

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

2000

Department of the Treasury
Internal Revenue Service

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

For calendar year 2000, or tax year beginning 07/01, 2000, and ending 06/30/2001

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 EWING MARION KAUFFMAN FOUNDATION		A Employer identification number 43-6064859
	Number and street (or P.O. box number if mail is not delivered to street address) Room/suite 4801 ROCKHILL ROAD		B Telephone number (see page 10 of the instructions) (816) 932-1000
	City or town, state, and ZIP code KANSAS CITY, MO 64110-2046		
	C If exemption application is pending, check here <input type="checkbox"/> D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>		

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

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ 2,022,289,482. **J Accounting method:** Cash Accrual
 Other (specify) _____ (Part I, column (d) must be on cash basis.)

Part I Analysis of Revenue and Expenses
 (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions).)

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)	134,828.	STMT 1		
2 Distributions from split-interest trusts				
3 Interest on savings and temporary cash investments				
4 Dividend and interest from securities	34,544,924.	45,261,146.		STMT 2
5a Gross rents				
b (Net rental income or (loss))				
6a Net gain or (loss) from sale of assets not on line 10	129,373,624.			
b Gross sales price for all assets on line 6a	236,782,738.			
7 Capital gain/loss net income (from Part IV, line 2)		123,134,959.		
8 Net short-term capital gain				
9 Long-term capital gain			406,587.	
10a Gross sales less returns and allowances				
b Less: Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule) STMT 3	4,923,534.	12,150,458.	440,000.	
12 Total. Add lines 1 through 11	168,976,910.	180,546,563.	846,587.	
13 Compensation of officers, directors, trustees, etc.	1,998,043.	40,000.		1,958,043.
14 Other employee salaries and wages	10,936,999.	748,194.		10,188,805.
15 Pension plans, employee benefits	3,558,370.	127,516.		3,430,854.
16a Legal fees (attach schedule) STMT 4	144,395.	NONE	NONE	144,395.
b Accounting fees (attach schedule) STMT 5	79,380.	NONE	NONE	79,380.
c Other professional fees (attach schedule) STMT 6	14,989,291.	9,830,934.		5,158,357.
17 Interest		970,149.		
18 Taxes (attach schedule) (see page 14 of the instructions)	4,818,100.	68,645.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy STMT 7	4,107,791.			4,107,791.
21 Travel, conferences, and meetings STMT 8	1,858,100.	55,398.		1,798,906.
22 Printing and publications	127,102.	400.		126,702.
23 Other expenses (attach schedule) STMT 9	1,937,220.	10,628,832.		1,915,245.
24 Total operating and administrative expenses. Add lines 13 through 23	44,554,791.	22,470,068.	NONE	28,908,478.
25 Contributions, gifts, grants paid	91,355,371.			91,105,371.
26 Total expenses and disbursements. Add lines 24 and 25	135,910,162.	22,470,068.	NONE	120,013,849.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	33,066,748.			
b Net investment income (if negative, enter -0-)		158,076,495.		
c Adjusted net income (if negative, enter -0-)			846,587.	

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Part II Balance Sheet		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	300.	300.	300.
	2 Savings and temporary cash investments	111,872,978.	69,792,565.	70,451,702.
	3 Accounts receivable ▶	12,888.		
	Less allowance for doubtful accounts ▶	1,615.	12,888.	12,888.
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U.S. and state government obligations (attach schedule) STMT 9	102,608,091.	117,525,654.	120,362,044.
	b Investments - corporate stock (attach schedule) STMT 9	135,306,847.	893,704,429.	983,567,451.
	c Investments - corporate bonds (attach schedule) STMT 9	161,572,353.	63,423,257.	63,975,280.
	11 Investments - land, buildings, and equipment basis			
Less accumulated depreciation (attach schedule) ▶				
12 Investments - mortgage loans				
13 Investments - other (attach schedule) STMT 9		618,025,398.	781,519,817.	
14 Land, buildings, and equipment basis				
Less accumulated depreciation (attach schedule) ▶				
15 Other assets (describe ▶ STMT 10)	2,650,000.	2,400,000.	2,400,000.	
16 Total assets (to be completed by all filers - see page 16 of the instructions. Also, see page 1, item I)	173,177,381.	1,764,884,491.	2,022,289,482.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ STMT 11)	512,241.	556,168.	
	23 Total liabilities (add lines 17 through 22)	512,241.	556,168.	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 <input checked="" type="checkbox"/>			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	173,126,157.	1,764,328,323.	
	30 Total net assets or fund balances (see page 17 of the instructions)	173,126,157.	1,764,328,323.	
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	173,177,381.	1,764,884,491.		

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	173,126,157.
2 Enter amount from Part I, line 27a	2	33,066,748.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	1,764,328,323.
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1,764,328,323.

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)

(a)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a SEE PART IV SCHEDULE			
b			
c			
d			
e			

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

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			
b			
c			
d			
e			

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** **123,134,959.**

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)
If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions)
If (loss), enter -0- in Part I, line 8 } **3**

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
1999	89,321,269.	2236152857.	0.03994416961
1998	104,501,151.	1574019714.	0.06639125932
1997	85,065,970.	1593856509.	0.05337115952
1996	78,190,342.	1387752785.	0.05634313463
1995	54,483,086.	1186964673.	0.04590118581

2 Total of line 1, column (d) **2** **0.26195090889**

3 Average distribution ratio for the 5-year base period-divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years **3** **0.05239018178**

4 Enter the net value of noncharitable-use assets for 2000 from Part X, line 5 **4** **2172621962.**

5 Multiply line 4 by line 3 **5** **113,824,060.**

6 Enter 1% of net investment income (1% of Part I, line 27b) **6** **1,580,765.**

7 Add lines 5 and 6 **7** **115,404,825.**

8 Enter qualifying distributions from Part XII, line 4 **8** **120,013,849.**

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

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

1	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	1,580,765.
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	
3	Add lines 1 and 2	3	1,580,765.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	NONE
5	Tax based on investment income Subtract line 4 from line 3 If zero or less, enter -0-	5	1,580,765.
6	Credits/Payments		
a	2000 estimated tax payments and 1999 overpayment credited to 2000 <i>See Form 4466</i>	6a	1,711,554.
b	Exempt foreign organizations - tax withheld at source	6b	NONE
c	Tax paid with application for extension of time to file (Form 8868)	6c	NONE
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments Add lines 6a through 6d	7	1,711,554.
8	Enter any penalty or underpayment of estimated tax Check here <input type="checkbox"/> <input checked="" type="checkbox"/> Form 2220 is attached	8	
9	Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	130,789.
11	Enter the amount of line 10 to be Credited to 2001 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>	11	130,789.

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>If the answer is "Yes" to 1a or 1b attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the organization <input type="checkbox"/> \$ _____ (2) On organization managers <input type="checkbox"/> \$ _____		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers <input type="checkbox"/> \$ _____		
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> STM T 25	X	
4 a Did the organization have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II col (c) and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) <u>MISSOURI</u>		
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 2000 or the taxable year beginning in 2000 (see instructions for Part XIV on page 25)? <i>If "Yes" complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes" attach a schedule listing their names and addresses</i>		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application?	X	
12 The books are in care of <u>PAUL SCHOFFER</u> Telephone no <u>816/932-1000</u> Located at <u>4801 ROCKHILL ROAD, KANSAS CITY, MO</u> ZIP+4 <u>64110-2046</u>		
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		

Part VII-B Statement regarding Activities for Which Form 4720 May Be Required

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

		Yes	No
1 a	During the year did the organization (either directly or indirectly)		
	(1) Engage in the sale or exchange or leasing of property with a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(6) Agree to pay money or property to a government official? (Exception: Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		<input checked="" type="checkbox"/>
c	Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2000?		<input checked="" type="checkbox"/>
2	Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2000, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2000? If "Yes," list the years 19____, 19____, 19____, 19____	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 20 of the instructions).		N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 19____, 19____, 19____, 19____		
3 a	Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
b	If "Yes," did it have excess business holdings in 2000 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720 to determine if the organization had excess business holdings in 2000)		<input checked="" type="checkbox"/>
4 a	Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		<input checked="" type="checkbox"/>
b	Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2000?		<input checked="" type="checkbox"/>
5 a	During the year did the organization pay or incur any amount to		
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		<input checked="" type="checkbox"/>
c	If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? If "Yes," attach the statement required by Regulations section 53.4945-5(d) STATEMENT 22	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
6 a	Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6a, also file Form 8870		<input checked="" type="checkbox"/>

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

1 List all officers, directors, trustees, foundation managers and their compensation (see page 19 of the instructions)

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
SEE STATEMENT 12		1,998,043.	227,782.	NONE

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

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
STATEMENT 13		1,090,144.	124,694.	NONE

Total number of other employees paid over \$50,000 ▶ 87

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
SEE STATEMENT 14		7,869,690.

Total number of others receiving over \$50,000 for professional services ▶ 39

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 22 of the instructions)

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

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	1,296,815,262.
b Average of monthly cash balances	1b	124,420,996.
c Fair market value of all other assets (see page 23 of the instructions)	1c	784,471,318.
d Total (add lines 1a, b, and c)	1d	2,205,707,576.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	NONE
3 Subtract line 2 from line 1d	3	2,205,707,576.
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 23 of the instructions)	4	33,085,614.
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	2,172,621,962.
6 Minimum investment return Enter 5% of line 5	6	108,631,098.

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

1 Minimum investment return from Part X, line 6	1	108,631,098.
2 a Tax on investment income for 2000 from Part VI, line 5	2a	1,580,765.
b Income tax for 2000 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	1,580,765.
3 Distributable amount before adjustments Subtract line 2c from line 1	3	107,050,333.
4 a Recoveries of amounts treated as qualifying distributions <i>STATIS</i>	4a	406,587.
b Income distributions from section 4947(a)(2) trusts	4b	
c Add lines 4a and 4b	4c	406,587.
5 Add lines 3 and 4c	5	107,456,920.
6 Deduction from distributable amount (see page 23 of the instructions)	6	NONE
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	107,456,920.

Part XII Qualifying Distributions (see page 24 of the instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	120,013,849.
b Program-related investments - total of lines 1-3 of Part IX-B	1b	NONE
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	NONE
b Cash distribution test (attach the required schedule)	3b	NONE
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8 and Part XIII, line 4	4	120,013,849.
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	1,580,765.
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	118,433,084.

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

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

	(a) Corpus	(b) Years prior to 1999	(c) 1999	(d) 2000
1 Distributable amount for 2000 from Part XI, line 7				107,456,920.
2 Undistributed income, if any as of the end of 1999				
a Enter amount for 1999			NONE	
b Total for prior years		NONE		
3 Excess distributions carryover, if any, to 2000				
a From 1995	NONE			
b From 1996	NONE			
c From 1997	7,891,663.			
d From 1998	26,651,420.			
e From 1999	NONE			
f Total of lines 3a through e	34,543,083.			
4 Qualifying distributions for 2000 from Part XII, line 4 ▶ 120,013,849.				
a Applied to 1999, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 25 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 25 of the instructions) STMT 24	47,100,012.			
d Applied to 2000 distributable amount				72,913,837.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2000 (if an amount appears in column (d) the same amount must be shown in column (a))	34,543,083.			34,543,083.
6 Enter the net total of each column as indicated below				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	47,100,012.			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 25 of the instructions		NONE		
e Undistributed income for 1999 Subtract line 4a from line 2a Taxable amount see page 23 of the instructions			NONE	
f Undistributed income for 2000 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2001				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)	NONE			
8 Excess distributions carryover from 1995 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9 Excess distributions carryover to 2001 Subtract lines 7 and 8 from line 6a	47,100,012.			
10 Analysis of line 9				
a Excess from 1996	NONE			
b Excess from 1997	NONE			
c Excess from 1998	NONE			
d Excess from 1999	NONE			
e Excess from 2000	47,100,012.			

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2000, enter the date of the ruling

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

	Tax year		Prior 3 years		(e) Total
	(a) 2000	(b) 1999	(c) 1998	(d) 1997	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(ii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers

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

NONE

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

NONE

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

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

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

STATEMENT 16

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

STATEMENT 16

c Any submission deadlines

NONE

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

NONE

Part XV Supplemental 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>				
Grants to Organizations Statement 18-70			General Charitable	90,695,244
Grants to Individuals Statement 18-70			Scholarships	410,127
Total				▶ 3a 91,105,371.
<i>b Approved for future payment</i>				
Grants to Organizations Statement 18-70			General Charitable	69,568,728
Grants to Individuals Statement 18-70			Scholarships	-0-
Total				▶ 3b 69,568,728.

Name **EWING MARION KAUFFMAN FOUNDATION** Employer identification number **43-6064859**

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 See page 1 of the instructions

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

Note: The corporation also must file Form 2220 if it has a research credit allowed for the current year See the instructions for line 4 on page 2

Part II Figuring the Underpayment

4 Total tax (see page 2 of the instructions)		4	1,580,765.
5 a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a		
b Interest included on line 4 due under the look-back method of section 460(b)(2) for completed long-term contracts or section 167(g) for property depreciated under the income forecast method	5b		
c Credit for Federal tax paid on fuels (see page 2 of the instructions)	5c		
d Total Add lines 5a through 5c		5d	
6 Subtract line 5d from line 4 If the result is less than \$500, do not complete or file this form The corporation does not owe the penalty		6	1,580,765.
7 Enter the tax shown on the corporation's 1999 income tax return Caution See page 2 of the instructions before completing this line		7	8,633,329.
8 Enter the smaller of line 6 or line 7 If the corporation must skip line 7, enter the amount from line 6 on line 8		8	1,580,765.

	(a)	(b)	(c)	(d)	
9 Installment due dates Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Enter 5th month), 6th, 9th, and 12th months of the corporation's tax year	9	11/15/2000	12/15/2000	03/15/2001	06/15/2001
10 Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 41 If the box on line 3 (but not 1 or 2) is checked, see page 3 of the instructions for the amounts to enter If none of these boxes are checked, enter 25% of line 8 above in each column	10	395,191.	395,191.	395,191.	395,191.
11 Estimated tax paid or credited for each period (see page 3 of the instructions) For column (a) only, enter the amount from line 11 on line 15 <i>Complete lines 12 through 18 of one column before going to the next column</i>	11	2,061,554.	1,750,000.	900,000.	
12 Enter amount, if any, from line 18 of the preceding column	12		1,666,363.	3,021,172.	3,525,981.
13 Add lines 11 and 12	13		3,416,363.	3,921,172.	3,525,981.
14 Add amounts on lines 16 and 17 of the preceding column	14				
15 Subtract line 14 from line 13 If zero or less, enter -0-	15	2,061,554.	3,416,363.	3,921,172.	3,525,981.
16 If the amount on line 15 is zero, subtract line 13 from line 14 Otherwise, enter -0-	16				
17 Underpayment If line 15 is less than or equal to line 10, subtract line 15 from line 10 Then go to line 12 of the next column Otherwise, go to line 18	17				
18 Overpayment If line 10 is less than line 15, subtract line 10 from line 15 Then go to line 12 of the next column	18	1,666,363.	3,021,172.	3,525,981.	3,130,790.

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 page 3 of the 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 4/15/2000 and before 1/1/2001				
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21}}{366}$ x 9%				
23 Number of days on line 20 after 12/31/2000 and before 4/1/2001				
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23}}{365}$ x 9%				
25 Number of days on line 20 after 3/31/2001 and before 7/1/2001				
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25}}{365}$ x 9%				
27 Number of days on line 20 after 6/30/2001 and before 10/1/2001				
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27}}{365}$ x 9%				
29 Number of days on line 20 after 9/30/2001 and before 1/1/2002				
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29}}{365}$ x 9%				
31 Number of days on line 20 after 12/31/2001 and before 2/16/2002				
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31}}{365}$ x 9%				
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

*For underpayments paid after March 31, 2001 For lines 26, 28, 30, and 32, use the penalty interest rate for each calendar quarter that 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

**Corporation Application for Quick Refund of
 Overpayment of Estimated Tax**

For calendar year 20... or tax year beginning July 1, 2000, and ending June 30, 2001

Name Ewing Marion Kauffman Foundation		A Employer identification number 43 : 6064859
Number street, and room or suite no (if a P O box see instructions) 4801 Rockhill Road		B Check type of return to be filed (see instructions) <input type="checkbox"/> Form 1120 <input type="checkbox"/> Form 1120-A <input type="checkbox"/> Form 1120-F <input type="checkbox"/> Form 1120-L <input type="checkbox"/> Form 1120-PC <input type="checkbox"/> Form 990-C <input checked="" type="checkbox"/> Other ▶ 990-PF
City or town, state, and ZIP code Kansas City, MO 64110		
Telephone number (optional) (816) 932-1000		

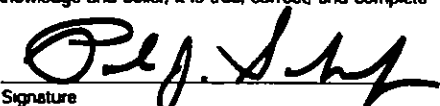
Note: Prepare this form in duplicate. File the original with the Internal Revenue Service Center where the corporation files its income tax return. Attach the duplicate copy to the corporation's tax return.

1	Estimated income tax paid during the tax year	1	2,650,000	
2	Overpayment of income tax from prior year credited to this year's estimated tax	2	2,061,554	
3	Total Add lines 1 and 2	3	4,711,554	
4	Enter total tax from Form 1120, Schedule J, line 11, or comparable line from other returns	4	1,711,554	
5a	Personal holding company tax, if any, included on line 4	5a		
b	Estimated refundable tax credit for Federal tax on fuels	5b		
6	Total Add lines 5a and 5b	6	-0-	
7	Expected income tax liability for the tax year Subtract line 6 from line 4	7	1,711,554	
8	Overpayment of estimated tax Subtract line 7 from line 3. If this amount is at least 10% of line 7 and at least \$500, the corporation is eligible for a quick refund. Otherwise, do not file this form (see instructions)	8	3,000,000	

Record of Estimated Tax Deposits

Date of deposit	Amount	Date of deposit	Amount
12/15/00	\$1,750,000		
3/15/01	900,000		

Under penalties of perjury, I declare that I have examined this application, including any accompanying schedules and statements and to the best of my knowledge and belief, it is true, correct, and complete.

Sign Here:  Signature 9/7/01 Date Treasurer Title

General Instructions

Section references are to the Internal Revenue Code

Who May File

Any corporation that overpaid its estimated tax for the tax year may apply for a quick refund if the overpayment is

- At least 10% of the expected tax liability and
- At least \$500

The overpayment is the excess of the estimated income tax the corporation paid during the tax year over the final income tax liability expected for the tax year, at the time this application is filed.

If members of an affiliated group paid their estimated income tax on a consolidated basis or expect to file a consolidated return for the tax year, only the common parent corporation may file Form 4466. If members of the group paid estimated income tax

separately, the member who claims the overpayment must file Form 4466

When To File

File Form 4466 before the 16th day of the 3rd month after the end of the tax year, but before the corporation files its income tax return. Do not file Form 4466 before the end of the corporation's tax year. An extension of time to file the corporation's tax return will not extend the time for filing Form 4466.

Form **8868**

(December 2000)

Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return

- If you are filing for an Automatic 3-Month Extension, complete only Part I and check this box
- If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form)

Note: Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Part I Automatic 3-Month Extension of Time - Only submit original (no copies needed)

Note: Form 990-T corporations requesting an automatic 6-month extension - check this box and complete Part I only

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print File by the due date for filing your return. See instructions.	Name of Exempt Organization EWING MARION KAUFFMAN FOUNDATION	Employer identification number 43-6064859
	Number, street, and room or suite no. If a P O box, see instructions 4801 ROCKHILL ROAD	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions KANSAS CITY, MO 64110-2046	

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 02/15, 2002, 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 07/01, 2000, and ending 06/30, 2001

2 If this tax year is for less than 12 months, check reason Initial return Final return Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions. **\$ 1,711,554.**

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit. **\$ 1,711,554.**

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 ▶ *Spencer J. Brown* Title ▶ C. P. A. Date ▶ 11/9/01
 For Paperwork Reduction Act Notice, see Instruction Form 8868 (12-2000)

**KPMG LLP EIN 13-5565207
 1000 WALNUT STE 1600
 P.O. BOX 13127 KANSAS CITY, MO 64199**

**FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2367827382		SEE SEPARATE BINDER OF CAP GAIN DETAIL PROPERTY TYPE: SECURITIES 2244692423				VAR	VAR
TOTAL GAIN (LOSS)		STATEMENT...23				----- 123134959. =====	

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 1, CONTRIBUTIONS, GIFTS, GRANTS RECEIVED
For Fiscal Year Ended June 30, 2001

	<u>REVENUE AND EXPENSES PER BOOKS</u>
University of Southern California Health and Sciences Campus 250 Alcazar Street, CSC 219 Los Angeles, CA 90033	\$ 119,828
Bessemer Trust Company, N A 630 Fifth Avenue New York, NY 10111	<u>\$ 15,000</u>
	<u><u>\$ 134,828</u></u>

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
DIVIDENDS	34,544,924.	34,544,924.
DIVIDENDS AND INTEREST FROM PARTNERSHIPS		10,716,222.
TOTAL	34,544,924.	45,261,146.
	=====	=====

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I - LINE 9, INCOME MODIFICATIONS,
AND LINE 11, OTHER INCOME
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>
Return of funds granted in prior years to various organizations	\$ 249,636		\$ 249,636
Kansas City Consensus (#19980189) - \$7,000			
Harvard University, Office of Sponsored Research (# 19980635) - \$76,326			
Cincinnati Public Schools, Hays Elementary (# 19990993) - \$7,690			
Cincinnati Public Schools, Hays Elementary (# 20000035) - \$10,000			
Cincinnati Public Schools, Porter Middle School (# 20000037) - \$5,474			
University of Pittsburgh, Institute for Learning (# 20000576) - \$4,213			
Rockhurst University (# 20000911) - \$3,914			
Full Employment Council (# 20002750) - \$127,462			
Kansas City, Kansas Area Chamber of Commerce (# 20002751) - \$7,557			
Return of funds granted in prior years to Citizens' Scholarship Foundation of America	\$ 156,951		<u>\$ 156,951</u>
TOTAL, LINE 9, INCOME MODIFICATIONS			<u><u>\$ 406,587</u></u>
Revenue from the sale of tax credits received as a result of a grant made to the Jazz District Redevelopment Corporation	\$ 440,000		\$ 440,000
Interest income from program-related investment in Community Builders of Kansas City	\$ 51,365	\$ 51,365	\$ -
Earnings on currency conversions	\$ 4,025,582	\$ 4,025,582	\$ -
Other income/(loss) from partnerships	<u>\$ -</u>	<u>\$ 8,073,511</u>	<u>\$ -</u>
TOTAL, LINE 11, OTHER INCOME	<u><u>\$ 4,923,534</u></u>	<u><u>\$ 12,150,458</u></u>	<u><u>\$ 440,000</u></u>

Ewing Maron Kauffman Foundation
ATTACHMENT TO PART I, LINE 16a, LEGAL FEES
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>DISBURSEMENTS FOR CHARITABLE PURPOSES</u>
Patterson, Belknap, Webb and Tyler	\$ 55,668	\$ 55,668
Blackwell Sanders Peper Martin	\$ 41,587	\$ 41,587
Stinson, Mag & Fizzell	\$ 39,378	\$ 39,378
Bryan Cave LLP	\$ 4,641	\$ 4,641
Lathrop & Gage LC	\$ 2,576	\$ 2,576
Shook, Hardy & Bacon LLP	\$ 545	\$ 545
Total	<u>\$ 144,395</u>	<u>\$ 144,395</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 16b, ACCOUNTING FEES
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>DISBURSEMENTS FOR CHARITABLE PURPOSES</u>
KPMG LLP	\$ 66,884	\$ 66,884
Bharat S Raut & Co	<u>\$ 12,496</u>	<u>\$ 12,496</u>
Total	<u>\$ 79,380</u>	<u>\$ 79,380</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES
For the Fiscal Year Ended June 30, 2001

