4720
<input type="checkbox"/> Form 990-BL	<input type="checkbox"/> Form 990-T(sec 401(a) or 408(a) trust)	<input type="checkbox"/> Form 5227
<input type="checkbox"/> Form 990-EZ	<input type="checkbox"/> Form 990-T (trust other than above)	<input type="checkbox"/> Form 6069
<input checked="" type="checkbox"/> Form 990-PF	<input type="checkbox"/> Form 1041-A	<input type="checkbox"/> Form 8870

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box . If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension will cover

1 I request an automatic 3-month (6-month, for 990-T corporation) extension of time until 01/15, 2004, to file the exempt organization return for the organization named above. The extension is for the organization's return for

▶ calendar year _____ or

▶ tax year beginning 06/01, 2002, and ending 05/31, 2003

2 If this tax year is for less than 12 months, check reason Initial return Final return Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$ 6,576

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit \$ 6,576

c Balance Due. Subtract line 3b from line 3a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ NONE

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 ▶ William Meekal, CPA Title ▶ PRICEWATERHOUSECOOPES Date ▶ 10/2/03

For Paperwork Reduction Act Notice, see instruction Form 8868 (12-2000)