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Janus Capital Corporation	\$ 2 863 773	\$ 2 863,773	\$ -
Capital Guardian Trust Company	\$ 1,958 326	\$ 1 958 326	\$ -
Strong Capital Management	\$ 1,665,527	\$ 1 665 527	\$ -
Rockefeller & Company Inc	\$ 692 610	\$ 692 610	\$ -
Gardner Lewis Asset Management, Inc	\$ 689,454	\$ 689,454	\$ -
Bankers Trust Company	\$ 445 224	\$ 445,224	\$ -
Templeton Investment Counsel	\$ 398,378	\$ 398,378	\$ -
University of Kansas	\$ 357 882		\$ 357 882
Ampersand, Inc	\$ 297,200		\$ 297,200
State Street Bank	\$ 292,506	\$ 292 506	\$ -
Pacific Investment Management Company	\$ 279 079	\$ 279 079	\$ -
Research & Training Associates	\$ 270,701		\$ 270 701
Cambridge Associates, Inc	\$ 208 905	\$ 208 905	\$ -
Institute for Research & Reform in Education	\$ 188,277		\$ 188 277
Gregg & Associates Inc	\$ 166,388		\$ 166,388
Ross, Charles	\$ 154,000		\$ 154,000
Meadowbrook Real Estate Investment Fund LLC	\$ 150 000	\$ 150 000	\$ -
University of Missouri Columbia	\$ 127,984		\$ 127 984
Castle Harlan Partners III	\$ 114,328	\$ 114 328	\$ -
Lockton Companies	\$ 111 807		\$ 111 807
Trozzolo Creative Resources	\$ 104 360		\$ 104 360
AVI Financial Services, Inc	\$ 103,593		\$ 103,593
The Williams Group	\$ 100,000		\$ 100,000
Rose Research Group	\$ 92 700		\$ 92 700
Synthesis International Inc	\$ 90 047		\$ 90 047
Gambone, Michelle Alberti	\$ 87 705		\$ 87 705
Freeman, Edith M	\$ 78 603		\$ 78 603
Center For Management	\$ 77 187		\$ 77,187
Condian Employer Services	\$ 75,598		\$ 75,598
(N) Genus Media Inc	\$ 68,050		\$ 68,050
Midwest Research Institute	\$ 64,314		\$ 64 314
Brandeis University	\$ 59,625		\$ 59 625
Resource Development Institute	\$ 57 500		\$ 57 500
Pat Jordan & Associates, Inc	\$ 56,568		\$ 56,568
Vision Link, Inc	\$ 56,323		\$ 56 323
LeadTeam Consultants L L C	\$ 55,044		\$ 55 044
Association for the Study and Development of Community	\$ 52,956		\$ 52,956
Buck David S	\$ 52,855		\$ 52,855
Fulfillment Plus, Inc	\$ 50,600		\$ 50,600
Beacham Janis S	\$ 48,800		\$ 48,800
Rima Shore Associates, Inc	\$ 45 000		\$ 45,000
KSA-Plus Communications, Inc	\$ 40 950		\$ 40,950
Metro Productions	\$ 40 618		\$ 40,618
Cronley, Connie	\$ 40 364		\$ 40,364
Vanguard Management Group, Inc	\$ 40 250		\$ 40,250
Weiss Heather B	\$ 40,175		\$ 40,175
Davis, Amy Sweeney	\$ 40,000		\$ 40 000
Gardner John W	\$ 37 500		\$ 37 500
Martinez, Karla Elenz	\$ 35 678		\$ 35,678
Leadersource Limited	\$ 35 500		\$ 35,500
New York City Public Schools	\$ 33 321		\$ 33,321
Mid-Continent Research for Education & Learning	\$ 32,218		\$ 32,218
Decision Insight Inc	\$ 31,150		\$ 31 150
Kelly, Donald Edward	\$ 30 450		\$ 30 450
Blades & Associates	\$ 30,333		\$ 30,333
Next World Films, Inc	\$ 30,000		\$ 30,000
Sturges & Word Communications	\$ 29,598		\$ 29,598
Strumpf & Associates	\$ 29 545		\$ 29 545
J E Edwards Inc	\$ 29,500		\$ 29,500
WMW Keynote Consulting LLC	\$ 28,025		\$ 28,025
Vista Productions Inc	\$ 27,783		\$ 27,783
Curators of the Univ of MO	\$ 26,904		\$ 26,904
Miller Lawrence D	\$ 26 700		\$ 26,700
Center for the Study of Social Policy	\$ 25,000		\$ 25,000
Millennium Comm Group, Inc	\$ 25,000		\$ 25 000
Seward, James Rader	\$ 25 000	\$ 25,000	\$ -
US Bankcorp Piper Jaffray, Inc	\$ 24 880		\$ 24 880
The Wellington Group	\$ 24,700		\$ 24,700
Thomas David W	\$ 24 551		\$ 24,551
Bartlett-Hauber Landscaping	\$ 24 325		\$ 24 325
Peter L. Buttenwieser & Assoc	\$ 23,875		\$ 23 875
Missouri Investigations, Inc	\$ 21,357		\$ 21 357
PowerComm 2000, Inc	\$ 21,183		\$ 21 183
Westport Group, Ltd	\$ 21 000		\$ 21 000

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES
For the Fiscal Year Ended June 30, 2001

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Alpine Creek Technologies Inc	\$ 20,700		\$ 20,700
Hodgkinson, Harold	\$ 20,125		\$ 20,125
Franklin Covey	\$ 19,859		\$ 19,859
Bloomberg L P	\$ 19,749	\$ 19,749	\$
Stolper & Co	\$ 18,750	\$ 18,750	\$
Raymond, Douglas A	\$ 18,450		\$ 18,450
Cleaver, Dianne	\$ 18,125		\$ 18,125
Shontz, Franklin C	\$ 17,700		\$ 17,700
Congressional Quarterly, Inc	\$ 16,850		\$ 16,850
Bilardo Heidi Iverson	\$ 16,335		\$ 16,335
Mitchell, Carl	\$ 16,250		\$ 16,250
Fleishman Hillard Inc	\$ 16,064		\$ 16,064
Smith & Associates Inc	\$ 15,803		\$ 15,803
Herold Susan F	\$ 15,269		\$ 15,269
Mershon and McDonald	\$ 15,138		\$ 15,138
Howland, Deborah M	\$ 15,025		\$ 15,025
Hamilton, Rabinovitz & Alschuler, Inc	\$ 15,000		\$ 15,000
National Society of Fundraising Executives	\$ 15,000		\$ 15,000
Ramsey & Associates Design	\$ 13,463		\$ 13,463
Hucker, Charles W	\$ 12,781		\$ 12,781
Bocchino, F Robert	\$ 12,600		\$ 12,600
Family Support America	\$ 12,346		\$ 12,346
ETC Institute	\$ 12,200		\$ 12,200
Dannar, Angela Cornn	\$ 12,110		\$ 12,110
FBD Consulting, Inc	\$ 11,930		\$ 11,930
Cahow, Kent E	\$ 11,900		\$ 11,900
Junior College District of Metropolitan Kansas City Missouri	\$ 11,650		\$ 11,650
New York University	\$ 11,400		\$ 11,400
Scott L Carol	\$ 11,378		\$ 11,378
Blomquist, Mary P	\$ 11,000		\$ 11,000
Jones, Grant	\$ 10,800		\$ 10,800
Borchardt, Paul	\$ 10,550		\$ 10,550
Fife-Samyn, Kaaren	\$ 10,500		\$ 10,500
Rackspace Com Ltd	\$ 10,248		\$ 10,248
TMPitman, LLC	\$ 10,150		\$ 10,150
Lasnik-Broida Consultants Inc	\$ 10,125		\$ 10,125
International Youth Foundation	\$ 10,000		\$ 10,000
Looking Glass	\$ 10,000		\$ 10,000
NSFRE	\$ 10,000		\$ 10,000
Public Forum Institute	\$ 10,000		\$ 10,000
ExecuTrain	\$ 9,900		\$ 9,900
Mass Mutual	\$ 9,432		\$ 9,432
McLean, Mary	\$ 9,325	\$ 9,325	\$
Family Resource Coalition	\$ 9,000		\$ 9,000
William M Mercer Inc	\$ 8,880		\$ 8,880
Hire M Lynn	\$ 8,135		\$ 8,135
Heart Of America Family Services	\$ 8,120		\$ 8,120
Stephens, Dawana	\$ 8,118		\$ 8,118
Mayer Hoffman McCann	\$ 7,789		\$ 7,789
Quality Leadership by Design	\$ 7,630		\$ 7,630
Continental Consulting Engineers	\$ 7,567		\$ 7,567
Sims, Abby	\$ 7,339		\$ 7,339
Network Integration Services, Inc	\$ 7,238		\$ 7,238
Words & Pictures Corporation	\$ 6,989		\$ 6,989
Freeman s Fund Insurance	\$ 6,505		\$ 6,505
Flaspholer Reyes Busmess	\$ 6,400		\$ 6,400
Capitol Steps Productions Inc	\$ 6,250		\$ 6,250
Newell, Cara Zanotti	\$ 5,995		\$ 5,995
Bernard Consulting Group, Inc	\$ 5,691		\$ 5,691
Lightbar Productions Inc	\$ 5,607		\$ 5,607
Seybert Jeffrey A	\$ 5,500		\$ 5,500
Keep the Change, Inc	\$ 5,313		\$ 5,313
Fidelity Investments	\$ 5,293		\$ 5,293
Lombardi, Joan	\$ 5,250		\$ 5,250
Image Point	\$ 5,177		\$ 5,177
Economy, Peter	\$ 5,000		\$ 5,000
Emerson James E	\$ 5,000		\$ 5,000
Jane Mobley Associates	\$ 5,000		\$ 5,000
Modigliani, Kathy	\$ 5,000		\$ 5,000
Other (< \$5,000)	\$ 326,315		\$ 326,315
	<u>\$ 14,989,291</u>	<u>\$ 9,830,934</u>	<u>\$ 5,158,357</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 18, TAXES
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
ESTIMATED EXCISE TAX PAYMENTS		
FIRST QUARTER PAYMENT	\$ -	
SECOND QUARTER PAYMENT	\$ 1,750,000	
THIRD QUARTER PAYMENT	\$ 900,000	
FOURTH QUARTER PAYMENT	\$ -	
FY00 EXTENSION PAYMENT PAID IN FY01	\$ 2,125,000	
VARIOUS STATE TAXES PAID ON UNRELATED BUSINESS TAXABLE INCOME	\$ 43,100	
FOREIGN TAX PAID	\$ -	\$ 68,645
	<u>\$ 4,818,100</u>	<u>\$ 68,645</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 20, OCCUPANCY EXPENSES
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>DISBURSEMENTS FOR CHARITABLE PURPOSES</u>
Mortgage interest on building	\$ 2,465,506	\$ 2,465,506
Utilities and related expenses	\$ 1,642,285	\$ 1,642,285
Total	<u>\$ 4,107,791</u>	<u>\$ 4,107,791</u>

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART I, LINE 21, TRAVEL, CONFERENCES, AND MEETINGS
 For Fiscal Year Ended June 30, 2001

	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>DISBURSEMENTS FOR CHARITABLE PURPOSES</u>
Travel, conferences, and meetings	<u>\$ 1,858,100</u>	<u>\$ 55,398 *</u>	<u>\$ 1,798,906</u>
Total, Line 21	<u><u>\$ 1,858,100</u></u>	<u><u>\$ 55,398</u></u>	<u><u>\$ 1,798,906</u></u>

* 50% of business meal expenses incurred relating to the production of investment income has been disallowed. The amount disallowed is \$3,796.

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, LINE 23, OTHER EXPENSES
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	DISBURSEMENTS FOR CHARITABLE PURPOSES
Dues, subscriptions and resources	\$ 366,700	\$ 21,869	\$ 344,831
Equipment/furniture purchase and maintenance	\$ 366,338		\$ 366,338
Computer hardware	\$ 274,937		\$ 274,937
Supplies	\$ 221,259	\$ 720	\$ 220,539
Temporary services	\$ 193,027		\$ 193,027
Postage and delivenes	\$ 163,348	\$ 28	\$ 163,320
Computer software	\$ 149,326		\$ 149,326
Vanous program-related expenses	\$ 79,935		\$ 79,935
Other computer-related costs	\$ 68,566		\$ 68,566
Other miscellaneous expenses	\$ 32,082		\$ 32,082
Recruiting and relocation	\$ 21,702	\$ 150	\$ 21,552
Portfolio and other deductions per partnership K-1's	\$ -	\$ 10,606,065	\$ -
Charitable contnbutions per partnership K-1's	\$ -	\$ -	\$ 792
	<u>\$ 1,937,220</u>	<u>\$ 10,628,832</u>	<u>\$ 1,915,245</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II, Lines 10a, 10b, 10c and 13 INVESTMENTS
June 30, 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
GOVT OBLIG	FED HM LN PC E67022	7 5% 01 Jun 2012		323 719 87	330 773 32
GOVT OBLIG	FED HM LN PC E00491	6 5% 01 Jun 2012		508 975 17	525 562 45
GOVT OBLIG	FED HM LN PC E66791	6 5% 01 Apr 2012		590 690 14	609 940 31
GOVT OBLIG	FEDERAL NATL MTG ASSN GTD	6 5% 25 Dec 2023	REMIC TR 1993 40 CL ZA	2 335 200 11	3 122 957 34
GOVT OBLIG	FNMA TBA JUL 15 SINGLE FAM	6% 31 Dec 2099		4 957 812 50	4 925 000 00
GOVT OBLIG	FNMA POOL	7% 01 Nov 2011		234 147 49	240 413 48
GOVT OBLIG	FNMA POOL 004567	6 45% 01 Oct 2023		64 794 50	65 297 72
GOVT OBLIG	FNMA POOL 013206	1% 01 Aug 2025		76 817 23	77 413 81
GOVT OBLIG	FNMA POOL 020096	1% 01 Sep 2024		41 158 98	41 478 64
GOVT OBLIG	FNMA POOL 065581	6 328% 01 Aug 2028		45 762 42	46 117 83
GOVT OBLIG	FNMA POOL 065583	1% 01 Sep 2028		4 417 32	4 451 84
GOVT OBLIG	FNMA POOL 250009	6 5% 01 Apr 2009		443 918 58	460 605 25
GOVT OBLIG	FNMA POOL 250354	6 5% 01 Sep 2010		42 349 16	43 605 48
GOVT OBLIG	FNMA POOL 250768	6 5% 01 Oct 2011		190 377 89	196 913 18
GOVT OBLIG	FNMA POOL 332895	8% 01 Dec 2010		628 760 56	640 475 92
GOVT OBLIG	FNMA POOL 341887	6% 01 Apr 2011		105 094 83	108 358 00
GOVT OBLIG	FNMA POOL 054833	1% 01 Sep 2017		18 672 09	18 817 14
GOVT OBLIG	FNMA POOL 072171	1% 01 Jan 2019		59 533 80	59 896 17
GOVT OBLIG	FNMA POOL 332899	6 5% 01 Dec 2010		357 438 25	357 879 77
GOVT OBLIG	GNMA I TBA JUL 30 SINGLE FAM	8% 31 Dec 2099		2 080 000 00	2 071 880 00
GOVT OBLIG	GNMA I TBA JUL 30 SINGLE FAM	7 5% 31 Dec 2099		12 970 125 00	12 918 906 00
GOVT OBLIG	GNMA II TBA JUL 30 JUMBOS	7 5% 31 Dec 2099		10 352 500 00	10 309 890 63
GOVT OBLIG	GNMA POOL 351416	7% 15 Jan 2024		315 603 31	331 149 08
GOVT OBLIG	GNMA POOL 434690	8 5% 15 Jan 2030		328 608 12	331 282 95
GOVT OBLIG	GNMA POOL 441620	8 5% 15 Nov 2029		201 874 35	203 517 59
GOVT OBLIG	GNMA POOL 445814	8 5% 15 Jun 2027		126 303 02	127 331 12
GOVT OBLIG	GNMA POOL 446928	8 5% 15 Jun 2027		399 870 25	403 125 15
GOVT OBLIG	GNMA POOL 447284	8 5% 15 Jun 2027		102 611 72	103 448 96
GOVT OBLIG	GNMA POOL 459610	8 5% 15 Nov 2027		402 200 14	405 474 00
GOVT OBLIG	GNMA POOL 459611	8 5% 15 Nov 2027		397 806 46	401 044 56
GOVT OBLIG	GNMA POOL 484927	8 5% 15 Oct 2028		107 835 90	108 713 67
GOVT OBLIG	GNMA POOL 486148	8 5% 15 Mar 2030		265 188 37	297 601 28
GOVT OBLIG	GNMA POOL 489892	8 5% 15 Jul 2030		267 918 55	270 099 37
GOVT OBLIG	GNMA POOL 512427	8 5% 15 May 2030		313 942 30	316 497 75
GOVT OBLIG	GNMA POOL 515615	8 5% 15 Apr 2030		325 888 93	328 541 64
GOVT OBLIG	GNMA POOL 516614	8 5% 15 Apr 2030		289 571 56	291 928 64
GOVT OBLIG	GNMA POOL 527741	8 5% 15 Apr 2030		311 485 00	314 020 45
GOVT OBLIG	GNMA POOL 528230	8 5% 15 May 2030		289 579 55	291 936 89
GOVT OBLIG	GNMA POOL 528758	8 5% 15 May 2030		375 711 25	378 769 50
GOVT OBLIG	GNMA POOL 532746	8 5% 15 Jul 2030		348 735 52	351 574 18
GOVT OBLIG	GNMA POOL 533526	8 5% 15 Nov 2030		405 433 81	408 734 00
GOVT OBLIG	GNMA POOL 547700	8 5% 15 Aug 2030		429 129 02	432 622 07
GOVT OBLIG	GNMA POOL 516334	8 5% 15 Mar 2030		112 871 44	113 891 02
GOVT OBLIG	U S TREAS NOTES 10YR FUTURES	SEP 106 CALL	AUG01 106 0000000 CALL	(30 494 04)	(13 781 25)
GOVT OBLIG	U S TREAS NOTES 10YR FUTURES	SEP 102 PUT	AUG01 102 0000000 PUT	(34 157 57)	(40 359 38)
GOVT OBLIG	U S TREAS NOTES 10YR FUTURES	SEP 96 CALL	AUG01 96 0000 CALL	670 903 20	771 718 75
GOVT OBLIG	U S TREAS NOTES 10YR FUTURES	SEP 109 CALL	AUG01 109 0000 CALL	(2 164 56)	(406 25)
GOVT OBLIG	UNITED STATES TREAS BDS	3 875% 15 Apr 2029		8 186 244 30	8 217 016 18
GOVT OBLIG	UNITED STATES TREAS BDS	3 625% 15 Apr 2028		6 127 181 44	6 367 856 46
GOVT OBLIG	UNITED STATES TREAS NTS	4 625% 15 May 2006		(8 048 891 65)	(8 085 938 00)
GOVT OBLIG	UNITED STATES TREAS NTS	5 75% 15 Nov 2005		(34 907 826 97)	(34 386 302 00)
GOVT OBLIG	UNITED STATES TREAS NTS	3 375% 15 Jan 2007	INFLATION INDEXED	5 441 811 21	5 653 505 42
GOVT OBLIG	UNITED STATES TREAS NTS	3 825% 15 Jul 2002	INFLATION INDEX	1 887 575 55	2 025 211 84
GOVT OBLIG	UNITED STATES TREAS NTS	5 75% 15 Nov 2005		17 316 309 23	17 193 151 00
GOVT OBLIG	UNITED STATES TREAS NTS	3 875% 15 Jan 2009		4 784 778 52	4 901 187 46
GOVT OBLIG	UNITED STATES TREAS NTS	3 375% 15 Jan 2007	INFLATION INDEXED	5 810 588 47	5 992 715 75
GOVT OBLIG	UNITED STATES TREAS NTS	3 625% 15 Jul 2002	INFLATION INDEX	13 322 190 30	13 613 924 02
GOVT OBLIG	UNITED STATES TREAS NTS	5 75% 15 Aug 2003		3 366 902 34	3 393 324 00
GOVT OBLIG	UNITED STATES TREAS NTS	5 25% 15 May 2004		3 629 058 59	3 626 282 35
GOVT OBLIG	UNITED STATES TREAS NTS	5.5% 31 Mar 2003		5 873 406 25	5 921 452 00
GOVT OBLIG	UNITED STATES TREAS NTS	4 75% 15 Feb 2004	DTD 00842	5 923 939 15	5 933 158 00
GOVT OBLIG	UNITED STATES TREAS NTS	4 625% 15 May 2006		1 983 125 00	1 972 180 00
GOVT OBLIG	UNITED STATES TREAS NTS	3 875% 30 Jun 2003		1 997 100 00	1 985 940 00
GOVT OBLIG	UNITED STATES TREAS NTS	3 825% 15 Jan 2008	INFLATION INDEX	5 980 062 59	6 158 973 15
GOVT OBLIG	UNITED STATES TREAS NTS	6.25% 31 Jul 2002		9 901 106 64	9 888 844 10
GOVT OBLIG	UNITED STATES TREAS NTS	3 5% 15 Jan 2011		1 000 577.25	1 020 081 02
GOVT OBLIG	UNITED STATES TREAS NTS	5 625% 31 Dec 2002		9 123 750 00	9 192 690 00

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
GOVT OBLIG	UNITED STATES TREAS NTS	4 25% 15 Jan 2010	00862	5 640 038 75	5 671 585 84
INVESTMENTS - GOVERNMENT OBLIGATIONS				117,525,654 45	120,362,044 15
EQUITY	ABBOTT LABS	COM NPV	COM NPV	1 632 824 08	1 729 800 30
EQUITY	ABITIBI CONSOLIDATED INC	COM	COM	648 336 41	465 509 50
EQUITY	ABN AMRO HLDGS NV	NLG1 25	EUR0 56	359 163 21	349 406 52
EQUITY	ACCOR	EUR3	EUR3	295 385 82	286 968 90
EQUITY	ACOM CO	Y50	Y50	512 069 96	609 137 98
EQUITY	ADELPHIA COMMUNICATIONS CORP	CL A	CL A	908 112 15	942 180 00
EQUITY	ADTRAN INC	COM	COM	2 281 270 23	1 783 500 00
EQUITY	ADVANCED MICRO DEVICES INC	COM	COM	617 526 64	811 528 00
EQUITY	ADVANCED MICRO DEVICES INC	COM	COM	1 288 150 59	1 768 156 40
EQUITY	ADVANTEST	JPY50	JPY50	971 300 64	617 148 20
EQUITY	AEGON NV	EUR0 12	EUR0 12	2 189 212 06	1 783 505 38
EQUITY	AEGON NV	EUR0 12	EUR0 12	3 251 561 00	2 950 281 19
EQUITY	AEROFLEX INC	COM	COM	669 103 60	231 000 00
EQUITY	AES CORP	COM	COM	809 380 11	1 330 245 00
EQUITY	AES CORP	COM	COM	1 189 011 00	1 120 378 25
EQUITY	AFLAC INC	COM	COM	1 409 605 67	2 682 948 00
EQUITY	AGERE SYS INC	CL A	CL A	251 477 12	314 250 00
EQUITY	AGILENT TECHNOLOGIES INC	COM	COM	996 272 13	657 832 50
EQUITY	AHOLD (KON) NV	NLG0 50	NLG0 50	1 941 923 70	2 027 189 16
EQUITY	AIR PRODS + CHEMS INC	COM	COM	387 004 37	384 300 00
EQUITY	AIXTRON	ORD NPV	ORD NPV	593 078 89	264 026 96
EQUITY	AKZO NOBEL NV	NLG5	NLG5	2 066 963 17	2 154 510 12
EQUITY	AKZO NOBEL NV	NLG5	NLG5	417 513 70	437 462 91
EQUITY	ALASKA AIR GROUP INC	COM	COM	3 034 210 54	2 733 940 00
EQUITY	ALCAN INC	COM	COM	303 281 20	420 410 88
EQUITY	ALCOA INC	COM	COM	2 375 538 28	3 708 328 00
EQUITY	ALCOA INC	COM	COM	239 224 16	587 060 00
EQUITY	ALEXION PHARMACEUTICALS INC	COM	COM	661 062 55	182 400 00
EQUITY	ALLIED IRISH BANKS	EUR0 32 (DUBLIN LIST)	EUR0 32 (DUBLIN LIST)	351 679 76	336 357 55
EQUITY	ALLSTATE CORP	COM	COM	734 286 69	1 055 760 00
EQUITY	ALTERA CORP			552 425 32	466 900 00
EQUITY	ALTRAN TECHNOLOGIES	EUR0 5	EUR0 5	347 900 09	347 020 05
EQUITY	AMDOCS LIMITED	SHS	SHS	2 642 157 20	3 335 738 25
EQUITY	AMERICA MOVIL S A DEC V	SPONS ADR REPSTG SER L	SPONS ADR REPSTG SER L SHS	880 307 55	994 083 30
EQUITY	AMERICAN CAP STRATEGIES LTD	COM	COM	408 000 00	873 440 00
EQUITY	AMERICAN GREETINGS CORP	CL A	CL A	608 346 11	330 000 00
EQUITY	AMERICREDIT CORP	COM	COM	233 988 59	1 262 385 00
EQUITY	AMKOR TECHNOLOGY INC	COM	COM	931 310 03	945 880 00
EQUITY	ANADARKO PETE CORP	COM	COM	761 271 37	649 440 60
EQUITY	ANADARKO PETE CORP	COM	COM	5 143 166 18	4 449 370 50
EQUITY	ANHEUSER BUSCH COS INC	COM	COM	239 019 97	226 600 00
EQUITY	ANHEUSER BUSCH COS INC	COM	COM	2 278 572 09	2 447 280 00
EQUITY	ANNTAYLOR STORES CORP	COM	COM	700 245 45	1 149 180 00
EQUITY	AOL TIME WARNER INC	COM	COM	1,295 628 32	1 484 600 00
EQUITY	AOL TIME WARNER INC	COM	COM	539 554 94	1 436 300 00
EQUITY	AOL TIME WARNER INC	COM	COM	2 700 479 88	2 807 675 00
EQUITY	AOL TIME WARNER INC	COM	COM	3 531 750 37	7 205 986 00
EQUITY	APARTMENT INVT + MGMT CO	CLASS A	CLASS A	1 483 900 34	2 434 100 00
EQUITY	APPLERA CORP	WT CL G EXP 11SEP03	WT CL G EXP 11SEP03	-	14 560 00
EQUITY	APPLERA CORP APPLIED BIOSYS	COM	COM	-	33 063 00
EQUITY	APPLERA CORP APPLIED BIOSYS	COM	COM	443 985 34	457 425 00
EQUITY	APPLERA CORP APPLIED BIOSYS	COM	COM	2 137 687 17	599 868 75
EQUITY	APPLERA CORP CELERA GENOMICS	COM	COM	-	12 215 28
EQUITY	APPLIED MATERIALS INC	COM	COM	893 486 79	1 325 700 00
EQUITY	APPLIED MATERIALS INC	COM	COM	861 268 84	1 782 330 00
EQUITY	APPLIED MATERIALS INC	COM	COM	2 681 908 88	3 448 047 50
EQUITY	APPLIED MICRO CIRCUITS CORP	CDT COM	CDT COM	401 655 20	309 600 00
EQUITY	APRIA HEALTHCARE GROUP INC	COM	COM	1 467 115 47	2 683 050 00
EQUITY	ASCENTIAL SOFTWARE CORP	COM	COM	-	1 132 96
EQUITY	ASML HOLDING NV	ORD	ORD	481 500 00	462 800 00
EQUITY	ASML HOLDING NV	ORD	ORD	285 857 82	249 887 50
EQUITY	ASML HOLDING NV	EUR0 02	EUR0 02	1 273 384 05	1 197 994 22

Ewing Manon Kauffman Foundation
 ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
 June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	ASML HOLDING NV	ORD	ORD	1 735 948 95	2 891 721 25
EQUITY	ASSA ABLOY	SEK1 SER B	SEK1 SER B	534 656 48	499 998 81
EQUITY	ASSIC GENERALI	EUR1 00	EUR1 00	390 324 78	330 583 97
EQUITY	ASTRAZENECA	ORD USD0 25	ORD USD0 25	1 984 181 18	2 856 628 53
EQUITY	ASTRAZENECA	ORD USD0 25	ORD USD0 25	1 584 722 71	2 227 195 57
EQUITY	ASTRAZENECA	ORD USD0 25	ORD USD0 25	971 773 01	1 090 440 54
EQUITY	ASTRAZENECA PLC	SPONSORED ADR	SPONSORED ADR	115 725 58	144 925 00
EQUITY	AT + T CORP	COM	COM	3 732 229 01	3 550 800 00
EQUITY	AT + T CORP	COM	COM	438 000 00	440 000 00
EQUITY	AT+T CORP	COM LIBERTY MEDIA GROUP	COM LIBERTY MEDIA GROUP CL A	432 031 35	1 533 873 00
EQUITY	AT+T CORP	COM LIBERTY MEDIA GROUP	COM LIBERTY MEDIA GROUP CL A	3 268 449 51	3 085 236 00
EQUITY	ATI TECHNOLOGIES INC	COM	COM	320 626 45	568 110 85
EQUITY	ATLANTIC COAST AIRLINES HLDGS	COM	COM	448 088 92	731 758 00
EQUITY	ATLAS AIR WORLDWIDE HLDGS INC	COM	COM	769 799 31	390 816 00
EQUITY	ATMEL CORP	COM	COM	410 265 68	369 828 00
EQUITY	ATWOOD OCEANICS INC	COM	COM	2 437 959 79	2 246 400 00
EQUITY	AURA SYS INC	COM	COM	107 571 15	383 160 00
EQUITY	AUST + NZ BANK GRP	NPV	NPV	438 850 89	476 695 25
EQUITY	AUTOMATIC DATA PROCESSING INC	COM	COM	824 182 97	911 995 00
EQUITY	AVENTIS SA	EUR3 82	EUR3 82	1 751 700 38	2 706 278 35
EQUITY	AVIGEN INC	COM	COM	902 114 93	795 500 00
EQUITY	AXA	EUR2 29	EUR2 29	2 703 844 73	2 449 878 95
EQUITY	AXA	EUR2 29	EUR2 29	1 957,229 08	1 764 709 04
EQUITY	BAE SYSTEMS	ORD GBP0 025	ORD GBP0 025	556 813 92	592 134 35
EQUITY	BAKER HUGHES INC	COM	COM	798 836 46	971 500 00
EQUITY	BALLY TOTAL FITNESS HLDG CORP	COM	COM	358 487 65	476 721 00
EQUITY	BALTIC FUND I L P CLASS A			1 127 000 00	563 500 00
EQUITY	BANK AMER CORP	COM	COM	2 878 191 81	3 283 841 00
EQUITY	BANK AMER CORP	COM	COM	2 632 797 00	2 725 362 00
EQUITY	BANK AMER CORP	COM	COM	883 753 12	796 598 10
EQUITY	BANK N S HALIFAX	COM	COM	280 477 51	353 013 35
EQUITY	BANK NEW YORK INC	COM	COM	815 043 93	866 160 00
EQUITY	BANK NEW YORK INC	COM	COM	2 468 819 85	3 714 480 00
EQUITY	BANK ONE CORP	COM	COM	715 297 36	716 000 00
EQUITY	BAYERISCHE MOTOREN WERKE AG	EUR1	EUR1	430 999 64	411 842 65
EQUITY	BAYERISCHE MOTOREN WERKE AG	EUR1	EUR1	1 280 741 65	1 250 833 83
EQUITY	BB+T CORP	COM	COM	1 431 939 52	2 396 510 00
EQUITY	BBVA (BILB VIZ ARG)	EUR0 49	EUR0 49	344 557 45	297 517 11
EQUITY	BBVA (BILB VIZ ARG)	EUR0 49	EUR0 49	663 518 38	580 638 97
EQUITY	BE AEROSPACE INC	COM	COM	814 918 38	967 740 00
EQUITY	BEA SYS INC	COM	COM	1 076 334 74	1 553 928 00
EQUITY	BERKSHIRE HATHAWAY INC DEL	CL A	CL A	1 125 538 01	1 318 600 00
EQUITY	BHP	DEFERRED CUSIP	DEFERRED CUSIP	44 747 29	55 769 67
EQUITY	BHP BILLITON LTD	NPV	NPV	42 418 28	51 087 50
EQUITY	BHP LTD	SPONSORED ADR	SPONSORED ADR	984 957 16	1 198 250 00
EQUITY	BIC	EUR3 82	EUR3 82	365 418 72	309 419 82
EQUITY	BIOMET INC	COM	COM	390 257 30	1 131 813 00
EQUITY	BNP PARIBAS	EUR4	EUR4	1 823 938 41	2 883 187 34
EQUITY	BOEING CO	COM	COM	2 671 355 65	2 642 112 00
EQUITY	BOEING CO	COM	COM	3 411 145 98	3 078 294 00
EQUITY	BOMBARDIER INC	CLASS B	CLASS B	467 424 00	480 770 81
EQUITY	BOMBARDIER INC	CLASS B	CLASS B	451 609 00	478 654 21
EQUITY	BOUYGUES	EUR1	EUR1	1 200 868 99	861 770 19
EQUITY	BP PLC	SPONSORED ADR	SPONSORED ADR	3 787 809 08	3 698 870 00
EQUITY	BP PLC	ORD USD0 25	ORD USD0 25	185 634 74	181 695 74
EQUITY	BP PLC	SPONSORED ADR	SPONSORED ADR	1 347 835 15	1 375 610 75
EQUITY	BRAZIL LTN	COM	COM	129 937 31	125 080 58
EQUITY	BRISTOL MYERS SQUIBB CO	COM	COM	2 183 904 10	1 797 812 50
EQUITY	BRISTOL MYERS SQUIBB CO	COM	COM	2 468 683 35	2 087 554 50
EQUITY	BRITISH POUND STERLING			30 52	29 46
EQUITY	BROADCOM CORP	CL A	CL A	491 825 00	491 740 00
EQUITY	BROCADE COMMUNICATIONS SYS INC	COM	COM	288 803 82	510,284 00
EQUITY	CABLE + WIRELESS OPTUS	NPV	NPV	244,885 12	219 424 56
EQUITY	CABLEVISION NY GROUP CLASS A	CL A	CL A	1 906 880 77	2 533 050 00
EQUITY	CABLEVISION NY GROUP CLASS A	CL A	CL A	1 502 526,29	1 456 650 00
EQUITY	CABLEVISION NY GROUP CLASS A	CL A	CL A	3 147 845 82	2 870 887 50
EQUITY	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP CO	RAINBOW MEDIA GROUP COM	613 543 81	754 650 00

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
 June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP CO	RAINBOW MEDIA GROUP COM	546 880 08	633 054 60
EQUITY	CADBURY SCHWEPPEES	ORD GBP0 125	ORD GBP0 125	2 121 936 61	2 172 142 72
EQUITY	CADENCE DESIGN SYS INC	COM	COM	246 495 50	244 053 00
EQUITY	CALPINE CORP	COM	COM	899 578 37	779 436 00
EQUITY	CAMBRIDGE ANTIBODY	ORD GBP0 10	ORD GBP0 10	624 524 32	502 733 96
EQUITY	CAMPBELL SOUP CO	COM	COM	902 768 28	795 675 00
EQUITY	CANADIAN DOLLAR			0 32	0 32
EQUITY	CANON INC	JPY50	JPY50	1 318 386 23	1 374 008 29
EQUITY	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	EMERGING MARKET EQUITY	54 273 277 45	52 131 777 03
EQUITY	CAREMARK RX INC	COM	COM	533 007 84	1 232 105 00
EQUITY	CARNIVAL CORP	COM	COM	677 958 10	650 840 00
EQUITY	CBRL GROUP INC	COM	COM	2 325 540 84	2 084 510 00
EQUITY	CEC ENTMT INC	COM	COM	318 402 35	1 056 090 00
EQUITY	CELERIS CORP	COM NEW	COM NEW	55 578 84	2 272 72
EQUITY	CELESTICA INC	SUB VTG SHS	SUB VTG SHS	552 552 12	569 332 50
EQUITY	CENDANT CORP	COM	COM	1 311 102 25	1 388 157 50
EQUITY	CHARTER COMMUNICATIONS INC DEL	CL A	CL A	640 818 88	747 200 00
EQUITY	CHARTER ONE FINL INC	COM	COM	1 881 183 87	2 842 290 00
EQUITY	CHECKFREE CORP NEW	COM	COM	2 472,278 42	2 774 037 00
EQUITY	CHECKFREE CORP NEW	COM	COM	598,217 29	438 375 00
EQUITY	CHECKFREE CORP NEW	COM	COM	556 652 83	561 120 00
EQUITY	CHEUNG KONG(HLDGS)	HKD0 50	HKD0 50	721 727 19	599 387 41
EQUITY	CHEVRON CORP	COM	COM	612 467 30	633 500 00
EQUITY	CHIEFTAIN INTL INC	COM	COM	1 601 945 31	2 503 254 00
EQUITY	CHINA MOBILE HONG KONG LTD	SPONSORED ADR	SPONSORED ADR	3 948 049 30	7 128 015 30
EQUITY	CHRISTIAN DIOR	EUR2	EUR2	438 912 25	370 584 21
EQUITY	CINCINNATI FINL CORP	COM	COM	384 320 00	355 500 00
EQUITY	CIRCUIT CITY STORES INC	COM	COM	392 505 09	586 800 00
EQUITY	CISCO SYS INC	COM	COM	1 942 910 75	1 536 080 00
EQUITY	CITIGROUP INC	COM	COM	2 924 034 45	4 241 255 44
EQUITY	CITIGROUP INC	COM	COM	457 425 00	475 560 00
EQUITY	CITIGROUP INC	COM	COM	3 559 909 65	3 798 878 96
EQUITY	CITIGROUP INC	COM	COM	4 722,297 44	7 527 427 88
EQUITY	CLAIRE S STORES INC	COM	COM	2 657 812 00	2 805 284 00
EQUITY	CLAYTON HOMES INC	COM	COM	1 901 708 84	3 065 400 00
EQUITY	CLEAR CHANNEL COMMUNICATIONS	COM	COM	2 228 578 23	2 561 922 00
EQUITY	CLOROX CO	COM	COM	795 052 71	646 535 00
EQUITY	COGNIZANT TECHNOLOGY SOLUTIONS	CL A	CL A	336 115 54	1 502 730 00
EQUITY	COLT TELECOM GROUP	ORD GBP0 025	ORD GBP0 025	425,274 30	287 816 21
EQUITY	COMCAST CORP	CL A SPL	CL A SPL	1 538 192 82	2 799 300 00
EQUITY	COMCAST CORP	CL A SPL	CL A SPL	1 468 331 25	1 821 715 00
EQUITY	COMCAST CORP	CL A SPL	CL A SPL	4 104 389 78	7 175 758 00
EQUITY	COMMUNITY HEALTH SYS INC NEW	COM	COM	742 467 92	775 850 00
EQUITY	COMPANHIA DE BEBIDAS DAS AMERS	SPONSORED ADR REPSTG P	SPONSORED ADR REPSTG PFD SHC	449 408 18	495 178 50
EQUITY	COMPAQ COMPUTER CORP	COM	COM	991 548 24	690 854 00
EQUITY	COMVERSE TECHNOLOGY INC	COM NEW	COM NEW	104 088 10	451 090 00
EQUITY	COMVERSE TECHNOLOGY INC	COM NEW	COM NEW	1 189 622 99	718 890 50
EQUITY	CONCEPTUS INC	COM	COM	15 881 00	79 305 00
EQUITY	CONTINENTAL AIRLS INC	COM CL B	COM CL B	3 708 950 85	4 501 450 00
EQUITY	CONVERGYS CORP	COM	COM	1 933 275 70	1 554 850 00
EQUITY	CORUS GROUP	ORD GBP0 50	ORD GBP0 50	484 978 89	503 234 72
EQUITY	COX COMMUNICATIONS INC NEW	CL A	CL A	514 201 21	536 030 00
EQUITY	CREDENCE SYSTEMS CORP	COM	COM	365 572 52	193 920 00
EQUITY	CREDIT SUISSE GRP	CHF20(REGD)	CHF20(REGD)	631 747 86	529 394 58
EQUITY	CROWN CORK + SEAL INC	COM	COM	512 859 79	82 500 00
EQUITY	CSL LIMITED	NPV	NPV	465 659 58	654 395 79
EQUITY	CTS CORP	COM	COM	3 123 769 84	2 624 000 00
EQUITY	CUBIST PHARMACEUTICALS INC	COM	COM	508 511 51	820 800 00
EQUITY	CYMER INC	COM	COM	495 328 80	442 575 00
EQUITY	DAIMLER CHRYSLER AG STUTT GART	SHS	SHS	698 500 00	574 887 00
EQUITY	DAIMLERCHRYSLER AG	ORD NPV(REGD)	ORD NPV(REGD)	648 387 42	658 139 34
EQUITY	DAMWA SECURITIES GROUP INC	JPY50	JPY50	378 809 82	397 624 72
EQUITY	DANONE	EUR1	EUR1	364 809 80	384,239 31
EQUITY	DATA CRAFT ASIA	SGD0 10	SGD0 10	347 120 39	199 989 38
EQUITY	DBS GROUP HLDGS	SGD1	SGD1	343 730 32	205 932 41
EQUITY	DBS GROUP HLDGS	SGD1	SGD1	391 487 01	363,264 78
EQUITY	DELPHI AUTOMOTIVE SYS CORP	COM	COM	3 712 499 24	3,222 839 00

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II Lines 10a, 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	DEUTSCHE BANK AG	ORD NPV (REGD)	ORD NPV (REGD)	441 895 30	364 395 81
EQUITY	DEUTSCHE BOERSE AG	NPV	NPV	883 807 42	927 848 88
EQUITY	DEVON ENERGY CORPORATION NEW	COM	COM	1 428 484 11	2 577 750 00
EQUITY	DEXIA	NPV	NPV	2 069 951 90	2 049 197 33
EQUITY	DG FUNDING TRUST FRN	TR PFD SECS 144A	TR PFD SECS 144A	2 100 000 00	2 183 000 00
EQUITY	DIAGEO	ORD GBX28 935185	ORD GBX28 935185	1 558 684 81	1 621 378 73
EQUITY	DIMENSION DATA HLDGS PLC	ORD USD0 01	ORD USD0 01	799 362 84	975 795 00
EQUITY	DIONEX CORP	COM	COM	671 360 08	722 522 50
EQUITY	DISCO CORPORATION	JPY50	JPY50	312 818 83	289 453 09
EQUITY	DISNEY WALT CO	DISNEY COM	DISNEY COM	347 290 04	349 569 00
EQUITY	DISNEY WALT CO	DISNEY COM	DISNEY COM	1 817 282 29	1 771 101 45
EQUITY	DIVERSA CORP	COM	COM	747 591 10	193 230 00
EQUITY	DMC STRATEX NETWORKS INC	COM	COM	811 687 24	159 000 00
EQUITY	DOBSON COMMUNICATIONS CORP	CL A	CL A	2 435 933 89	2 508 350 00
EQUITY	DOLE FOOD INC	COM	COM	591 833 48	598 170 00
EQUITY	DOLLAR THRIFTY AUTOMOTIVE GRP	COM	COM	1 893 215 68	2 565 600 00
EQUITY	DOVER CORP	COM	COM	415 410 00	459 330 00
EQUITY	DU PONT E I DE NEMOURS + CO	COM	COM	590 335 01	677 048 40
EQUITY	DUKE ENERGY CO	COM STK NPV	COM STK NPV	2 978 647 60	3 382 662 00
EQUITY	DURECT CORP INC	COM	COM	844 331 25	812 500 00
EQUITY	DYCOM INDS INC	COM	COM	875 875 87	910 321 00
EQUITY	E M C CORP MASS	COM	COM	1 317 187 20	1 185 240 00
EQUITY	E M C CORP MASS	COM	COM	50 045 19	244 020 00
EQUITY	E M C CORP MASS	COM	COM	2 899 762 38	3 584 189 00
EQUITY	ECOLAB INC	COM	COM	306 843 09	815 303 00
EQUITY	ECOLAB INC	COM	COM	723 088 15	780 925 85
EQUITY	EDISON INTL	COM	COM	325 845 48	323 350 00
EQUITY	EDISON SCHS INC	CL A	CL A	608 400 00	771 992 00
EQUITY	ELECTRO SCIENTIFIC INDS INC	COM	COM	1 801 945 10	2 545 080 00
EQUITY	ELECTRO SCIENTIFIC INDS INC	COM	COM	441 254 51	335 280 00
EQUITY	ELECTRONIC ARTS	COM	COM	1 310 890 54	2 248 520 00
EQUITY	EMBRAER EMPRESA BRASILEIRA DE	SPNSRD ADR REPSTG PFD S	SPNSRD ADR REPSTG PFD SHS	845 344 72	883 395 50
EQUITY	EMERSON ELEC CO	COM	COM	480 524 30	441 650 00
EQUITY	EMMIS COMMUNICATIONS CORP	CL A	CL A	2 871 182 90	3 108 825 00
EQUITY	ENERGY CONVERSION DEVICES INC	COM	COM	88 380 71	109 200 00
EQUITY	ENGELHARD CORP	COM	COM	1 754 554 24	2 450 050 00
EQUITY	ENI	EUR1	EUR1	331 994 83	335 240 08
EQUITY	ENPLAS CORPORATION	JPY50	JPY50	475 527 08	170 403 72
EQUITY	ENRON CORP	COM	COM	1 812 314 27	2 077 800 00
EQUITY	ENSCO INTL INC	COM	COM	610 551 66	669 240 00
EQUITY	ENTEGRIS INC	COM	COM	2 495 779 03	3 875 825 00
EQUITY	ENTREMED INC	COM	COM	163 800 00	145 600 00
EQUITY	EPCOS	ORD NPV	ORD NPV	637 689 11	373 843 49
EQUITY	ERICSSON (LM) TEL	SEK1 SER B	SEK1 SER B	236 102 42	202 250 32
EQUITY	ERICSSON L M TEL CO	ADR CL B SEK 10	ADR CL B SEK 10	468 110 78	112 736 00
EQUITY	ESC MEDICAL SYS LTD	ORD	ORD	827 181 35	640 470 00
EQUITY	ESPEED INC	CL A	CL A	1 000 689 27	673 200 00
EQUITY	EURO CURRENCY			18 81	17 91
EQUITY	EURODOLLAR FUTURES	JAN 95 5 PUT	DEC01 95 5000 PUT	(22 915 80)	(14 725 00)
EQUITY	EURODOLLAR FUTURES	JAN 95 25 PUT	DEC01 95 2500 PUT	(52 947 49)	(15 075 00)
EQUITY	EURODOLLAR FUTURES	JAN 95 PUT	DEC01 95 0000 PUT	(8 658 47)	(950 00)
EQUITY	EXFO ELECTRO OPTICAL ENGR INC	SUB VTG SHS	SUB VTG SHS	1 076 445 08	384 370 00
EQUITY	EXXON MOBIL CORP	COM	COM	407 296 55	471 690 00
EQUITY	EXXON MOBIL CORP	COM	COM	2 287 272 08	2 388 402 00
EQUITY	FAIRCHILD SEMICONDUCTOR INTL	CL A	CL A	778 952 01	825 700 00
EQUITY	FAMILY DLR STORES INC	COM	COM	2 484 397 21	3 729 165 00
EQUITY	FEDERAL NATL MTG ASSN	COM	COM	3 422 001 00	5 544 968 00
EQUITY	FIRST AMERICAN CORP	COM	COM	716 130 01	630 702 00
EQUITY	FIRST HEALTH GROUP CORP	COM	COM	792 140 40	1 374 840 00
EQUITY	FIRST PACIFIC CO	USD0 01	USD0 01	411 678 82	349 825 79
EQUITY	FIRST UN CORP	COM	COM	950 798 00	628 920 00
EQUITY	FISERV INC			209 086 43	230 647 90
EQUITY	FKI	GBP0 10	GBP0 10	2 052 927 85	2 498 840 42
EQUITY	FLEETBOSTON FINL CORP	COM	COM	722 753 00	747 577 50
EQUITY	FLEMING COS INC	COM	COM	640 335 28	858 780 00
EQUITY	FLEXTRONICS INTERNATIONAL	COM	COM	3 088 329 35	3 328 022 35
EQUITY	FLOWERS COM INC	CL A	CL A	2,147 514 41	4 219 012 00

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	FLUOR CORP NEW	COM	COM	769 049 83	975 240 00
EQUITY	FLUOR CORP NEW	COM	COM	1 443 142 43	1 451 346 75
EQUITY	FORBO HLDG	CHF50(REGD)	CHF50(REGD)	784 993 33	638 769 03
EQUITY	FORENINGSSPARBK	SEK20 SER A	SEK20 SER A	357 338 55	329 902 75
EQUITY	FOREST LABS INC	COM	COM	432 741 31	1 306 400 00
EQUITY	FOSTERS GROUP	NPV	NPV	451 272 49	475 750 57
EQUITY	FOUR SEASONS HOTELS INC	LTD VTG SH	LTD VTG SH	370 387 12	337 635 00
EQUITY	FUJI TELEVISION NETWORK INC	JPY5000	JPY5000	352 988 82	293 203 13
EQUITY	FURUKAWA ELECTRIC	JPY50	JPY50	315 895 28	191 475 67
EQUITY	GENENTECH INC	COM	COM	174 600 00	396 720 00
EQUITY	GENENTECH INC	COM	COM	368 199 22	416 556 00
EQUITY	GENENTECH INC	COM	COM	4 518 818 51	4 406 071 50
EQUITY	GENERAL ELEC CO	COM	COM	1 646 465 23	1 819 350 00
EQUITY	GENERAL ELEC CO	COM	COM	2 593 134 45	8 832 068 75
EQUITY	GENERAL MLS INC	COM	COM	548 146 08	700 480 00
EQUITY	GENERAL MTRS CORP	CL H NEW	CL H NEW	1 383 693 84	1 041 174 00
EQUITY	GENERAL MTRS CORP	CL H NEW	CL H NEW	407 648 68	374 625 00
EQUITY	GENERAL MTRS CORP	COM	COM	421 007 11	489 060 00
EQUITY	GENERAL MTRS CORP	CL H NEW	CL H NEW	2 391 610 38	1 750 612 50
EQUITY	GENERALE CABLE CORP DEL NEW	COM	COM	1,263 495 45	2 893 800 00
EQUITY	GENZYME CORP	COM BIOSUGERY DIVISION	COM BIOSUGERY DIVISION	484 074 57	276 565 34
EQUITY	GENZYME TRANSGENICS CORP	COM	COM	655 334 64	378 728 00
EQUITY	GILLETTE CO	COM	COM	1 327 613 82	1 319 914 70
EQUITY	GRAINGER WW INC	COM	COM	425 828 16	368 324 00
EQUITY	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG C	SPONSORED ADR REPSTG ORD PAI	1 344 072 85	1 345 136 20
EQUITY	GUIDANT CORP	COM	COM	860 096 22	662 400 00
EQUITY	GUIDANT CORP	COM	COM	2 239 496 07	1 609 020 00
EQUITY	HALIFAX GROUP	ORD GBP0 20	ORD GBP0 20	342 785 94	462 424 48
EQUITY	HARKEN ENERGY CORP	COM NEW	COM NEW	1 275 085 14	165 840 50
EQUITY	HAVERTY FURNITURE COS INC	COM	COM	348 999 45	448 499 99
EQUITY	HCC INS HLDGS INC			574,250 46	583 100 00
EQUITY	HEINEKEN NV	EUR2	EUR2	711 785 96	1 077 321 38
EQUITY	HEINZ H J CO	COM	COM	558 305 34	695 130 00
EQUITY	HELMERICH AND PAYNE INC	COM	COM	1 932 612 72	1 972 480 00
EQUITY	HEWLETT PACKARD CO	COM	COM	1 481 480 41	1 244 100 00
EQUITY	HILB ROGAL + HAMILTON CO	COM	COM	279 603 20	350 000 00
EQUITY	HIROSE ELECTRIC	JPY50	JPY50	400 459 32	472 274 57
EQUITY	HITACHI	JPY50	JPY50	2 075 069 85	2 298 429 64
EQUITY	HOLCIM	CHF 10(BEARER)	CHF 10(BEARER)	683 376 08	883 968 94
EQUITY	HOME DEPOT INC	COM	COM	1 142 051 25	1 858 739 85
EQUITY	HONG KONG LAND HLD	USD 0 10(SING QUOTE)	USD 0 10(SING QUOTE)	54 060 53	57 600 00
EQUITY	HORIZON OFFSHORE INC	COM	COM	438 792 56	305 100 00
EQUITY	HOUSEHOLD INTL INC	COM	COM	1 202 432 15	1 980 990 00
EQUITY	HOYA CORP	JPY50	JPY50	385 834 51	323 055 05
EQUITY	HUMAN GENOME SCIENCES INC	COM	COM	437 233 50	507 606 25
EQUITY	HUTCHISON WHAMPOA	HKD0 25	HKD0 25	625 696 97	1 026 827 55
EQUITY	ILEX ONCOLOGY INC	COM	COM	1 134 000 00	753 480 00
EQUITY	ILLINOIS TOOL WKS INC	COM	COM	1 101 944 59	1 177 380 00
EQUITY	IMC GLOBAL INC	COM	COM	679 873 31	449 820 00
EQUITY	IMCLONE SYS INC	COM	COM	1 563 404 00	2 919 840 00
EQUITY	IMMUNOMEDICS INC	COM	COM	966 675 57	622 740 00
EQUITY	INAX CORPORATION	JPY50	JPY50	128 700 59	185 534 15
EQUITY	INDIGO NV	WTS EXP 21OCT2001	WTS EXP 21OCT2001		2 313 73
EQUITY	INDITEX	EUR0 15	EUR0 15	375 237 28	386 177 95
EQUITY	INDITEX	EUR0 15	EUR0 15	977 701 48	999 323 21
EQUITY	INFINEON TECHNOLOGIES AG	ORD NPV	ORD NPV	1 035 814 45	356 438 09
EQUITY	INFINEON TECHNOLOGIES AG	SPONSORED ADR	SPONSORED ADR	485 412 89	173 530 00
EQUITY	INGRAM MICRO INC	CL A	CL A	2 884 860 41	2 676 303 00
EQUITY	INTEL CORP	COM	COM	233 936 44	640 575 00
EQUITY	INTERGRAPH CORP	COM	COM	550 067 35	976 360 00
EQUITY	INTERNATIONAL BUSINESS MACHS	COM	COM	1 081 335 48	2 327 800 00
EQUITY	INTERNATIONAL FIBERCOM INC	COM	COM	267 304 21	79 750 00
EQUITY	INTERNATIONAL PAPER CO	COM	COM	325 059 14	349 860 00
EQUITY	INTERSIL CORP	CL A	CL A	375 117 57	218 400 00
EQUITY	INVACARE CORP	COM	COM	1 458 641 64	2 445,279 00
EQUITY	INVESTORS GROUP INC	COM	COM	472 321 08	479 452 91
EQUITY	ISHARES TR	RUSSELL 2000 INDEX FD	RUSSELL 2000 INDEX FD	2 404 529 58	2 710 540 00

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a, 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	ITO EN	JPY50	JPY50	1 395 381 33	1 232 083 37
EQUITY	MEX PACKAGING CORP DEL	COM	COM	2 424 445 23	3 449 925 00
EQUITY	J P MORGAN CHASE + CO	COM	COM	2 093 610 58	2 091 740 00
EQUITY	J P MORGAN CHASE + CO	COM	COM	372 141 00	343 420 00
EQUITY	JACK IN THE BOX INC	COM	COM	1 724 003 11	2 850 120 00
EQUITY	JAPAN TOBACCO INC	JPY50000	JPY50000	1 420 748 22	1 448 094 87
EQUITY	JC DECAUX SA	NPV	NPV	233 598 90	220 699 72
EQUITY	JOHNSON + JOHNSON	COM	COM	1 052 774 81	1 244 000 00
EQUITY	JONES APPAREL GROUP INC	COM	COM	888 221 78	3 002 400 00
EQUITY	JUNIPER NETWORKS INC	COM	COM	288 751 79	208 370 00
EQUITY	JUSCO CO	JPY50	JPY50	1 883 958 16	1 968 639 27
EQUITY	JUSCO CO	JPY50	JPY50	354 827 65	418 953 25
EQUITY	K MART CORP	COM	COM	1 327 561 21	2 385 760 00
EQUITY	KAO CORP	JPY50	JPY50	372 510 17	323 135 23
EQUITY	KELLOGG CO	COM	COM	1 257 681 18	1 191 900 00
EQUITY	KELLWOOD CO	COM	COM	2 538 452 96	2 702 700 00
EQUITY	KEYENCE CORP	JPY50	JPY50	339 184 01	317 522 46
EQUITY	KIMBERLY CLARK CORP	COM	COM	418 007 78	441 810 00
EQUITY	KIRIN BREWERY CO	JPY50	JPY50	1 182 816 58	1 054 912 25
EQUITY	KLA TENCOR CORP	COM	COM	390 007 30	1 216 176 00
EQUITY	KONNKLIJKE PHILIPS ELECTRS N V			2 381 301 70	2 804 090 85
EQUITY	KOREA WON			4 48	4 17
EQUITY	KRAFT FOODS INC	CL A	CL A	721 110 94	728 500 00
EQUITY	LATTICE SEMICONDUCTOR CORP			2 348 706 73	3 740 520 00
EQUITY	LAUDER ESTEE COS INC	CL A	CL A	986 735 36	1 174 044 00
EQUITY	LEADINGSIDE INC	COM	COM		4 20
EQUITY	LEAP WIRELESS INTL INC	COM	COM	819 109 48	742 350 00
EQUITY	LEAR CORP	COM	COM	1 503 645 54	2 338 300 00
EQUITY	LEGGETT + PLATT INC	COM	COM	2 858 831 50	3 328 530 00
EQUITY	LEND LEASE CORP	NPV	NPV	47 340 98	69 889 81
EQUITY	LI + FUNG	HKD0 025	HKD0 025	390 937 39	961 686 64
EQUITY	LIFEPOINT HOSPS INC	COM	COM	387 241 46	1 058 292 00
EQUITY	LIMITED INC	COM	COM	478 344 65	470 820 00
EQUITY	LINDT + SPRUENGLI	PTG CERT CHF10	PTG CERT CHF10	233 907 61	252 315 21
EQUITY	LINEAR TECHNOLOGY CORP	COM	COM	207 800 00	176 880 00
EQUITY	LINEAR TECHNOLOGY CORP	COM	COM	871 368 32	829 125 00
EQUITY	LINEAR TECHNOLOGY CORP	COM	COM	3 039 450 43	8 529 967 40
EQUITY	LLOYDS TSB GROUP	ORD GBP0 25	ORD GBP0 25	381 508 79	307 691 08
EQUITY	LLOYDS TSB GROUP	ORD GBP0 25	ORD GBP0 25	684 759 70	717 969 23
EQUITY	LOWES COS INC	USD0 50	USD0 50	831 590 66	2 452 190 00
EQUITY	LSI LOGIC CORP	COM	COM	135 527 81	250 040 00
EQUITY	LTX CORP	COM	COM	1 196 645 48	2 607 120 00
EQUITY	LTX CORP	COM	COM	716 078 64	1 750 860 00
EQUITY	LUMINEX CORP DEL	COM	COM	705 928 90	605 697 00
EQUITY	MACROMEDIA INC	COM	COM	1 130 814 44	882,200 00
EQUITY	MAGNA INTL INC	CL A SUB VTG	CL A SUB VTG	318 871 88	480 755 17
EQUITY	MANITOWOC INC	COM	COM	2 103 247 64	2 395 400 00
EQUITY	MANULIFE FINL CORP	COM	COM	304 960 68	697 664 61
EQUITY	MARKS + SPENCER	ORD GBP0.25	ORD GBP0 25	440 104 20	418 221 33
EQUITY	MARTIN MARIETTA MATLS INC	COM	COM	2,595 184 89	2 969 400 00
EQUITY	MARVELL TECHNOLOGY GROUP LTD	SHS	SHS	765 117 43	533 023 50
EQUITY	MATSUMOTOKIYOSHI	JPY50	JPY50	437 043 11	424 245 29
EQUITY	MATSUSHITA COMM	JPY50	JPY50	353 034 78	273 281 78
EQUITY	MCDATA CORPORATION	CL A	CL A	1 114 78	5 422 95
EQUITY	MCDATA CORPORATION	CL A	CL A	0 02	0 02
EQUITY	MCDATA CORPORATION	CL A	CL A	0 01	0 02
EQUITY	MCDERMOTT INTL INC	COM	COM	765 080 76	597 645 00
EQUITY	MCDONALDS CORP	COM	COM	530 204 13	497 092 20
EQUITY	MCLEODUSA INC	COM	COM	4 110 591 49	1 645 515 00
EQUITY	MEDTRONIC INC	COM	COM	1 044 301 25	961 148 90
EQUITY	MERCK + CO INC	COM	COM	1,858 181 18	1 708 397 00
EQUITY	MERRILL LYNCH + CO INC	COM	COM	688 228 88	656 193 75
EQUITY	METHODE ELECTRS INC	CL A	CL A	1 104 318 07	1 442,220 00
EQUITY	METRO GOLDWYN MAYER INC NEW	COM	COM	1 680 087 00	1,818,228 75
EQUITY	MEXICO(UTD MEX ST)	WTS EXP 01JUN03	WTS EXP 01JUN03	-	9 012 50
EQUITY	MICROSOFT CORP	COM	COM	709 924 37	848 800 00
EQUITY	MICROSOFT CORP	COM	COM	687 018 13	857 750 00

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	MICROSOFT CORP	COM	COM	2 254 305 39	3 732 490 00
EQUITY	MIDWAY GAMES INC	COM	COM	668 700 40	815 850 00
EQUITY	MIRANT CORP	COM	COM	470 140 59	660 480 00
EQUITY	MITSUBISHI HVY IND	JPY50	JPY50	325 684 72	374 115 23
EQUITY	MITSUBISHI MOTOR	JPY50	JPY50	222 858 30	179 888 85
EQUITY	mitsui fudosan CO	JPY50	JPY50	269 052 59	269 413 00
EQUITY	mitsui marine+fire	JPY50	JPY50	834 804 17	588 298 56
EQUITY	MODEM MEDIA POPPE TYSON INC	CL A	CL A	4 072 582 47	1 879 764 00
EQUITY	MODIS PROFESSIONAL SVCS INC	COM	COM	2 723 464 48	2 883 500 00
EQUITY	MONSANTO CO NEW	COM	COM	1 185 278 95	2 083 100 00
EQUITY	MORGAN STANLEY DEAN WITTER+CO	COM NEW	COM NEW	1 265 232 09	2 488 270 20
EQUITY	MORI SEIKI CO	JPY50	JPY50	448 111 37	269 894 09
EQUITY	MOTOROLA INC	COM	COM	322 135 20	198 720 00
EQUITY	MSC INDL DIRECT INC	CL A	CL A	2 735 032 38	2 878 220 00
EQUITY	MURATA MFG CO	JPY50	JPY50	307 840 28	598 241 19
EQUITY	NATIONAL BK CDA MONTREAL QUE	COM	COM	568 138 44	783 493 01
EQUITY	NATIONAL INSTRS CORP	COM	COM	2 189 413 94	1 998 920 00
EQUITY	NATIONAL OILWELL INC	COM	COM	1 784 853 83	2 063 600 00
EQUITY	NAUTICA ENTERPRISES INC	COM	COM	600 841 92	888 232 00
EQUITY	NEC CORP	JPY50	JPY50	930 103 41	797 133 73
EQUITY	NESTLE SA	CHF1 (REGD)	CHF1 (REGD)	383 343 70	383 434 05
EQUITY	NEW YORK TIMES CO	CL A	CL A	1 251 878 11	1 452 570 00
EQUITY	NEW ZEALAND DOLLAR			0 01	0 01
EQUITY	NEWS CORP LTD	ADR NEW	ADR NEW	431 189 58	527 530 00
EQUITY	NEWS CORPORATION	NPV	NPV	3 135 68	3 918 82
EQUITY	NEXTCARD INC	COM	COM	852 890 89	292 825 00
EQUITY	NIKE INC	CL B	CL B	417 382 79	344 318 00
EQUITY	NIKON CORP	JPY50	JPY50	948 083 19	493 667 25
EQUITY	NINTENDO CO	JPY50	JPY50	868 726 47	1 037 480 59
EQUITY	NIPPON TEL+TEL CP	JPY50000	JPY50000	2 147 823 88	1 579 183 18
EQUITY	NIPPON TEL+TEL CP	JPY50000	JPY50000	288 771 58	158 355 76
EQUITY	NISSAN MOTOR CO	JPY50	JPY50	283 838 45	414 222 49
EQUITY	NISSAN MTR LTD	SPONSORED ADR	SPONSORED ADR	178 750 00	360 100 00
EQUITY	NMS COMMUNICATIONS CORP	COM	COM	1 543 339 84	983 500 00
EQUITY	NOKIA (AB) OY	EURO 08	EURO 08	1 572 600 69	2 875 595 20
EQUITY	NOKIA (AB) OY	EURO 08	EURO 08	948 093 18	665 803 59
EQUITY	NOKIA CORP	SPONSORED ADR	SPONSORED ADR	1 175 745 80	859 560 00
EQUITY	NOKIA CORP	SPONSORED ADR	SPONSORED ADR	475 250 42	1 752 378 38
EQUITY	NOKIA CORP	SPONSORED ADR	SPONSORED ADR	2 490 853 31	5 690 838 20
EQUITY	NOMURA SECURITIES	JPY50	JPY50	771 984 91	804 871 33
EQUITY	NORSK HYDRO AS	NOK20	NOK20	581 195 75	578 163 90
EQUITY	NORTEL NETWORKS CORP	COM	COM	458 927 84	331 785 00
EQUITY	NOVARTIS AG	CHF0 50 REGD	CHF0 50 REGD	1 268 778 08	1 675 692 89
EQUITY	NOVARTIS AG	CHF0 50 REGD	CHF0 50 REGD	420 184 95	393 769 73
EQUITY	NOVELLUS SYS INC	COM	COM	194 888 18	340 740 00
EQUITY	NOVELLUS SYS INC	COM	COM	245 480 40	590 816 00
EQUITY	NOVO NORDISK AS	DKK2	DKK2	532 488 70	528 134 42
EQUITY	NRG ENERGY INC	COM	COM	517 437 15	362 112 00
EQUITY	NTL INC	COM	COM	27 34	12 05
EQUITY	NTT DOCOMO	NPV	NPV	2 028 518 02	1 861 756 08
EQUITY	NTT DOCOMO	NPV	NPV	3 537 532 78	6 020 257 97
EQUITY	OLIVETTI SPA	EUR1 0	EUR1 0	450 398 28	238 858 56
EQUITY	OPENTV CORP	CL A	CL A	900 288 63	201 294 35
EQUITY	OPENWAVE SYS INC	COM	COM	442 034 91	246 370 00
EQUITY	ORACLE CORP	COM	COM	1 282 825 40	1 491 500 00
EQUITY	ORACLE CORP	COM	COM	2 316 210 59	2 580 390 00
EQUITY	ORIX CORP	JPY50	JPY50	573 091 85	427 949 72
EQUITY	OSI PHARMACEUTICALS INC	COM	COM	521 025 13	557 718 85
EQUITY	P COM INC	COM	COM	343 819 34	28 270 00
EQUITY	PACIFIC SUNWEAR OF CALIF	COM	COM	467 032 00	502 432 00
EQUITY	PACIFICARE HEALTH SYSTEMS	COM	COM	218 305 70	211 900 00
EQUITY	PALL CORP	COM	COM	2 388 590 68	2 858 895 00
EQUITY	PARTNERRE LTD	COM	COM	2 363 548 26	2 991 600 00
EQUITY	PARTNERRE LTD	COM	COM	448 393 07	554 000 00
EQUITY	PAYCHEX INC	COM	COM	480 863 00	525 200 00
EQUITY	PEARSON	ORD GBP0 25	ORD GBP0 25	603 461 27	478 359 11
EQUITY	PEOPLESOFT INC	COM	COM	179 805 11	408 609 00

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13, INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	PEPSICO INC	COM	COM	2 845 437 04	3 111 680 00
EQUITY	PEPSICO INC	COM	COM	977 084 20	928 200 00
EQUITY	PEPSICO INC	COM	COM	851 843 03	874 278 00
EQUITY	PER SE TECHNOLOGIES INC	COM NEW	COM NEW	13 84	8 15
EQUITY	PEREGRINE SYS INC	COM	COM	446 549 63	495 900 00
EQUITY	PETROCHINA CO	HKD0 10 H SHS	HKD0 10 H SHS	2 618 911 98	3 083 546 27
EQUITY	PETROLEO BRASILEIRO SA	SPONSORED ADR	SPONSORED ADR	2 830 587 63	2 680 800 00
EQUITY	PETROLEO BRASILEIRO SA	SPONSORED ADR	SPONSORED ADR	895 920 50	932 230 00
EQUITY	PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	SPONSORED ADR	2 580 875 08	2 260 058 75
EQUITY	PEUGEOT SA	EUR8	EUR8	202 305 90	488 688 81
EQUITY	PFIZER INC	COM	COM	759 271 00	2 210 760 00
EQUITY	PFIZER INC	COM	COM	2 955 843 88	4 532 098 05
EQUITY	PHARMACIA CORP	COM	COM	2 707 282 56	2 343 450 00
EQUITY	PHARMACIA CORP	COM	COM	1 238 638 81	1 135 288 85
EQUITY	PHILIP MORRIS COS INC	COM	COM	320 157 91	507 500 00
EQUITY	PHILIPS ELECTRONICS NV	EUR0 20	EUR0 20	592 738 83	530 119 54
EQUITY	PIMCO FDS PAC INV MGMT	PRIVATE ACCT PORTFOLIO	PRIVATE ACCT PORTFOLIO	1 053 022 50	1 153 627 27
EQUITY	PIMCO FDS PAC INVT MGMT SER	HIGH YIELD PORTFOLIO INST1	HIGH YIELD PORTFOLIO INSTL CL	694 929 12	538 791 81
EQUITY	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO INSTL CL	INTL PORTFOLIO INSTL CL	6 784 770 90	6 524 148 96
EQUITY	PIMCO FDS PAC INVT MGMT SER	INVT GRADE CORP PORT INE	INVT GRADE CORP PORT INSTL CL	18 487 311 91	18 875 347 19
EQUITY	PIMCO FDS PAC INVT MGMT SER	REAL RETURN BD PORTFOLI	REAL RETURN BD PORTFOLIO CL	3 119 341 75	3 351 009 43
EQUITY	PIMCO FDS PAC INVT MGMT SER	MTG PORTFOLIO INSTL CL	MTG PORTFOLIO INSTL CL	19 065 885 91	19 450 438 16
EQUITY	PINNACLE HLDGS INC	COM	COM	328 000 00	48 080 00
EQUITY	PLANTRONICS INC NEW	COM	COM	249 127 40	268 540 00
EQUITY	PLEXUS CORP	COM	COM	1 709 281 90	2 214 300 00
EQUITY	PMC SIERRA INC	COM	COM	870 105 18	400 803 00
EQUITY	PMI GROUP INC	COM	COM	1 119 081 37	1 525 860 00
EQUITY	POWER ONE INC	COM	COM	815 128 56	1 159 808 00
EQUITY	PRECISE SOFTWARE SOLUTIONS LTD	SHS	SHS	1 727 426 43	2 418 090 00
EQUITY	PROGENICS PHAARMACEUTICALS INC	COM	COM	632 917 75	844 007 00
EQUITY	PROMISE CO	JPY50	JPY50	388 440 71	395 652 23
EQUITY	PRUDENTIAL PLC	ORD GBP0 05	ORD GBP0 05	394 790 40	328 945 83
EQUITY	PUBLISHING + BROADCASTING LTD	NPV	NPV	690 932 58	346 023 40
EQUITY	QBE INS GROUP	NPV	NPV	242 870 35	379 819 85
EQUITY	QUIKSILVER INC			468 482 64	975 000 00
EQUITY	QUINTILES TRANSNATIONAL CORP	COM	COM	474 568 81	421 675 00
EQUITY	QWEST COMMUNICATIONS INTL INC	COM	COM	2 840 688 15	2 781 854 20
EQUITY	RADVISION LTD	SHS	SHS	820 367 00	201 175 00
EQUITY	RAYTHEON CO	COM NEW	COM NEW	1 178 142 93	1 144 305 00
EQUITY	RECKITT + BENCKISER	ORD GBP0 105263	ORD GBP0 105263	2 552 014 48	2 749 055 95
EQUITY	RECKITT + BENCKISER	ORD GBP0 105263	ORD GBP0 105263	842 211 95	987 555 48
EQUITY	RECKSON ASSOCS RLTY CORP	COM	COM	1 918 035 28	2 415 000 00
EQUITY	REINSURANCE GROUP AMER INC	COM	COM	2 507 369 38	2 743 960 00
EQUITY	RELIANCE STL + ALUM CO	COM	COM	2 028 915 73	2 552 775 00
EQUITY	REPSOL YPF SA)	EUR1(REGD)	EUR1(REGD)	878 073 60	579 927 25
EQUITY	REUTERS GROUP	ORD GBP0 25	ORD GBP0 25	585 289 58	838 072 77
EQUITY	RICHEMONT(CIE FIN)	A CHF100(BR)PAIRED TO PT(A CHF100(BR)PAIRED TO PTG	785 769 27	1 023 726 53
EQUITY	ROCHE HOLDINGS AG	GENUSSCHEINE NPV	GENUSSCHEINE NPV	1 639 583 12	1 267 869 45
EQUITY	ROCKEFELLER INTL SMALL CO FD 1			1 09	31 812 34
EQUITY	ROCKEFELLER SPECIAL COMM FUND			2 036 755 00	32 089 08
EQUITY	ROGERS COMMUNICATIONS INC	CL B	CL B	273 050 59	365 114 99
EQUITY	ROGERS COMMUNICATIONS INC	CL B	CL B	750 315 39	731 988 41
EQUITY	ROHM CO	JPY50	JPY50	497 210 47	404 023 28
EQUITY	ROHM CO	JPY50	JPY50	977 991 81	899 271 08
EQUITY	ROLLS ROYCE	ORD GBP0.20	ORD GBP0 20	3 994 925 31	4 068 115 59
EQUITY	ROWAN COS INC	COM	COM	537 426 04	704 990 00
EQUITY	SAFEWAY	ORD GBP0 25	ORD GBP0 25	187 581 78	182 827 88
EQUITY	SAMPO OYJ	SER A NPV	SER A NPV	2 165 121 42	2 018 392 90
EQUITY	SAMSUNG ELECTRONIC	KRW5000	KRW5000	447 601 10	408 750 30
EQUITY	SANOFI SYNTHELABO	EUR2	EUR2	1 403 514 72	1 833 660 47
EQUITY	SANTA FE INTERNATIONAL CORP	SHS	SHS	807,300 00	878 600 00
EQUITY	SANWA INTERNL FINA	UTS RP1000 PREF SH REG S	UTS RP1000 PREF SH REG S	889 587 60	786,108 64
EQUITY	SBC COMMUNICATIONS INC	COM	COM	2,541 244 87	2 503 750 00
EQUITY	SCHERING PLOUGH CORP	COM	COM	1 342 343 94	1 218 026 40
EQUITY	SCHLUMBERGER LTD	COM	COM	1 455 405 27	1,222 008 50
EQUITY	SCHNEIDER ELECTRIC	EUR8	EUR8	134 856 69	138 201 88
EQUITY	SCHNEIDER ELECTRIC	EUR8	EUR8	1 882 007 29	1 632 772 28

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13, INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	SCHWAB CHARLES CORP	NEW COM STK	NEW COM STK	1 296 178 50	2 943 567 00
EQUITY	SCIENTIFIC GAMES CORP	CL A	CL A		5 925 34
EQUITY	SCOTTISH POWER	ORD GBP0 50	ORD GBP0 50	3 293 783 24	2 641 350 99
EQUITY	SCRIPPS E W CO OH	CL A	CL A	891 113 30	2 746 200 00
EQUITY	SEACOR SMIT INC	COM	COM	1 700 878 33	2 150 040 00
EQUITY	SEALED AIR CORP NEW	COM	COM	1 415 384 43	1 681 837 50
EQUITY	SEGUE SOFTWARE INC	COM	COM	576 902 01	130 080 00
EQUITY	SEMTECH CORP	COM	COM	359 085 85	762 000 00
EQUITY	SEPRACOR INC	COM	COM	500 713 63	706 251 00
EQUITY	SERONO SA	B CHF25 BR	B CHF25 BR	738 035 21	813 450 88
EQUITY	SHAW COMMUNICATIONS	CL B NV	CL B NV	1 166 832 84	1 850 724 52
EQUITY	SHAW GROUP INC	COM	COM	489 728 04	425 060 00
EQUITY	SHELL TRNSPT+TRDG	ORD GBP0 25(REGD)	ORD GBP0 25(REGD)	2 288 971 08	2 254 998 70
EQUITY	SHIN ETSU CHEM CO	JPY50	JPY50	419 817 01	387 235 58
EQUITY	SHIONOGI + CO	JPY50	JPY50	763 205 59	1 000 878 85
EQUITY	SHIONOGI + CO	JPY50	JPY50	329 125 77	398 101 25
EQUITY	SHISEIDO CO	JPY50	JPY50	605 561 74	591 024 77
EQUITY	SIEBEL SYS INC	COM	COM	3,276 315 98	3 538 839 50
EQUITY	SIEMENS AG NPV (REGD)	NPV (REGD)	NPV (REGD)	478 390 28	535 685 71
EQUITY	SINGAPORE PRESS HD	SGD1 (POST RECONSTRUCT	SGD1 (POST RECONSTRUCTION)	1 017 272 00	680 586 86
EQUITY	SMITHS GROUP	ORD GBP0 25	ORD GBP0 25	928 740 78	683 173 12
EQUITY	SMITHS GROUP	ORD GBP0 25	ORD GBP0 25	772 879 36	731 893 30
EQUITY	SONIC AUTOMOTIVE INC	CL A	CL A	381 121 78	639 850 00
EQUITY	SONY CORP	JPY50	JPY50	881 907 99	1 242 867 48
EQUITY	SONY CORP	JPY50	JPY50	600 801 72	966 519 13
EQUITY	SONY CORP	JPY50	JPY50	1 750 652 16	1 735 789 48
EQUITY	SOUTHTRUST CORP	COM	COM	1 494 871 43	2 615 600 00
EQUITY	SPINNAKER EXPL CO	COM	COM	2 030 508 84	4 001 944 00
EQUITY	SPRINT CORP	COM	COM	298 300 00	335 352 00
EQUITY	SPRINT CORP	PCS COM SER 1	PCS COM SER 1	1 179 837 19	920,115 00
EQUITY	SPRINT CORP	PCS COM SER 1	PCS COM SER 1	1 371 557 14	1 181 901 00
EQUITY	STANDARD CHARTERED	ORD USD0 50	ORD USD0 50	2 302 725 41	2 351 058 87
EQUITY	STANDARD CHARTERED	ORD USD0 50	ORD USD0 50	701 175 39	676 912 70
EQUITY	STARWOOD HOTELS + RESORTS	PAIRD 1 CL B SH BEN + 1 COI	PAIRD 1 CL B SH BEN + 1 COM	1 056 951 00	1 316 729 60
EQUITY	STATOIL ASA	NOK2 50	NOK2 50	571 532 39	561 724 46
EQUITY	STERIS CORP	COM	COM	550 660 28	753 880 00
EQUITY	STMICROELECTRONICS	EUR 1 04 (SICOVAM)	EUR 1 04 (SICOVAM)	93 521 16	395 684 88
EQUITY	STMICROELECTRONICS	EUR 1 04 (SICOVAM)	EUR 1 04 (SICOVAM)	3 512 794 24	3 377 858 42
EQUITY	STMICROELECTRONICS N V	SHS N Y REGISTRY	SHS N Y REGISTRY	3 221 170 39	2 829 084 00
EQUITY	STRATOS LIGHTWAVE INC	COM	COM	949 316 34	1 559 999 92
EQUITY	SUIZA FOODS CORP	COM	COM	648 266 00	615 980 00
EQUITY	SUMITOMO FORESTRY	JPY50	JPY50	236 526 75	172 111 61
EQUITY	SUMITOMO MITSUI	JPY50	JPY50	299 240 50	512 045 06
EQUITY	SUN HUNG KAI PROPS	HKD0 50	HKD0 50	484 091 00	668 505 98
EQUITY	SUZUKI MOTOR CORP	JPY50	JPY50	604 778 97	745 375 98
EQUITY	SWIFT TRANSN INC	COM	COM	2 186 830 62	2 784 996 00
EQUITY	SWIFT TRANSN INC	COM	COM	419,575 92	546 984 00
EQUITY	SWISS REINSURANCE	CHF10(REGD)	CHF10(REGD)	755 521 19	709 484 74
EQUITY	SWISSCOM AG	CHF25(REGD)	CHF25(REGD)	1 177 718 14	978 466 69
EQUITY	SYMBOL TECHNOLOGIES INC	COM	COM	745 819 74	685 980 00
EQUITY	SYNGENTA AG	CHF10	CHF10	307 551 28	315 463 56
EQUITY	SYNTHES STRATEC INC	COM NT 144A	COM NT 144A	238 264 22	392 548 39
EQUITY	TAWAN SEMICNDCTR MFG CO LTD	SPONSORED ADR	SPONSORED ADR	336 113 75	398 205 85
EQUITY	TAKEDA CHEM INDS	JPY50	JPY50	2 072 484 21	1 813 726 79
EQUITY	TALISMAN ENERGY INC	COM	COM	1 121 494 90	1 085 426 60
EQUITY	TELECEL COMUNI PES	EURO 50	EURO 50	947 341 88	383 959 95
EQUITY	TELECOMASIA RIGHTS	EXP DATE TBA		-	10 330 88
EQUITY	TELEFONICA S A	SPONSORED ADR	SPONSORED ADR	974 889 44	891 115 96
EQUITY	TELEFONICA S A	SPONSORED ADR	SPONSORED ADR	183 019 22	108 480 12
EQUITY	TELEFONICA S A	SPONSORED ADR	SPONSORED ADR	1 671 238 96	1 687 903 00
EQUITY	TELEFONICA SA	EUR 1	EUR 1	1 065 255 18	916 585 94
EQUITY	TELEFONICA SA	EUR 1	EUR 1	238 427 48	240 443 26
EQUITY	TELEFONICA SA	EUR 1	EUR 1	519 308 07	409 901 10
EQUITY	TELEFONOS DE MEXICO S A	SPONSORED ADR REPSTG S	SPONSORED ADR REPSTG SH ORD	2 390 922 74	2 792,286 75
EQUITY	TELEKOM AUSTRIA	NPV	NPV	1 295 837 61	1 041 428 39
EQUITY	TELEPHONE + DATA SYS INC	COM	COM	1 837 291 81	2 068 875 00
EQUITY	TEMPLETON INSTL FDS INC	EMERGING SER	EMERGING SER	71 063 387 01	59 079 743 40

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	TENET HEALTHCARE CORP	COM	COM	914 067 69	951 577 55
EQUITY	TERADYNE INC	COM	COM	1 199 037 33	1 055 890 00
EQUITY	TEVA PHARMACEUTICAL INDS LTD	ADR	ADR	711 649 58	847 280 00
EQUITY	TEXAS BIOTECHNOLOGY CORP	COM	COM	784 402 32	391 346 00
EQUITY	TEXAS INSTRS INC	COM	COM	4 790 757 12	2 418 050 00
EQUITY	TEXAS INSTRS INC	COM	COM	773,292 89	447 300 00
EQUITY	TEXAS INSTRS INC	COM	COM	4 329 592 68	3 065 422 50
EQUITY	TF1 TV FRANCAISE	EUR0 20	EUR0 20	466 222 65	379 244 58
EQUITY	THOMSON CORP	COM	COM	697 544 55	792 850 12
EQUITY	TITAN PHARMACEUTICALS INC DEL	COM	COM	557 437 92	522 174 00
EQUITY	TMP WORLDWIDE INC	COM	COM	500 734 31	510 000 00
EQUITY	TOKYO ELECTRON	JPY50	JPY50	644 332 95	1 150 217 10
EQUITY	TOKYO ELECTRON	JPY50	JPY50	959 623 11	1 634 519 04
EQUITY	TOKYO SEIMITSU CO	JPY50	JPY50	649 685 48	375 783 02
EQUITY	TOTAL FINA ELF	EUR10	EUR10	3 084 904 24	3 278 514 65
EQUITY	TOTAL FINA ELF	EUR10	EUR10	3 329 778 04	3 584 283 00
EQUITY	TOTAL FINA SA	SPONSORED ADR	SPONSORED ADR	945 631 70	912 600 00
EQUITY	TOUCHSTONE SOFTWARE CORP	COM NEW	COM NEW	-	80 75
EQUITY	TRAVELOCITY COM INC	COM	COM	1 354 012 58	2 855 100 00
EQUITY	TRIAD HOSPS INC	COM	COM	1 683 503 71	3 079 615 00
EQUITY	TRIAD HOSPS INC	COM	COM	946 680 53	919 464 00
EQUITY	TRIQUINT SEMICONDUCTOR INC	COM	COM	292 439 63	297 000 00
EQUITY	TULARIK INC	COM	COM	3 365 405 11	2 954 952 00
EQUITY	TYCO INTL LTD NEW	COM	COM	1 029 057 60	1 208 468 50
EQUITY	TYCO INTL LTD NEW	COM	COM	6 291 805 29	7 078 552 50
EQUITY	TYCOM LTD	COM SHS	COM SHS	294 189 42	233 920 00
EQUITY	UAL CORP	COM PAR 0 01	COM PAR 0 01	1 031 484 00	527 250 00
EQUITY	UBS AG	CHF10 (REGD)	CHF10 (REGD)	1 286 010 90	1 380 368 65
EQUITY	UFJ HLDGS	JPY50000	JPY50000	80 583 21	64 562 90
EQUITY	UFJ INTERNAT FINACE (BERMUDA)	IN UNITS 144B	IN UNITS 144B	190 332 65	187 867 48
EQUITY	UNIBANCO UNIAO DE BARNCOS BRAS	GLOBAL DEPOSITORY RCPT	GLOBAL DEPOSITORY RCPT REPST	367 578 30	463 190 00
EQUITY	UNILEVER	ORD GBP0 014	ORD GBP0 014	590 118 33	711 856 68
EQUITY	UNITED PARCEL SVC INC	CL B	CL B	250 000 00	289 000 00
EQUITY	UNITED TECHNOLOGIES CORP	COM	COM	673 894 26	879 120 00
EQUITY	UNITEDHEALTH GROUP INC	COM	COM	124 673 58	125 970 00
EQUITY	UNIVERSAL HEALTH SVCS INC	CL B	CL B	549 854 56	1 274 000 00
EQUITY	UNIVIEW TECHNOLOGIES CORP	COM PAR 0 10	COM PAR 0 10	255 534 18	25 803 00
EQUITY	USA ED INC	COM	COM	886 709 15	1 766 600 00
EQUITY	USA NETWORKS INC	COM	COM	877 934 05	1 156 400 00
EQUITY	UTD PAN EUROPE COM	EUR 1 A SHS	EUR 1 A SHS	209 666 18	54 095 58
EQUITY	V F CORP	COM	COM	534 225 31	625 736 00
EQUITY	VEDIOR	CVA NLG0 05	CVA NLG0 05	541 780 56	379 975 67
EQUITY	VEECO INSTRS INC DEL	COM	COM	1 043 171 61	492 900 00
EQUITY	VENTURE MANUFACT	SGD0 25	SGD0 25	362 178 13	332 060 53
EQUITY	VERISIGN INC	COM	COM	447 053 41	510 065 00
EQUITY	VERITAS SOFTWARE CORP	COM	COM	890 004 83	1 051 508 65
EQUITY	VIACOM INC	CL B	CL B	1 487 526 66	1 834 020 00
EQUITY	VIACOM INC	CL B	CL B	167 854.24	476,100 00
EQUITY	VIACOM INC	CL B	CL B	1 690 282 41	1 774 766 25
EQUITY	VIACOM INC	CL B	CL B	5 478 632 73	7 768 192 50
EQUITY	VIRATA CORP	COM	COM	533 595 28	503 625 00
EQUITY	VIVENDI UNIVERSAL	SPONSORED ADR NEW	SPONSORED ADR NEW	1 221 882 13	957 000 00
EQUITY	VODAFONE GROUP	ORD USD0 10	ORD USD0 10	1 304 458 46	3 010 179 67
EQUITY	VODAFONE GROUP	ORO USD0 10	ORD USD0 10	762 479 24	780 782 76
EQUITY	VODAFONE GROUP PLC NEW	SPONSORED ADR	SPONSORED ADR	858 425 11	943 817 00
EQUITY	VODAFONE GROUP PLC NEW	SPONSORED ADR	SPONSORED ADR	1 885 958 20	1 052 126 25
EQUITY	WAL MART STORES INC	COM	COM	1 600 069 28	1 454 240 00
EQUITY	WAL MART STORES INC	COM	COM	387 859 20	370 880 00
EQUITY	WAL MART STORES INC	COM	COM	1 196 338 35	1 240 008 00
EQUITY	WALTER INDS INC	COM	COM	312 272 14	328 440 00
EQUITY	WASHINGTON MUT INC	COM	COM	1 318 905 56	2 734 090 60
EQUITY	WEATHERFORD INTL INC NEW	COM	COM	1 244 030 46	2 457 600 00
EQUITY	WEATHERFORD INTL INC NEW	COM	COM	425 478 96	369 600 00
EQUITY	WEBVAN GROUP INC	COM	COM	245 414 28	39 392 00
EQUITY	WELLPOINT HEALTH NETWORKS INC	COM	COM	2,214 025 08	2,817 778 00
EQUITY	WELLS FARGO + CO NEW	COM	COM	863 006 30	883 598 00
EQUITY	WESTERN WIRELESS CORP	CL A	CL A	3 029 313 11	3 014 300 00

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
EQUITY	WESTERN WIRELESS CORP	CL A	CL A	702 457 02	679 400 00
EQUITY	WILLIAMS COS INC	COM	COM	529 750 00	428 350 00
EQUITY	WILSHIRE TECHNOLOGIES INC	WTS EXP 28NOV02	WTS EXP 28NOV02	-	87 95
EQUITY	WOLTERS KLUWER	CVA EURO 12	CVA EURO 12	649 630 50	672 660 49
EQUITY	WOLVERINE WORLD WIDE INC	COM	COM	608 453 71	1 095 431 00
EQUITY	WOOLWORTHS LTD	NPV	NPV	390 083 20	476 760 29
EQUITY	XEROX CORP	COM	COM	1 001 455 58	210 540 00
EQUITY	XTO ENERGY INC	COM	COM	2 365 384 37	2 484 702 50
EQUITY	YAMAOUCHI PHARM	JPY50	JPY50	1 227 562 55	813 851 77
INVESTMENTS - CORPORATE STOCK				893,704,428 94	983,567,450 98
FIXED INCOME	6 MO LIBOR (GBP)	1% 19 Mar 2008	V12562	-	(252 990 50)
FIXED INCOME	6 MO LIBOR GBP	1% 19 Sep 2002	V12489	-	23 010 98
FIXED INCOME	6 MO LIBOR GBP	1% 19 Sep 2002	V12521	-	42 428 48
FIXED INCOME	6 MO LIBOR GBP	1% 19 Mar 2008	V12471	(7 535 47)	(137 215 19)
FIXED INCOME	6MLB V12901/P012909	1% 15 Jun 2008	V12901	(48 337 15)	(290 945 78)
FIXED INCOME	AMAZON COM	6 875% 18 Feb 2010		187 208 87	112 730 83
FIXED INCOME	AMAZON COM INC	4 75% 01 Feb 2009	CONV SUB NT	524 837 45	327 831 50
FIXED INCOME	ARGENTINA (REP	12 25% 19 Jun 2018	12 25PCT BDS 19JUN2018 USD1000	598 480 00	546 108 42
FIXED INCOME	ARGENTINA (REP	7% 19 Dec 2008	7PCT STP UP NTS 19DEC08	1 321 187 04	1 296 846 78
FIXED INCOME	ARGENTINA (REP OF)	12% 19 Jun 2031	12PCT BDS 19JUN31	150 005 00	143 283 04
FIXED INCOME	ARGENTINA(REP OF)	5 5825% 31 Mar 2005	FRN 31MAR05 USD10000 SER L	380 114 64	380 802 19
FIXED INCOME	AUSTRALIA(CMMNLTN)	6 75% 15 Nov 2006	6 75PCT BDS 15NOV2006 AUD100	2 582 980 97	2 391 813 02
FIXED INCOME	BCH CAYMAN IS LTD	7 7% 15 Jul 2008	SUB NT	1 452 276 00	1 485 254 00
FIXED INCOME	BEAR STEARNS CO INC	5 725% 18 May 2003	MTN	1 491 375 00	1 490 180 00
FIXED INCOME	BRAZIL (FED REP OF)	8% 15 Apr 2014	4PCT BDS 15APR2014 USD250000	81 707 80	77 194 01
FIXED INCOME	BRAZIL (FED REP OF)	10 125% 15 May 2027	10 125PCT BD 15MAY2027 USD1000	275 588 75	253 575 00
FIXED INCOME	BRAZIL REP OF	1% 15 Apr 2009		39 918 00	181 939 88
FIXED INCOME	BRAZIL(FED REP OF)	8 875% 15 Apr 2024	8 875PCT BDS 15APR2024 USD1000	193 087 50	183 328 25
FIXED INCOME	BRAZIL(FED REP OF)	8% 15 Apr 2014	STEPCPN 15APR14 USD250000 BR	2 113 068 40	2 531 963 67
FIXED INCOME	BRAZIL(FEDERATIVE REPUBLIC)	11% 17 Aug 2040	11PCT 17AUG40	184 700 00	149 260 00
FIXED INCOME	BULGARIA (NAT REP)	1% 28 Jul 2024	FRN 28JUL24 USD(VAR) SER A	275 625 00	275 625 00
FIXED INCOME	BULGARIA (NAT REP)	1% 28 Jul 2012	VAR PCT BDS 28JUL12	1 063 388 77	1 182 600 00
FIXED INCOME	BULGARIA NAT REP	3% 28 Jul 2012	VAR RTE 28JUL2012	75 625 00	101 250 00
FIXED INCOME	CELLCO FIN N V	15% 01 Aug 2005	SR SUB NT	258 250 00	210 000 00
FIXED INCOME	CHARTER COMMUNICATIONS INC	4 75% 01 Jun 2008	CONV SR NT	2 425 000 00	2 584 807 50
FIXED INCOME	CHEMICAL MASTER CR CARD TR 1	5 98% 15 Sep 2008	CL A 1996 2	1 283 153 91	1 280 706 10
FIXED INCOME	CHEMICAL MASTER CR CARD TR I	7 09% 15 Feb 2009	SER 1996 3 CL A	1 412 488 75	1 486 052 00
FIXED INCOME	CITIGROUP CAP II	7 75% 01 Dec 2038	7 75PCT 1DEC2038	1 291 628 00	1 363 284 00
FIXED INCOME	CLEVELAND ELEC ILLUM CO	7 625% 01 Aug 2002		2 165 121 00	2 153 088 00
FIXED INCOME	COLUMBIANA/CA HEALTHCARE CORP	6 875% 15 Jul 2001	TRANCHE 00018	1 757 488 00	1 800 000 00
FIXED INCOME	CONSECO FIN SECURITATIONS CO	8 31% 01 May 2032	2000 4 MFD HSG PT CTF CL A8	2,299 383 67	2 366 125 00
FIXED INCOME	CONSECO FINANCE	8 48% 01 Dec 2031	2000 3MFD HSG SR SUB A 4	1 600 000 00	1 682 000 00
FIXED INCOME	FINOVA CAP CORP	6 04% 08 Nov 2002	NT	700 000 00	680 368 00
FIXED INCOME	GERMANY (FED REP OF)	6 25% 04 Jan 2030	6 25PCT 4JAN2030	230 404 55	228 996 07
FIXED INCOME	GERMANY (FEDERAL REPUBLIC)	5 25% 04 Jan 2011	5 25PCT BND 04JAN11 EURO 01	(1 575 817 44)	(1 375 771 12)
FIXED INCOME	GERMANY (FEDERAL REPUBLIC)	5 25% 04 Jan 2011	5 25PCT BND 04JAN11 EURO 01	1 427 245 82	1 375 771 12
FIXED INCOME	GERMANY FED REP	4 5% 04 Jul 2009	4 5PCT 04JUL09	(187 099 25)	(183 979 81)
FIXED INCOME	GERMANY FED REP	4 5% 04 Jul 2009	4 5PCT 04JUL09	1 326 698 87	1 311 838 48
FIXED INCOME	GERMANY(FED REP)	5 825% 04 Jan 2028	5 825PCT 04JAN28	429 024 79	419 854 34
FIXED INCOME	GERMANY(FED REPUBLIC OF)	5 25% 04 Jul 2010	5 25PCT 04JUL10	2 229 823 12	2 193 930 46
FIXED INCOME	GLOBO PARTICIPACOE	10 825% 05 Dec 2008	10 825PCT SNR NTS 05DEC08 USD	111 337 50	144 398 51
FIXED INCOME	HELLER FINL INC MTN BK ENT	5 515% 07 May 2002	TRANCHE TR 00249	3 795,209 34	3 801 710 00
FIXED INCOME	INDAH KIAT FIN MAURITIUS LTD	10% 01 Jul 2007	GTD SR NT	367 135 08	95 000 00
FIXED INCOME	INT RT SWAP 1 6692 6MLIB (YEN)	1 669% 18 May 2007	P009335	-	(193 159 50)
FIXED INCOME	INT RT SWAP 1 7785 8MLIB (YEN)	1 776% 12 Jan 2011	P011582	-	(102 312 47)
FIXED INCOME	INTEREST RATE SWAP	100% 18 Feb 2005	5YR ROLLING CREDIT LCK	(9 640 00)	(8 939 66)
FIXED INCOME	INTEREST RATE SWAP SHORT	5 62% 28 Sep 2000	ABN 545688818	(3 800 00)	(3 122 70)
FIXED INCOME	INTERNATIONAL PAPER CO	5 6037% 08 Jul 2002	NT	1 700 000 00	1 701 445 00
FIXED INCOME	IRS GBP P 6ML	5 25% 19 Sep 2002	P012487	(5 783 98)	-
FIXED INCOME	LEE CNTY FL ARPT REV	6% 01 Oct 2029	AMT SER A	1 033 000 00	1 057 980 00
FIXED INCOME	LEHMAN BROS HLDGS	5 3887% 03 Jun 2002	FRN EMTN JUN2002 USD	3 664,850 00	3 704 810 00
FIXED INCOME	LONG ISLAND PWR AUTH NY ELEC	7 07% 01 Dec 2022	FLTR CTFS SER 338	424 710 00	483 990 00
FIXED INCOME	LONG ISLAND PWR AUTH NY ELEC S	7 32% 01 Dec 2028	RESIDUAL CTFS SER 339	843 140 00	994 340 00
FIXED INCOME	LOS ANGELES CNTY CA MET TRANSN	5 69% 01 Jul 2023	RESIDUAL CTFS SER 351	423 580 00	470 140 00

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
FIXED INCOME	MASSACHUSETTS ST TPK AUTH MET	5 26% 01 Jan 2037	RESIDUAL CTFS SER 334	484 861 00	545 248 00
FIXED INCOME	MEXICO UNITED MEXICAN STATE	8 625% 12 Mar 2008	8 625PCT 12MAR08	843 625 00	885 275 00
FIXED INCOME	MEXICO UTD MEX ST	9 875% 01 Feb 2010	9 875PCT 01FEB10	448 587 50	466 501 25
FIXED INCOME	MEXICO(UTD MEX MEX ST)	11 375% 15 Sep 2016	11 375PCT BDS 15SEP2016 USD	384 060 88	414 000 00
FIXED INCOME	MEXICO(UTD MEX ST)	8 125% 30 Dec 2019	8 125PCT BDS 30DEC19 USD	424 673 75	449 706 25
FIXED INCOME	MORROCO RES + CONS	1% 01 Jan 2009	USD1000	158 336 81	158 237 78
FIXED INCOME	NIAGARA MOHAWK PWR CORP	7 125% 01 Jul 2001	SR NT SER C	531 030 90	529 268 44
FIXED INCOME	PANAMA (REP OF)	1% 17 Jul 2014	STEP UP BDS 17JUL14 USD	759 447 22	875 848 35
FIXED INCOME	PANAMA REP	8 875% 30 Sep 2027	8 875 BDS 30SEP27 USD1000	161 227 50	167 425 00
FIXED INCOME	PANAMA REPUBLIC OF	10 75% 15 May 2020	10 75PCT GLBL15MAY20	152 062 50	157 875 00
FIXED INCOME	PERU (REP OF)	3 75% 07 Mar 2017	FRF NTS 07MAR2017 USD1000	142 470 21	161 850 00
FIXED INCOME	PERU REPUBLIC OF	1% 07 Mar 2017	FRONT LD INT REDUCTION BD144A	78 813 00	84 375 00
FIXED INCOME	PHILIPPINES (REP)	10 825% 18 Mar 2025	10 825PCT 16MAR25	160 994 58	181 260 00
FIXED INCOME	POLAND GOVT OF	8 5% 12 Feb 2005	8 50PCT BDS 12FEB05 PLN1000	775 889 15	789 750 40
FIXED INCOME	PTC INTL FIN BV	1% 01 Jul 2007	GTD SR SUB DISC NT	49 968 75	61 125 00
FIXED INCOME	REPUBLIC OF TURKEY	0% 20 Feb 2002	ZERO T BILL 20FEB2002	51 834 23	50 338 65
FIXED INCOME	ROGERS CANTEL INC	10 5% 01 Jun 2006	SR SECURED NT	810 099 01	691 898 79
FIXED INCOME	RUSSIAN FEDERATION	1% 31 Mar 2030	FRN BDS 31MAR30 USD1000 REGS	1 775 725 00	2 343 470 50
FIXED INCOME	RUSSIAN FEDN	8 25% 31 Mar 2010	USD BD 144A	210 925 58	512 053 46
FIXED INCOME	RUSSIAN FEDN	2 25% 31 Mar 2030		1 155 338 96	1 513 039 06
FIXED INCOME	SEATTLE WA	1% 05 Dec 2028	RESIDUAL CTFS SER 348	384 300 00	465 000 00
FIXED INCOME	SEKISUI HOUSE	2 5% 31 Jan 2002	2 5PCT CNV BND 31JAN02 JPY12	416 736 93	312 911 97
FIXED INCOME	SMALL BUSINESS ADMIN PARTN CTF	7 54% 10 Aug 2009	SER SBIC PS 1999 10B	550 379 77	582 714 58
FIXED INCOME	SOUTHERN CA EDISON CO	7 125% 15 Jul 2025		672 399 00	567 000 00
FIXED INCOME	STANDARD CR CARD MASTER TR I	5 95% 07 Oct 2004	STANDARD CC SER 1993 2 CL A	499 400 00	508 590 00
FIXED INCOME	STARWOOD HOTEL	1% 23 Feb 2003		898 953 75	904 162 50
FIXED INCOME	STH AFRICA REP	13% 31 Aug 2011	13PCT LN 31AUG10 ZAR(153)	297 802 09	271 312 53
FIXED INCOME	TEXAS UTILS CO	5 7813% 24 Sep 2001	SR NT	2 000 000 00	1 999 920 00
FIXED INCOME	TURKET REP	0% 12 Dec 2001	T BILL ZERO 12DEC2001	58 991 83	60,794 72
FIXED INCOME	TURKEY REP	0% 20 Feb 2002	ZERO 20FEB2002 T28	112 404 45	114 000 11
FIXED INCOME	TURKEY REP	11 875% 15 Jan 2030	11 875PCT BDS 15JAN30 USD1000	1 878 343 68	1 428 095 00
FIXED INCOME	TURKEY T BILL	0% 26 Jun 2002		14 268 25	12 300 01
FIXED INCOME	TURKEY T BILL	0% 06 Mar 2002	ACP 6MAR02	42 964 06	32 340 03
FIXED INCOME	TURKEY T BILL	0% 06 Mar 2002		124 255 46	99 960 10
FIXED INCOME	UNITED AIR LINES	9 35% 07 Apr 2016	92 A	1 634 119 20	1 405 872 00

INVESTMENTS - CORPORATE BONDS

63,423,257 02 63,975,280 35

BROKER	AG EDWARDS & SONS			32 223 00	32 223 00
BROKER	THOMAS WEISEL PARTNERS			63 360 00	83 360 00
BROKER	JP MORGAN			51 185 00	51 185 00
BROKER	UBS PAINE WEBBER			127 452 00	127 452 00
BROKER	CREDIT SUISSE FIRST BOSTON			241 285 00	241 285 00
BROKER	MERRILL LYNCH			621 094 00	621 094 00
BROKER	BANK OF AMERICA SECURITIES LLC MONTGOMERY DIVISION			496 831 00	496 831 00
BROKER	DONALDSON LUFKIN & JENNETTE			263 214 00	283 214 00
BROKER	DEUTSCHE BANK ALEX BROWN			54 874 00	54 874 00
BROKER	MORGAN STANLEY DEAN WITTER			6 258 00	6 258 00
BROKER	US TRUST STRATEGIC TRADING			606 688 00	606 688 00
BROKER	BANCOSTON ROBERTSON STEPHENS			298 990 00	298 990 00
BROKER	CHASE H&Q			368 816 00	368 816 00
PARTNERSHIP	ABINGWORTH BIOVENTURES			1 00	779 414 00
PARTNERSHIP	ABINGWORTH BIOVENTURES II			2 150 000 00	5 236 750 00
PARTNERSHIP	ABS CAPITAL PARTNERS LP			5 800 752 00	2 185 221 00
PARTNERSHIP	ABS CAPITAL PARTNERS II LP			10 708 214 00	8 635 536 00
PARTNERSHIP	ABS CAPITAL PARTNERS III LP			10 617 395 00	8 402 412 00
PARTNERSHIP	ACACIA VENTURE PARTNERS LP			3 417 120 00	2 755 575 00
PARTNERSHIP	ACACIA VENTURE PARTNERS II LP			3 336 118 00	2 035 884 00
PARTNERSHIP	ACCEL VII LP			3 750 000 00	4 543,262 00
PARTNERSHIP	ACCEL VIII LP			1 200 000 00	1 113 084 00
PARTNERSHIP	ADVENT GLOBAL PRIVATE EQUITY II LP			1 00	1 800 174 00
PARTNERSHIP	ADVENT GLOBAL PRIVATE EQUITY III LP			7,288 491 00	10 882 502 00
PARTNERSHIP	ADVENT PRIVATE EQUITY FUND CENTRAL EUROPE LP			1 00	787 450 00
PARTNERSHIP	APOLLO INVESTMENT FUND III LP			4 376 758 00	14 614 774 00
PARTNERSHIP	APOLLO INVESTMENT FUND IV LP			22 686 306 00	25 319 978 00
PARTNERSHIP	ARCH VENTURE FUND II LP			2 305 309 00	3 535,232 00

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
PARTNERSHIP	ARCH VENTURE FUND III LP			5 944 147 00	8 936 372 00
PARTNERSHIP	ARCH VENTURE FUND IV LP			7 159 968 00	8 203 038 00
PARTNERSHIP	BATTERY VENTURES V LP			4 457 194 00	3 924 114 00
PARTNERSHIP	BATTERY VENTURES VI LP			1 590 000 00	1 458 769 00
PARTNERSHIP	BENCHMARK CAPITAL PARTNERS IV LP			4 806 894 00	7 394 701 00
PARTNERSHIP	BENCHMARK EUROPE I LP			300 000 00	237 485 00
PARTNERSHIP	BLACK BEAR OFFSHORE FUND LIMITED			20 000 000 00	22 522 115 00
PARTNERSHIP	BOWMAN CAPITAL CROSSOVER FUND			7 000 000 00	10 050 138 00
PARTNERSHIP	BOWMAN CAPITAL TECHNOLOGY OFFSHORE FUND LIMITED			20 000 000 00	42 808 812 00
PARTNERSHIP	CAHILL WARNOCK STRATEGIC PARTNERS			5 648 471 00	7 016 085 00
PARTNERSHIP	CASTLE HARLAN PARTNERS III LP			6 581 885 00	7 070 096 00
PARTNERSHIP	CATALYST VENTURES LP			577 252 00	237 499 00
PARTNERSHIP	CFB VENTURE FUND II LP			1 00	945 048 00
PARTNERSHIP	CHARLES RIVER PARTNERSHIP IX			3 800 000 00	6 247 110 00
PARTNERSHIP	CHARLES RIVER PARTNERSHIP X			3 600 000 00	5 033 839 00
PARTNERSHIP	CHARLES RIVER PARTNERSHIP XI LP			450 000 00	417 869 00
PARTNERSHIP	CHEMICALS & MATERIALS ENTERPRISE ASSOCIATES LP			1 054 028 00	488 116 00
PARTNERSHIP	CID OHIO EQUITY CAPITAL LP			730 583 00	308 402 00
PARTNERSHIP	CLAFLIN CAPITAL VI			712 532 00	575 012 00
PARTNERSHIP	DAVIDSON KEMPNER INSTITUTIONAL PARTNERS			30 000 000 00	48 959 388 00
PARTNERSHIP	DISCOVERY FUND II			714 281 00	311 809 00
PARTNERSHIP	FIR TREE INSTITUTIONAL VALUE FUND LP			40 000 000 00	40 018 570 00
PARTNERSHIP	FOUNDATION CAPITAL III LP			2 122 728 00	1 870 183 00
PARTNERSHIP	GEORGE K BAUM CAPITAL PARTNERS LP			3 282 171 00	4 025 202 00
PARTNERSHIP	GREAT POINT DEVELOPERS			101 572 00	101 572 00
PARTNERSHIP	HIGHFIELDS CAPITAL LIMITED			30 000 000 00	48 740 800 00
PARTNERSHIP	INSTITUTIONAL VENTURE PARTNERS VIII LP			7 369 178 00	12 033 398 00
PARTNERSHIP	INTERSOUTH PARTNERS III LP			1 00	3 458 369 00
PARTNERSHIP	INTERSOUTH PARTNERS IV LP			3 773 363 00	4 401 402 00
PARTNERSHIP	INTERSOUTH PARTNERS V LP			675 000 00	598 770 00
PARTNERSHIP	JH WHITNEY III LP			4 817 883 00	8 722 400 00
PARTNERSHIP	JH WHITNEY IV LP			6 213 447 00	6 036 693 00
PARTNERSHIP	K CAPITAL LTD			25 000 000 00	30 593 295 00
PARTNERSHIP	KCEP I LP			819 574 00	647 960 00
PARTNERSHIP	KCEP VENTURES II LP			1 080 000 00	958 945 00
PARTNERSHIP	L-R GLOBAL PARTNERS LP			25 000 000 00	38 835 875 14
PARTNERSHIP	MAYFIELD X			1 894 900 00	2 414 520 00
PARTNERSHIP	MAYFIELD XI			1 800 000 00	1 799 197 00
PARTNERSHIP	MEADOWBROOK REAL ESTATE FUND LLC			15 013 337 00	18 110 128 00
PARTNERSHIP	MERITECH CAPITAL PARTNERS			7 771 908 00	4 931 614 00
PARTNERSHIP	MERITECH CAPITAL PARTNERS II LP			500 000 00	447 316 00
PARTNERSHIP	MORGENTHALER VENTURE PARTNERS V LP			7 477 242 00	10 298 781 00
PARTNERSHIP	MORGENTHALER VENTURE PARTNERS VI LP			2 700 000 00	2 549 399 00
PARTNERSHIP	NEW ENTERPRISE ASSOCIATES VI LP			5 192 419 00	4 228 908 00
PARTNERSHIP	NEW ENTERPRISE ASSOCIATES VII LP			9 466 130 00	14 536 372 00
PARTNERSHIP	NEW ENTERPRISE ASSOCIATES VIII LP			9 350 490 00	20 425 185 00
PARTNERSHIP	NEW ENTERPRISE ASSOCIATES IX LP			8 775 324 00	8 489 638 00
PARTNERSHIP	NEW ENTERPRISE ASSOCIATES X LP			1 210 784 00	1 183,703 00
PARTNERSHIP	OAK INVESTMENT PARTNERS VII LP			2 485 586 00	5 361 525 00
PARTNERSHIP	OAK INVESTMENT PARTNERS VIII LP			6 375 584 00	5 617 272 00
PARTNERSHIP	OAK INVESTMENT PARTNERS IX LP			4 128,250 00	3 708 606 00
PARTNERSHIP	OAK INVESTMENT PARTNERS X LP			609 875 00	579 850 00
PARTNERSHIP	OCM OPPORTUNITIES FUND LP				5 024,933 00
PARTNERSHIP	OCM OPPORTUNITIES FUND II LP			12 962 281 00	15 508 815 00
PARTNERSHIP	OCM OPPORTUNITIES FUND III LP			15 000 483 00	15 815 480 00
PARTNERSHIP	OLYMPIC VENTURE PARTNERS III LP			1 772 472 00	1 516 170 00
PARTNERSHIP	OLYMPIC VENTURE PARTNERS IV LP			4,224 578 00	6 634 382 00
PARTNERSHIP	ONSET ENTERPRISE ASSOCIATES II LP			3 410 695 00	2 439 927 00
PARTNERSHIP	ONSET ENTERPRISE ASSOCIATES III LP			5 814 020 00	8 578 985 00
PARTNERSHIP	PACVEN WALDEN VENTURES IV LP			5 788 327 00	6 807 415 00
PARTNERSHIP	POLARIS VENTURE PARTNERS II LP			5,267 038 00	6 248 587 00
PARTNERSHIP	POLARIS VENTURE PARTNERS III LP			4 198 517 00	3 833 313 00
PARTNERSHIP	REDPOINT VENTURES II LP			500 000 00	482 405 00
PARTNERSHIP	SIERRA VENTURES VII LP			2 742 745 00	2 501 672 00
PARTNERSHIP	SPECTRUM EQUITY INVESTORS LP			1 00	827 820 00
PARTNERSHIP	SPECTRUM EQUITY INVESTORS II LP			342,272 00	4 759 004 00
PARTNERSHIP	SPECTRUM EQUITY INVESTORS III LP			5 375 488 00	3,838 339 00
PARTNERSHIP	SPECTRUM EQUITY INVESTORS IV LP			840 000 00	753 192 00
PARTNERSHIP	TRITECH PARTNERS LP			869 096 00	714 138 00

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART II Lines 10a 10b 10c and 13 INVESTMENTS
 June 30 2001

Asset Class	Security Name	Security Description	Security Description 2	Book Value	Market Value
PARTNERSHIP	US VENTURE PARTNERS IV LP			1 110 455 00	1 782 607 00
PARTNERSHIP	US VENTURE PARTNERS V LP			6 741 984 00	10 847 957 00
PARTNERSHIP	US VENTURE PARTNERS VI LP			7 282 462 00	13 949 825 00
PARTNERSHIP	US VENTURE PARTNERS VII LP			4 240 000 00	4 758 820 00
PARTNERSHIP	US VENTURE PARTNERS VIII LP			480 000 00	480 000 00
PARTNERSHIP	VENROCK ASSOCIATES II LP			30 410 296 00	45 406 059 00
PARTNERSHIP	VENROCK ASSOCIATES III LP			1 800 000 00	1 752 847 00
PARTNERSHIP	WATERSHED PARTNERS LP			48 000 000 00	23 193 984 00
PARTNERSHIP	WESTON PRESIDIO CAPITAL III LP			4 800 000 00	3 825 462 00
PARTNERSHIP	WESTON PRESIDIO CAPITAL IV LP			750 000 00	662 407 00
PARTNERSHIP	WINGATE PARTNERS II LP			4 181 530 00	4 133 220 00
PARTNERSHIP	WINGATE PARTNERS III LP			300 000 00	80 013 00
INVESTMENTS - PARTNERSHIPS				618,025,398 00	781,519,817 14
TOTAL INVESTMENTS				1,692,678,738 41	1,949,424,592 62

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II, LINE 15, OTHER ASSETS
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

DESCRIPTION

	Beginning of the year Book Value	End of the year Book Value	End of the year Market Value
Program-Related Investment in Community Builders of Kansas City	\$ 2,400,000	\$ 2,400,000	\$ 2,400,000
Program-Related Investment in Historic Northeast Restoration Corporation	\$ 250,000	\$ -	\$ -
	<u>\$ 2,650,000</u>	<u>\$ 2,400,000</u>	<u>\$ 2,400,000</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART II, LINE 22, OTHER LIABILITIES
For Fiscal Year Ended June 30, 2001

DESCRIPTION	<u>Beginning of the year Book Value</u>	<u>End of the year Book Value</u>
Incentive compensation plan liability	\$ 482,819	\$ 535,989
Payroll withholding and other liabilities	<u>\$ 29,422</u>	<u>\$ 20,179</u>
Total other liabilities	<u>\$ 512,241</u>	<u>\$ 556,168</u>

Ewing Manon Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2001

<u>Name & Address</u>	<u>Title</u>	<u>Hours Devoted Per Week</u>	<u>Compensation</u>	<u>Contributions to Benefit Plans</u>	<u>Expense Account</u>
Gene Budig 40 Mercer Street Princeton, NJ 08540	Director	< 4	\$44,875 (2)	NONE	NONE
Robert A Compton 2847 Keasler Circle West Germantown, TN 38139	Director	< 4	\$29,250	NONE	NONE
David C Lady 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President & Chief Financial Officer	40	\$287,714	\$43,528	NONE
John A Mayer, Jr 7 Upland Drive Greenwich, CT 06831	Director/Chairman Investment Committee	< 4	\$64,000	NONE	NONE
James E McGraw #7 Saltwind Circle Savannah, GA 31411	Chairman of the Board	20	\$0	NONE	NONE
Anne Hodges Morgan 4701 Fountaingate Drive Norman, OK 73072	Director	< 4	\$43,125 (2)	NONE	NONE
Michael F Mornssey 12401 Fontana Leawood, KS 66209	Director	< 4	\$40,875 (2)	NONE	NONE
Kurt Mueller 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	< 2	\$251,348 (1)	\$38,165	NONE
Siobhan Nicolau 36 East 22nd Street/9th Floor New York, NY 10010	Director	< 4	\$42,875 (2)	NONE	NONE

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2001

<u>Name & Address</u>	<u>Title</u>	<u>Hours Devoted Per Week</u>	<u>Compensation</u>	<u>Contributions to Benefit Plans</u>	<u>Expense Account</u>
Brian O'Connell 50 Chase Street Chatham, MA 02633	Director	< 4	\$26,000	NONE	NONE
Robert B Rogers 6292 Kennett Place Mission, KS 66202	Chair Ementus	< 4	\$69,675 (2)	NONE	NONE
Stephen L Roling 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	\$216,020	\$35,993	NONE
Paul J Schofer 4801 Rockhill Road Kansas City, MO 64110	Treasurer & Assistant Secretary	40	\$124,204	\$24,510	NONE
Michie P Slaughter P O Box 2902 Edwards, CO 81632	Director	< 4	\$31,000	NONE	NONE
Louis W Smith 4801 Rockhill Road Kansas City, MO 64110	President & CEO	40	\$366,889	\$42,600	NONE
John E. Tyler III 4801 Rockhill Road Kansas City, MO 64110	General Counsel Secretary	40	\$125,543	\$4,489	NONE
Eugene R Wilson 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	\$234,650	\$38,497	NONE
			<u>\$1,998,043</u>	<u>\$227,782</u>	<u>NONE</u>

(1) Compensation shown as paid to Kurt Mueller is in his capacity as President of the Kauffman Center for Entrepreneurial Leadership, to which he devotes 100% of his time, not as Senior Vice President of the Ewing Marion Kauffman Foundation (the Foundation)

(2) Compensation includes fees for service on the Youth Development Advisory Board, which provides oversight and strategic direction to the Youth Development division of the Foundation, in addition to compensation for service on the Foundation's Board of Directors

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART VIII, LINE 2, COMPENSATION OF 5 HIGHEST PAID EMPLOYEES
 For Fiscal Year Ended June 30, 2001

EIN 43-6064859

Name	Address	Title **		Percent of Time		Compensation	Contribution to Employee Benefit Plans	Allocation of Compensation	
		EMKF	KCEL	EMKF	KCEL			EMKF	KCEL*
Judith Elsea	Kansas City, MO	Chief Investment Officer		100%		\$404,685	\$38,700	\$404,685	
Michael Camp	Overland Park, KS		Vice President		100%	\$179,142	\$26,255		\$179,142
Susan Stanton	Kansas City, MO	Vice President		100%		\$179,109	\$4,437	\$179,109	
Mary McLean	Kansas City, MO	Investment Director		100%		\$171,374	\$27,930	\$171,374	
Jerry Kitzl	Merriam, KS	Vice President		100%		\$155,834	\$27,372	\$155,834	
						\$1,090,144	\$124,694		

* The Ewing Marion Kauffman Foundation (the Foundation) provides an in-kind grant to the Kauffman Center for Entrepreneurial Leadership (KCEL), which has no employees. The in-kind grant provides for payroll and benefit costs. Total compensation is considered an expense of the Foundation and is reported on the Foundation's Form 990-PF.

** The above individuals with the title of vice president do not have responsibilities or powers similar to officers.

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 3, FIVE HIGHEST PAID INDEPENDENT CONTRACTORS FOR
PROFESSIONAL SERVICES
For Fiscal Year Ended June 30, 2001

<u>DESCRIPTION</u>	<u>TYPE OF SERVICE</u>	<u>COMPENSATION</u>
Janus Capital Corporation 100 Fillmore Street, Suite 300 Denver, CO 80206	Investment management services	\$ 2,863,773
Capital Guardian Trust Company 333 South Hope Street Los Angeles, CA 90071	Investment management services	\$ 1,958,326
Strong Capital Management 100 Heritage Reserve Menomonee Falls, WI 53051	Investment management services	\$ 1,665,527
Rockefeller & Company, Inc 30 Rockefeller Plaza, 54th Floor New York, NY 10112	Investment management services	\$ 692,610
Gardner Lewis Asset Management, Inc 285 Wilmington West Chester Pike Chaddsford, PA 19317	Investment management services	\$ 689,454
		<u>\$ 7,869,690</u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART XI - LINE 4a

EIN 43-6064859

Recoveries of Amounts Treated As Qualifying Distributions
For Fiscal Year Ended June 30, 2001

Return of funds granted in prior years to various organizations \$ 249,636

Kansas City Consensus (#19980189) - \$7,000

Harvard University, Office of Sponsored Research (# 19980635) - \$76,326

Cincinnati Public Schools, Hays Elementary (# 19990993) - \$7,690

Cincinnati Public Schools, Hays Elementary (# 20000035) - \$10,000

Cincinnati Public Schools, Porter Middle School (# 20000037) - \$5,474

University of Pittsburgh, Institute for Learning (# 20000576) - \$4,213

Rockhurst University (# 20000911) - \$3,914

Full Employment Council (# 20002750) - \$127,462

Kansas City, Kansas Area Chamber of Commerce (# 20002751) - \$7,557

Return of funds granted in prior year to Citizens' Scholarship
Foundation of America

\$ 156,951

\$ 406,587

FEDERAL FOOTNOTES
=====

FORM 990 PF, PART XV-NAME, ADDRESS AND PHONE FOR APPLICATIONS
LINE 2A:

GRANT ADMINISTRATOR, 4801 ROCKHILL, KANSAS CITY, MO 64110
(816) 932-1000

FORM 990 PF, PART XV-FORM IN WHICH APPLICATIONS SHOULD BE SUBMITTED
LINE 2B:

WE HAVE NO FORMAL APPLICATION. INSTEAD, GRANT APPLICANTS ARE ASKED TO
WRITE A 2-3 PAGE LETTER OF INQUIRY TO THE FOUNDATION, DESCRIBING THE
BASIC PROBLEM TO BE ADDRESSED AND THE PLAN FOR SOLVING THE PROBLEM.
THE LETTER SHOULD BRIEFLY EXPLAIN THE PROJECT OBJECTIVES, OPERATIONAL
PROCEDURES, TIME SCHEDULES, PERSONNEL AND FINANCIAL RESOURCES
AVAILABLE AND NEEDED.

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART XVI-A AND PART XVI-B
For the Fiscal Year Ended June 30, 2001

EIN 43-6064859

Part XVI-A

Analysis of Income-Producing Activities

11	Other revenue	
a	Return of funds granted in prior year to various organizations	\$ 249,636
b	Return of funds granted in prior year to Citizens' Scholarship Foundation of America	\$ 156,951
c	Revenue from sale of tax credits received as result of grant made to the Jazz District Redevelopment Corporation	<u>\$ 440,000</u>
	Total other revenue	<u><u>\$ 846,587</u></u>

Part XVI-B

Relationship of Activities to the Accomplishment of Exempt Purposes

- 11a** Refund of prior period charitable disbursement
- 11b** Refund of prior period charitable disbursement
- 11c** Incidental revenue from the sale of tax credits that were received as a result of a grant

**EWING MARION KAUFFMAN FOUNDATION
FY2001 TAX REPORT
GRANTS**

EIN 43-6064859
Form 990-PF, Part XV

Number	Grantee	IRS Status	Purpose
19970312	Dwayne Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127	501(c)(3) Public	To support quality early care and education, increase family resource center programming, and support dissemination of KCMC's Full Start in urban core Kansas City, MO neighborhoods
	Name on IRS Determination Letter KCMC Child Development Corporation	FY2001 Payments	Remaining to be Paid
		\$51,500 00	\$0 00
19970420	Stanley Ikenberry President American Council on Education One Dupont Circle Washington, DC 20036-1193	501(c)(3) Public	For the development of the ACE Higher Education Policy Commission. A national panel will convene on the future of higher education in America
	Name on IRS Determination Letter American Council on Education	FY2001 Payments	Remaining to be Paid
		\$100,000 00	\$0 00
19970948	Larry Hughes Initiative for a Competitive Inner City, Kansas City 1734 E 63rd Street Suite 502 Kansas City MO 64110	501(c)(3) Public	To support Kansas City's participation in the Initiative for a Competitive Inner City, an effort to increase business development and job opportunities in the urban core of Kansas City
	Name on IRS Determination Letter Initiative for a Competitive Inner City Inc	FY2001 Payments	Remaining to be Paid
		\$130,000 00	\$130,000 00
19980036	Paulette H Riley Manager Program and Donor Advised Funds Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City MO 64105-1595	501(c)(3) Public	To improve strategies that generate new revenue for quality early care and education programs in metropolitan Kansas City, with special emphasis on increasing the compensation for early care and education practitioners
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2001 Payments	Remaining to be Paid
		\$5,000 00	\$0 00
19980334	Richard A Ruiz Executive Administrator EI Centro Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To support core operating expenses of the human service programs of EI Centro, Inc, including its Center for Continuous Family Improvement
	Name on IRS Determination Letter EI Centro, Inc	FY2001 Payments	Remaining to be Paid
		\$50,000 00	\$0 00
19981224	Jim White Local Initiatives Support Corporation One West Armour Blvd Suite 10 Kansas City, MO 64111-2087	501(c)(3) Public	To refurbish 400 homes for prospective Kansas City urban core home owners
	Name on IRS Determination Letter Local Initiatives Support Corporation	FY2001 Payments	Remaining to be Paid
		\$450,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
19990076	Joan Gallos Dean The University of Missouri - Kansas City, School of Education Office of the Dean 5100 Rockhill Road Kansas City MO 64110-2499	Educational Institution	A two-year grant to develop the Kauffman/UMKC Principals Institute for 25 principals whose schools serve urban, low-income neighborhoods in the Kansas City, Kan , and Kansas City, Mo , School Districts
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$2,500 00
			Remaining to be Paid \$0 00
19990126	H Eugene Dooley President and CEO Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	A three-year grant to support continuation of the local Community Change for Youth Development project to engage youth in the governance of the Blue Hills neighborhood in Kansas City, Mo
Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City		FY2001	Payments \$186,633 00
			Remaining to be Paid \$0 00
19990139	Gary Walker President Public Private Ventures One Commerce Square 2005 Market Street, Suite 900 Philadelphia, PA 19103	501(c)(3) Public	A three-year grant to support Community Change for Youth Development for data collection, technical assistance, a yearly conference and field reports and a final analysis and report about the effectiveness of the national initiative to engage youth in neighborhood governance
Name on IRS Determination Letter Public Private Ventures		FY2001	Payments \$250,000 00
			Remaining to be Paid \$0 00
19990150	Heather B Weiss Director Harvard University, Graduate School of Education Family Research Project 38 Concord Ave Cambridge, MA 02138-8235	Educational Institution	A three-year grant to support continued publication of The Evaluation Exchange (EE) and the expansion of the EE Web site The EE will continue to cover the following outcomes-based areas Theory and Practice, Promising Practices, Questions and Answers, Spotlight, Evaluations to Watch, Beyond Basic Training, and New and Noteworthy Electronic Mailbox
Name on IRS Determination Letter Harvard University		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19990156	Mark Brayer Boy Scouts of America, Heart of America Council 10210 Holmes Road Kansas City MO 64131	501(c)(3) Public	A four-year grant to support the expansion of the Urban Scouting Program for boys living in the urban core of Kansas City, Mo , and Kansas City, Kan
Name on IRS Determination Letter Boy Scouts of America National Council		FY2001	Payments \$75,000 00
			Remaining to be Paid \$0 00
19990375	Barbara Mullins Program Director Promise Project 3100 Broadway Suite 930 Kansas City, MO 64112-2241	501(c)(3) Public	To provide core operating support during the next four years for the Promise Project, which involves youth in Kansas City in such programs as the Youth Talent Pool, Service Learning and Volunteer Management In addition, \$40,000 per year will support the Promise Project in becoming a PeaceJam affiliate
Name on IRS Determination Letter Kansas City Missouri Young Men's Christian Association		FY2001	Payments \$100,000 00
			Remaining to be Paid \$100,000 00

Number	Grantee	IRS Status	Purpose
19990400	Ginger Bohachick Kansas City Consensus 5301 Charlotte Kansas City, MO 64110	501(c)(3) Public	To support the core operations of this citizen based organization which analyzes major public-policy issues through membership task forces
Name on IRS Determination Letter Kansas City Consensus		FY2001	Payments \$58,000 00
			Remaining to be Paid \$58,000 00
19990418	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	A three-year grant to support youth programs at the Thornberry Center for Youth and Families
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2001	Payments \$250,000 00
			Remaining to be Paid \$0 00
19990673	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Kansas City, MO 64109-3200	501(c)(3) Public	A two-and-a-half year grant to support the addition of a technology component to current school-to-career curricula
Name on IRS Determination Letter DeLaSalle Education Center		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19990723	Alan Abramson The Aspen Institute, Headquarters One Dupont Circle, NW Suite 700 Washington, DC 20036	501(c)(3) Public	A three-year grant to support a seminar series for Mid-Continent Foundation Executives jointly sponsored by the Kauffman and Kellogg Foundations
Name on IRS Determination Letter The Aspen Institute, Inc		FY2001	Payments \$34,000 00
			Remaining to be Paid \$0 00
19990773	John Harvey Executive Director City Vision Ministries, Inc 1321 N 7th Street Kansas City, KS 66101	501(c)(3) Public	To support core operating expenses for this community development corporation serving neighborhoods in the northeast area of Kansas City, Kan
Name on IRS Determination Letter City Vision Ministries, Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19990875	Cathy Breidenthal Executive Director Young Women's Christian Association, Kansas City Kansas 1017 N 6th Street Kansas City, KS 66101	501(c)(3) Public	To support the organizational effectiveness of the YWCA of Wyandotte County
Name on IRS Determination Letter Young Women's Christian Association		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19990879	Ervin Simms Executive Director Mt Carmel Redevelopment Corp, Inc 2025 N 12th Street Kansas City, KS 66104	501(c)(3) Public	A three-year matching grant for economic development and core operating support for development of affordable housing units in the neighborhoods of Northeast Kansas City, Kan
Name on IRS Determination Letter Mt Carmel Redevelopment Corp, Inc		FY2001	Payments \$123,500 00
			Remaining to be Paid \$115,625 00

Number	Grantee	IRS Status	Purpose
19991070	<p>Marcia Nicely</p> <p>Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101</p>	501(c)(3) Public	A three-year grant to support expansion of a comprehensive child care resource and referral system for metropolitan Kansas City
	<p>Name on IRS Determination Letter Heart of America Family Services</p>	<p>FY2001</p> <p>Payments \$333,000 00</p>	<p>Remaining to be Paid \$0 00</p>
19991071	<p>Cns Medina Executive Director Guadalupe Center, Inc. 1015 Avenida Cesar E Chavez Kansas City, MO 64108</p>	501(c)(3) Public	Support for core operating expenses
	<p>Name on IRS Determination Letter Guadalupe Center, Inc</p>	<p>FY2001</p> <p>Payments \$50,000 00</p>	<p>Remaining to be Paid \$0 00</p>
19991076	<p>Lynette Poolman</p> <p>Heart of America Family Services, HOMEFRONT 626 Minnesota Kansas City KS 66101</p>	501(c)(3) Public	A three-year grant to support HOMEFRONT's core work on behalf of effective parenting and for leadership of Kansas City Brain Child, a parent education campaign focused on early brain development
	<p>Name on IRS Determination Letter Heart of America Family Services</p>	<p>FY2001</p> <p>Payments \$60,000 00</p>	<p>Remaining to be Paid \$0 00</p>
19991078	<p>Cns Medina Executive Director Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City, MO 64108</p>	501(c)(3) Public	A three-year grant to support youth programs
	<p>Name on IRS Determination Letter Guadalupe Center, Inc</p>	<p>FY2001</p> <p>Payments \$70,000 00</p>	<p>Remaining to be Paid \$0 00</p>
19991137	<p>David Renz Director The University of Missouri - Kansas City Midwest Center for Nonprofit Leadership 310 Block School 5100 Rockhill Road Kansas City MO 64110-2499</p>	Educational Institution	A five-year grant to support the Forum for Early Childhood Organization and Leadership Development to build the leadership knowledge and skills of current and emerging early care and education managers and leaders
	<p>Name on IRS Determination Letter The University of Missouri - Kansas City</p>	<p>FY2001</p> <p>Payments \$166,550 00</p>	<p>Remaining to be Paid \$244,900 00</p>
19991180	<p>Denise Graves-Burns</p> <p>Wyandotte County Interfaith Sponsonng Council 2900 Minnesota Avenue P O Box 2817 Kansas City, KS 66110-0081</p>	501(c)(3) Public	Support for WISC to provide a vehicle for families to address the social and economic problems that concern the community within the Kansas City, Kansas urban core By FY2000 their goal is to have a 25% increase in the number of citizens engaged in community organizing efforts in selected "place" neighborhoods in the bi-state urban core
	<p>Name on IRS Determination Letter Wyandotte County Interfaith Sponsonng Council</p>	<p>FY2001</p> <p>Payments \$50,000 00</p>	<p>Remaining to be Paid \$0 00</p>

Number	Grantee	IRS Status	Purpose
19991264	Andrew Campos Executive Director Minute Circle Friendly House 2405 Elmwood Kansas City, MO 64127	501(c)(3) Public	To support the organizational effectiveness of Minute Circle Friendly House
Name on IRS Determination Letter Minute Circle Friendly House Association		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991272	Jan M Marcason Mid America Assistance Coalition One W Armour Blvd Suite 20 Kansas City, MO 64111	501(c)(3) Public	A three-year grant to support enhancement of the MAACLINK computer system as a case management tool for human service agencies which will build a broader financial base, including increased revenue from fees and contracts from an expanded user network
Name on IRS Determination Letter Mid America Assistance Coalition		FY2001	Payments \$30,000 00
			Remaining to be Paid \$0 00
19991311	Jennifer Walker Metropolitan Community Colleges, PVCC-Francis Child Development Institute 3201 Southwest Trafficway Kansas City, MO 64111	Educational Institution	A two-year grant to support expansion of the After-School Literature Project, a reading program for children during out-of-school hours, offered in 12 additional elementary school sites in Kansas City, Mo
Name on IRS Determination Letter Metropolitan Community Colleges		FY2001	Payments \$20,000 00
			Remaining to be Paid \$0 00
19991420	Stephen B McCue Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village, KS 66208	501(c)(3) Public	To support the organizational effectiveness of the urban core program of Camp Fire Boys and Girls
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991423	Charles E Vreeland Executive Director Whatsoever Community Center 1201 Ewing Avenue Kansas City, MO 64126	501(c)(3) Public	To support the organizational effectiveness of Whatsoever Community Center
Name on IRS Determination Letter Whatsoever Community Center		FY2001	Payments \$35,000 00
			Remaining to be Paid \$0 00
19991432	Anne Oswald City Union Mission 1100 East 11th Street Kansas City, MO 64106	501(c)(3) Public	To support the core operating costs of the Vanderberg Youth Center at City Union Mission
Name on IRS Determination Letter City Union Mission		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
19991603	Richard A. Ruiz Executive Administrator El Centro Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	A three-year grant to support efforts to map and assess the Argentine district's assets and mobilize resources for the future of this Kansas City, Kan , neighborhood
Name on IRS Determination Letter El Centro, Inc		FY2001	Payments \$23,175 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
19991636	Gary L Brunk Executive Director Kansas Action for Children Inc 3360 S W Hamson Ave PO Box 463 Topeka, KS 66611	501(c)(3) Public	A three-year grant to support a coordinator who will facilitate education of the public regarding children and youth issues
	Name on IRS Determination Letter Kansas Action for Children, Inc	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991663	Jean Roth Jacobs Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Praine Village, KS 66208	501(c)(3) Public	A three-year grant to support club activities for children and youth living in Northeast Kansas City, Kan
	Name on IRS Determination Letter Camp Fire Boys and Girls	FY2001	Payments \$20,000 00
			Remaining to be Paid \$0 00
19991664	Richard A Ruiz Executive Administrator El Centro, Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To provide core operating support to a major partner in Kansas City, Kansas' urban core
	Name on IRS Determination Letter El Centro, Inc	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991754	Gregg Schrader Association of United Way Agencies 1080 Washington Kansas City, MO 64105	501(c)(3) Public	To support an intern through the Bloch School of Business to help staff the organization
	Name on IRS Determination Letter United Way	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
19991755	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Suite 200 Kansas City, MO 64111	501(c)(3) Public	To provide operating funds to KCNA to enable them to provide services to neighborhoods in the KCMO urban core
	Name on IRS Determination Letter Kansas City Neighborhood Alliance	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991796	Gwendolyn Grant Executive Vice President & COO The Urban League, Greater Kansas City 1710 The Paseo Kansas City, MO 64108-8370	501(c)(3) Public	A three-year grant to support The Leadership Development Institute, Achievement Matters, and for core operating support
	Name on IRS Determination Letter Urban League of Kansas City, Missouri	FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
19991804	Mary Lou Jaramilo Executive Director Mattie Rhodes Counseling and Art Center 1740 Jefferson Kansas City, MO 64108	501(c)(3) Public	To support the core operating costs of Mattie Rhodes Counseling and Art Center
	Name on IRS Determination Letter Mattie Rhodes Center	FY2001	Payments \$20,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
19991817	Irene Salazar Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To support core operating expenses
Name on IRS Determination Letter Youth Opportunites Unlimited Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991828	Wade J Freeman President The Don Bosco Center 531 Garfield Kansas City, MO 64126	501(c)(3) Public	To support the core operating expenses of The Don Bosco Centers
Name on IRS Determination Letter Don Bosco Community Centers		FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
19991839	Terry Woodbury Executive Director Wyandotte County Neighborhood Corps P O Box 17-1042 Kansas City KS 66117	501(c)(3) Public	A two-year grant to support an AmeriCorps program working with grassroots neighborhood organizations and schools for youth development through volunteer leadership
Name on IRS Determination Letter United Way of Wyandotte County, Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991883	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Block School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	To provide core operating support to the Midwest Center for Nonprofit Leadership at the University of Missouri-Kansas City
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991893	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Kansas City, MO 64109-3200	501(c)(3) Public	To provide core operating support to DeLaSalle Education Center
Name on IRS Determination Letter DeLaSalle Education Center		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
19991894	Frank Ellis Swope Parkway Health Center 3801 Blue Parkway Kansas City, MO 64130-0435	501(c)(3) Public	A two-year grant to continue support for the Patient Advocacy and After-Hours Clinic to serve low-income children, youth and families in the Eastside neighborhood of Kansas City, Mo
Name on IRS Determination Letter Model Cities Health Corporation of Kansas City		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
19992086	Steve Trippe Executive Director New Ways to Work New Ways Workers National 785 Market Street Suite 950 San Francisco, CA 94103	501(c)(3) Public	A three-year grant to help community-based organizations in both Kansas City, Mo , and Kansas City, Kan , provide work-based learning experiences for youth
	Name on IRS Determination Letter New Ways to Work	FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20000001	Abby Baucom Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-4240	Government	To support the Fern Webster Scholarship extension for an additional three years to provide professional preparation and development of early childhood teachers and providers working with young children 0-5 years of age, with priority given to teachers living and working in the bi-state urban core Funding also includes administrative support
	Name on IRS Determination Letter Mid-America Regional Council	FY2001	Payments \$376,000 00
			Remaining to be Paid \$451,000 00
20000015	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Block School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	A three-year grant to support an education and recognition program in honor of Edward A Smith, who was an esteemed civic leader in Kansas City and a Kauffman Foundation Board Member The grant supports an annual Edward A Smith Lecture and "Day of Learning" at the Midwest Center for Nonprofit Leadership at the University of Missouri Kansas City and in alternate years an awards program which honors selected local and national staff and volunteer leaders
	Name on IRS Determination Letter The University of Missouri - Kansas City	FY2001	Payments \$125,000 00
			Remaining to be Paid \$175,000 00
20000027	Martin J Blank Staff Coordinator Institute for Educational Leadership, Inc 1001 Connecticut Avenue N W Suite 310 Washington, DC 20036	501(c)(3) Public	To support the work of the Coalition for Community Schools which will advance the information and technical assistance available to school-linked services sites nationally with a special emphasis on the Kansas City, Kan and Mo urban core
	Name on IRS Determination Letter Institute for Educational Leadership, Inc	FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
20000028	Robert Halpern Professor Enkson Institute 420 N Wabash Chicago, IL 60611	501(c)(3) Public	To support development of a book on the history and policy implications of after-school programs for low-income children
	Name on IRS Determination Letter Enkson Institute	FY2001	Payments \$10,000 00
			Remaining to be Paid \$10,000 00
20000034	Anthony Smith Principal Cincinnati Public Schools, Lafayette Bloom-Back-On-Track Accelerated Middle School 1941 Baymiller Street Cincinnati, OH 45214	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
	Name on IRS Determination Letter Cincinnati Public Schools	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000036	Patricia Stewart-Adams Principal Cincinnati Public Schools Heberle Elementary School 2015 Freeman Avenue Cincinnati, OH 45214	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Cincinnati Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000039	Victoria Gonzalez-Rubio Principal University City School District, Delmar-Harvard Elementary School 711 Kingsland University City, MO 63130	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter University City School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000040	Deborah Murphy Principal Saint Joseph School District, Edison Elementary School 515 N 22nd Street St Joseph, MO 64501-5572	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Joseph School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000041	Connie Hangartner Principal Saint Joseph School District, Neely Accelerated School 1909 S 12th Street St Joseph, MO 64503	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Joseph School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000042	Olga Figueras Principal Dade County Public Schools, Feinberg Fisher Elementary School 1420 Washington Avenue Miami Beach, FL 33139	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Dade County Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000043	Georgina Palomo Principal Dade County Public Schools, Laura C Saunders Elementary 505 Southwest 8th Street Homestead, FL 33035	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Dade County Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000045	Audrey F Bullard Principal Kansas City, Missoun School Distnct, Sanford B Ladd African Centered Elementary School 3640 Benton Blvd Kansas City, MO 64128	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Kansas City, Missoun School District, Sanford B Ladd African Centered Elementary School		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000046	JoLynn Nemeth Principal Kansas City, Missoun School Distnct McCoy Elementary School 1524 White Kansas City, MO 64126	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Kansas City, Missoun School District, McCoy Elementary School		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000047	Belinda Goolsby Principal Kansas City, Missoun School Distnct, Scaritt Elementary Comprehensive Community School 3509 Anderson Kansas City, MO 64123	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Kansas City, Missoun School Distnct, Scaritt Elementary Comprehensive Community School		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000048	Joyce Roberts Principal Saint Louis Public Schools, Pierre Laclade Elementary School 5821 Kennerty St Louis MO 63112	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Louis Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000050	Carol Hall Principal Saint Louis Public Schools, Shepard Elementary School 3450 Wisconsin Avenue St Louis, MO 63118	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Louis Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000051	Gerald Arbin Principal Saint Louis Public Schools, Sigel Elementary Community Education Center 2050 Allen Avenue St Louis, MO 63104	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Louis Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000052	Margaret Lewis Principal Saint Louis Public Schools, Wyman Elementary School 1547 South Theresa Avenue St Louis, MO 63104	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Saint Louis Public Schools		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000053	Terri L Martin Principal Columbia School District, New Haven Elementary School 3301 New Haven Road Columbia, MO 65201-1549	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Columbia School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000054	Rose Tippin Principal Columbia School District, West Boulevard Elementary School 319 West Blvd North Columbia, MO 65203-3260	Educational Institution	These two-year grants for elementary and middle schools in Missouri, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Columbia School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000055	Vernon Beard Principal Broward County School District, Parkway Middle School 3600 N W 5th Court Ft Lauderdale, FL 33311	Educational Institution	These two-year grants for elementary and middle schools in Missoun, Florida, and Ohio are designed to improve student achievement through parent-team approaches to comprehensive school-wide improvement efforts, extend existing school reform, school-linked services, and the daily work of teachers as an important aspect of site-based systems change
Name on IRS Determination Letter Broward County School District		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20000118	Tom A. Friedmann Executive Director MediaWise P O Box 6145 1620 South 37th Street Kansas City, KS 66106	501(c)(3) Public	To educate and train youth, parents and teachers concerning the effect of media violence
Name on IRS Determination Letter MediaWise		FY2001	Payments \$30,000 00
			Remaining to be Paid \$0 00
20000175	Richard M Potter Vice President of Development American Humanics Inc 4601 Madison Avenue Kansas City, MO 64112	501(c)(3) Public	To support the Annual Management Institute for participants of the American Humanics, Inc college program, which provides education for students on nonprofit careers, including youth work
Name on IRS Determination Letter American Humanics, Inc		FY2001	Payments \$30,000 00
			Remaining to be Paid \$45,000 00
20000261	David A. Smith President Boys and Girls Clubs Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	To support youth development programs at the Troost Midtown Branch of the Greater Kansas City Boys and Girls Clubs
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2001	Payments \$125,000 00
			Remaining to be Paid \$0 00
20000354	Carole Levine Vice President Communities in Schools 277 South Washington Street Suite 210 Alexandria, VA 22314	501(c)(3) Public	To support the North Central Regional Office of Communities in Schools to provide technical assistance and training to school-linked services and community school sites in Kansas and Missoun
Name on IRS Determination Letter Communities in Schools, Inc		FY2001	Payments \$120,978 00
			Remaining to be Paid \$125,960 00
20000368	Ann Bodnar Family Friends Program Coordinator The Children's Mercy Hospital, Family Friends Program 2401 Gillham Road Kansas City, MO 64108	501(c)(3) Public	To support the expansion of the Grandparents As Parents in Kansas City's urban core neighborhoods
Name on IRS Determination Letter The Children's Mercy Hospital		FY2001	Payments \$65,000 00
			Remaining to be Paid \$60,000 00

Number	Grantee	IRS Status	Purpose
20000369	Linda K Endecott Senior Vice President Consumer Credit Counseling Services 211 W Armour Blvd Suite 304 Kansas City MO 64111-2065	501(c)(3) Public	To support the Kansas City Homebuyers Education Center to expand home ownership education and advance technological capabilities
	Name on IRS Determination Letter Consumer Credit Counseling Services	FY2001	Payments \$140,000 00
			Remaining to be Paid \$0 00
20000404	Zeb Fortman Chess Coach Kansas City Regional Chess Council 4035 Tracey Kansas City, MO 64110	501(c)(3) Public	To support the development of an after-school chess program for students in the Kansas City, Missouri Extended Day programs
	Name on IRS Determination Letter Kansas City Regional Chess Council	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20000405	Candace Iveson Senior Policy Analyst, Early Care & Education Citizens for Missouri's Children 2717 Sutton Blvd Suite 200 St Louis, MO 63143	501(c)(3) Public	To update a statewide database and Web site for tracking early care and learning services, best practices, model programs, and current issues
	Name on IRS Determination Letter Citizens for Missouri's Children	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20000422	Tom Blake Assistant Superintendent Diocese of Kansas City-St Joseph 300 East 36th St P O Box 419037 Kansas City MO 64141-6037	Church	To support the implementation of a literacy program in the seven Central City elementary schools of the Diocese of Kansas City - St Joseph
	Name on IRS Determination Letter Diocese of Kansas City-St Joseph	FY2001	Payments \$15,000 00
			Remaining to be Paid \$10,000.00
20000423	Pam Wiens Business/Education Coordinator Kansas City, Kansas Area Chamber of Commerce 727 Minnesota Avenue P O Box 171337 Kansas City, KS 66117	501(c)(6) Trade	To promote the implementation of project-based learning as a strategy to improve instructional practices within the Kansas City, Kansas School District
	Name on IRS Determination Letter Kansas City, Kansas Area Chamber of Commerce	FY2001	Payments \$36,000 00
			Remaining to be Paid \$0.00
20000466	Frank Ellis Swope Parkway Health Center 3801 Blue Parkway Kansas City, MO 64130-0435	501(c)(3) Public	To support Swope Parkway Health Center's "Campaign for Continuity," an effort to sustain and stabilize core services for residents, especially children and youth, in the urban core
	Name on IRS Determination Letter Model Cities Health Corporation of Kansas City	FY2001	Payments \$200,000 00
			Remaining to be Paid \$400,000 00
20000495	Kelly McKane Senior Development Associate National Public Radio 635 Massachusetts Avenue N W Washington, D C 20001-3753	501(c)(3) Public	To provide support to National Public Radio to increase their reporting on educational issues related to literacy
	Name on IRS Determination Letter National Public Radio, Inc	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000514	Gwendolyn Grant Executive Vice President & COO The Urban League, Greater Kansas City 1710 The Paseo Kansas City, MO 64108-8370	501(c)(3) Public	To support the Achievement Matters Campaign a community mobilization effort to improve the academic achievement of African-American students in the Kansas City, Missouri School District
Name on IRS Determination Letter Urban League of Kansas City, Missouri		FY2001	Payments \$100,000 00
			Remaining to be Paid \$100,000 00
20000555	Richard Murphy Director and Vice President Academy for Educational Development Center for Youth Development & Policy Research 1825 Connecticut Ave N W Washington, DC 20009-5721	501(c)(3) Public	To support the Center's work with YouthNet to improve youth development outcomes for urban core youth in Kansas City, Mo
Name on IRS Determination Letter Academy for Educational Development Inc		FY2001	Payments \$30,570 00
			Remaining to be Paid \$30,570 00
20000570	Gus Jacob The University of Missouri - Kansas City, Basic School Regional Center School of Education 5100 Rockhill Road Suite 365 Kansas City, MO 64110	Educational Institution	Funding for the Basic School Regional Center to support schools in the Kansas City area interested in pursuing the Basic School as a framework for elementary education
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$55,000 00
			Remaining to be Paid \$0 00
20000721	Mark Litzler Truman Medical Center Charitable Foundation 2310 Holmes Street Suite 735 Kansas City, MO 64108	501(c)(3) Public	To support new staff training and professional development activities to improve the service provided clients of the Truman Medical Center
Name on IRS Determination Letter Truman Medical Center Charitable Foundation		FY2001	Payments \$150,000 00
			Remaining to be Paid \$50,000 00
20000783	Leon A. Moon Director Kansas City 4-H, After School Academic Program P O Box 270304 Kansas City, MO 64127	501(c)(3) Public	To support the expansion of 4-H After School Academic Program within the public housing developments in the urban core of Kansas City, Mo
Name on IRS Determination Letter Four-H Clubs		FY2001	Payments \$50,000 00
			Remaining to be Paid \$25,000 00
20000785	Robert L Collins City Manager City of Kansas City, Missouri FOCUS project 15th Floor, City Hall 414 E 12th Street Kansas City, MO 64106-2795	Government	To accelerate use of Kansas City, Missouri's FOCUS neighborhood assessment/planning process
Name on IRS Determination Letter City of Kansas City, Missouri		FY2001	Payments \$85,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20000832	Hilary Pennington President Jobs For The Future 88 Broad Street 8th Floor Boston MA 02110	501(c)(3) Public	To provide professional development support for Kansas City, Missouri School District (KCMOSD) and Kansas City, Kansas School District high schools to improve instructional practices and technical assistance support for KCMOSD to transform its high schools into effective learning environments and lead to improve student achievement
Name on IRS Determination Letter Jobs For The Future		FY2001	Payments \$159,522 00
			Remaining to be Paid \$166,263 00
20000853	Enc Schaps President Developmental Studies Center 2000 Embarcadero Suite 305 Oakland, CA 94606-5300	501(c)(3) Public	To support the development and implementation (in the Kansas City area as well as across the United States) of the program "Home, School and Community," which provides mathematics curricula for home, school, youth-serving agencies and after-school programs
Name on IRS Determination Letter Developmental Studies Center		FY2001	Payments \$270,000 00
			Remaining to be Paid \$330,000 00
20000868	James Scott Executive Director Applied Urban Research Institute 6314 Brookside Plaza Suite 302 Kansas City, MO 64113	501(c)(3) Public	To support continuation of a community based planning process for the Brush Creek Corridor into the neighborhoods to the east of I-435
Name on IRS Determination Letter Applied Urban Research Institute		FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20000872	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	To expand the Individual Development Account (IDA) program to Northeast Kansas City, Kansas
Name on IRS Determination Letter Heart of America Family Services		FY2001	Payments \$117,833 00
			Remaining to be Paid \$117,833 00
20000875	Dennis Vanderpool Executive Director Associated Youth Services 1620 S 37th Street Kansas City, KS 66106	501(c)(3) Public	Capacity building support for Associated Youth Services Alternative School's Power Plant Project as a demonstration site for Kansas City, Kansas School District's First Things First Initiative's focus on improving instructional practices using project-based learning
Name on IRS Determination Letter Associated Youth Services		FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
20000905	Willie Bowie Principal Kansas City, Missouri School District, Central High School 3221 Indiana Street Kansas City, MO 64128	Educational Institution	To support improvements in high school instruction which will result in improved academic achievement
Name on IRS Determination Letter Kansas City, Missouri School District, Central High School		FY2001	Payments \$15,000 00
			Remaining to be Paid \$15,000 00

Number	Grantee	IRS Status	Purpose
20000907	Stephen Brown Principal Kansas City, Missouri School District, Northeast High School 415 S Van Brunt Blvd Kansas City, MO 64124	Educational Institution	To support improvements in high school instruction which will result in improved academic achievement
	Name on IRS Determination Letter Kansas City, Missouri School District, Northeast High School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$15,000 00
20000919	Dave Olson Director of Leadership Training Kansas City Neighborhood Alliance 3822 Summit Suite 200 Kansas City MO 64111	501(c)(3) Public	To support the Leadership Program designed to develop leaders and leadership teams from neighborhood associations. Each leadership class is comprised of four to seven neighborhood associations with four or five representatives from each
	Name on IRS Determination Letter Kansas City Neighborhood Alliance	FY2001	Payments \$37,570 00
			Remaining to be Paid \$39,430 00
20000934	Brett B Cushing Administrator Alliance for Children and Families 11700 West Lake Park Drive Milwaukee, WI 53224-3099	501(c)(3) Public	To support the general operating costs of the Alliance for Children and Families, a national organization of family support providers, and their Community Centered Initiatives Project
	Name on IRS Determination Letter Alliance for Children and Families, Inc	FY2001	Payments \$75,000 00
			Remaining to be Paid \$0 00
20000935	Marsha Renwanz Ph D Executive Director Grantmakers for Children, Youth and Families 815 15th Street NW Suite 801 Washington, DC 20005-2201	501(c)(3) Public	Core support for this affinity group of the Council on Foundations
	Name on IRS Determination Letter Grantmakers for Children, Youth and Families Inc	FY2001	Payments \$5,000 00
			Remaining to be Paid \$0 00
20000970	Nan Skelton Associate Director University of Minnesota - Minneapolis, Center for Democracy and Citizenship, Humphrey Institute Humphrey Center 301 19th Avenue South Room 141 Minneapolis, MN 55455	Educational Institution	To support the expansion of the Public Achievement program nationally and in the Kansas City metropolitan area
	Name on IRS Determination Letter University of Minnesota - Minneapolis	FY2001	Payments \$196,114 00
			Remaining to be Paid \$0 00
20000979	Abby Baucom Mid-America Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rivergate Ctr Kansas City, MO 64105-4240	Government	To support the Leadership Board for Early Childhood Care and Education of the Metropolitan Council on Child Care
	Name on IRS Determination Letter Mid-America Regional Council	FY2001	Payments \$66,667 00
			Remaining to be Paid \$66,666 00

Number	Grantee	IRS Status	Purpose
20002745	David Wam Executive Director Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-4240	Government	To support a Metro Outlook study in order to assess the progress of the metropolitan Kansas City area, particularly the urban core
Name on IRS Determination Letter Mid-America Regional Council		FY2001	Payments
			Remaining to be Paid
			\$9,789 38
			\$0 00
20002854	Sue Elliott Assistant Principal Kansas City Kansas Unified School District #500, M E Pearson Elementary School 310 N 11th Street Kansas City, KS 66101	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500, M E Pearson Elementary School		FY2001	Payments
			Remaining to be Paid
			\$2,500 00
			\$0 00
20002855	Maya M Suazo Teacher/Program Development Kansas City Kansas Unified School District #500, Welborn Elementary School 5200 Leavenworth Road Kansas City, KS 66104	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500, Welborn Elementary School		FY2001	Payments
			Remaining to be Paid
			\$2,500 00
			\$0 00
20002857	Philomina Harshaw Principal Kansas City, Missouri School District, George Washington Carver Comprehensive Community School 4600 Elmwood Avenue Kansas City MO 64130	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Missouri School District, George Washington Carver Comprehensive Community School		FY2001	Payments
			Remaining to be Paid
			\$3,500 00
			\$0.00
20002871	Carol Grimaldi Executive Director Brush Creek Community Partners 4609 Paseo Boulevard Suite 102 Kansas City, MO 64110-1843	501(c)(3) Public	This is an organizational effectiveness grant issued to continue an institutional and neighborhood collaboration within the Brush Creek corridor that is creating a world class cultural and research district surrounded by healthy communities
Name on IRS Determination Letter Brush Creek Community Partners		FY2001	Payments
			Remaining to be Paid
			\$75,000 00
			\$50,000 00
20002873	Michael Davenport Executive Director Habitat for Humanity, Kansas City 1423 E Linwood Boulevard Kansas City MO 64109	501(c)(3) Public	To provide core operating support
Name on IRS Determination Letter Habitat for Humanity Kansas City Inc		FY2001	Payments
			Remaining to be Paid
			\$50,000 00
			\$0 00

Number	Grantee	IRS Status	Purpose
20002883	Elinor B Wilson Principal Kansas City Missoun School Distnct, Troost Academy 1215 E 59th Street Kansas City, MO 64110	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Missoun School Distnct, Troost Academy		FY2001	Payments \$2,500 00
			Remaining to be Paid \$0 00
20002884	Doug Becker Prncipal Kansas City Missoun School Distnct, Harold Holiday Montesson Magnet School 7227 Jackson Kansas City MO 64132	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Missoun School Distnct, Harold Holiday Montesson Magnet School		FY2001	Payments \$3,500 00
			Remaining to be Paid \$0 00
20002891	Audrey F Bullard Prncipal Kansas City, Missoun School Distnct, J S Chick Elementary School 4101 E 53rd Street Kansas City, MO 64130	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Missoun School Distnct, J S Chick Elementary School		FY2001	Payments \$3,150 00
			Remaining to be Paid \$0 00
20002892	Teresa M May Prncipal Kansas City, Missoun School Distnct, Phillis Wheatley Comprehensive Community School 2415 Agnes Avenue Kansas City, MO 64127	Educational Institution	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City, Missoun School Distnct, Phillis Wheatley Comprehensive Community School		FY2001	Payments \$3,150 00
			Remaining to be Paid \$0 00
20002893	Warren Adams-Leavitt Executive Director Kansas City Church Community Organization 5814 Euclid Avenue Kansas City MO 64130	501(c)(3) Public	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter Kansas City Organization Project Training Insitute		FY2001	Payments \$7,500 00
			Remaining to be Paid \$0 00
20002897	Yvonne Vazquez Rangel Director League of United Latin American Citizens National Educational Service Centers, Inc 301 E Armour Blvd Suite 460 Kansas City, MO 64111	501(c)(3) Public	To support public schools, families and communities to work together to improve student achievement
Name on IRS Determination Letter LULAC National Educational Service Centers, Inc		FY2001	Payments \$7,500 00
			Remaining to be Paid \$0 00
20002932	Pam Wiens Business/Education Coordinator Kansas City, Kansas Area Chamber of Commerce 727 Minnesota Avenue P O Box 171337 Kansas City, KS 66117	501(c)(6) Trade	To support Kansas City, Kansas, Area Chamber of Commerce's Business Education Coalition Teacher Reality 101 Program, which will expose teachers to the kinds of skills and knowledge needed in today's workplace
Name on IRS Determination Letter Kansas City, Kansas Area Chamber of Commerce		FY2001	Payments \$30,000 00
			Remaining to be Paid \$30,000 00

Number	Grantee	IRS Status	Purpose
20002942	Irene Salazar Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To support program expansion of after school programming for youth in Wyandotte County
	Name on IRS Determination Letter Youth Opportunities Unlimited Inc	FY2001	Payments \$80,000 00
			Remaining to be Paid \$80,000 00
20002950	Andrew Campos Executive Director Minute Circle Friendly House 2405 Elmwood Kansas City, MO 64127	501(c)(3) Public	To support quality youth development and child care programming
	Name on IRS Determination Letter Minute Circle Friendly House Association	FY2001	Payments \$179,717 00
			Remaining to be Paid \$191,421 00
20002967	Tom Turner Bishop Sullivan Center 6435 Truman Road Kansas City, MO 64126-6263	501(c)(3) Public	This grant seeks to build the capacity of residents to initiate a positive change and improve the physical and social environment of the neighborhood through community organizing, employment and training and housing redevelopment
	Name on IRS Determination Letter Bishop Sullivan Center	FY2001	Payments \$100,000 00
			Remaining to be Paid \$100,000 00
20002968	David A. Smith President Boys and Girls Clubs Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	To support planning and developing quality work-based learning experiences for youth who reside in the bi-state urban core
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$10,000 00
			Remaining to be Paid \$10,000.00
20002969	Wade J Freeman President The Don Bosco Center 531 Garfield Kansas City, MO 64126	501(c)(3) Public	To support planning and developing quality work-based learning experiences for youth who reside in the bi-state urban core
	Name on IRS Determination Letter Don Bosco Community Centers	FY2001	Payments \$10,000 00
			Remaining to be Paid \$10,000 00
20002970	Cynthia Phillips Young Men's Christian Association Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	To support planning and developing quality work-based learning experiences for youth who reside in the bi-state urban core
	Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City	FY2001	Payments \$8,000 00
			Remaining to be Paid \$7,000 00
20002975	Juan M Rangel Executive Director National Conference for Community and Justice, Missouri 8301 State Line Road Suite 203 Kansas City, MO 64114	501(c)(3) Public	Support for the expansion of evaluation programs for area youth on race, class and diversity issues
	Name on IRS Determination Letter National Conference for Community and Justice, Missouri	FY2001	Payments \$125,000 00
			Remaining to be Paid \$175,000 00

Number	Grantee	IRS Status	Purpose
20002976	Cathy Breidenthal Executive Director Young Women's Christian Association Kansas City Kansas 1017 N 6th Street Kansas City, KS 66101	501(c)(3) Public	To support planning and developing quality work-based learning experiences for youth who reside in the bi-state urban core
Name on IRS Determination Letter Young Women's Christian Association		FY2001	Payments \$9,252 00
			Remaining to be Paid \$9,482 00
20002977	Evelyn Hudson Community Relations Director The Salvation Army Kansas City, Kansas 701 Washington Blvd Kansas City, KS 66101	501(c)(3) Public	To support planning and developing quality work-based learning experiences for youth who reside in the bi-state urban core
Name on IRS Determination Letter Salvation Army & its Components		FY2001	Payments \$5,000 00
			Remaining to be Paid \$7,500 00
20003082	Bernard Taylor Supennendent Kansas City, Missoun School Distnct 1211 McGee Kansas City MO 64106	Educational Institution	To support summer professional development opportunities for teachers and administrators in the 20 Balanced Literacy sites to learn new instructional strategies to teach reading and writing
Name on IRS Determination Letter Kansas City, Missoun School Distnct		FY2001	Payments \$69,550 25
			Remaining to be Paid \$9,927 99
20003150	Jan Kreamer President Kansas City Community Development Initiative 3822 Summit Kansas City, MO 64111	501(c)(3) Public	To support the Kansas City Community Development Initiative (KCCDI) to promote community revitalization efforts in selected Kansas City neighborhoods
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2001	Payments \$566,667 00
			Remaining to be Paid \$566,667 00
20003178	Rick Gongg Executive Director The Surplus Exchange 1107 Hickory Kansas City, MO 64101	501(c)(3) Public	To support expansion of the "Learn and Earn Program" in collaboration with the YMCA of Greater Kansas City
Name on IRS Determination Letter The Surplus Exchange, Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
20003240	Terry Woodbury Executive Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City KS 66117	501(c)(3) Public	To support Wyandotte Works, an employment and training initiative focused on the Northeast area of Kansas City, Kansas
Name on IRS Determination Letter United Way of Wyandotte County Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20003251	Virginia Hodgkinson Georgetown University, Public Policy Institute, Center for the Study of Voluntary Organizations and Service 3240 Prospect Street, NW Lower Level Rear Washington, DC 20007-2196	Educational Institution	For creation of the Waldemar A Nielsen Chair in Philanthropy
Name on IRS Determination Letter Georgetown University		FY2001	Payments \$2,300,000 00
			Remaining to be Paid \$700,000 00

Number	Grantee	IRS Status	Purpose
20003313	Patrick Montesano Vice President and Director, Education Reform Programs Academy for Educational Development 100 Fifth Avenue New York, NY 10011	501(c)(3) Public	To provide technical assistance to Kansas City, Kansas and Kansas City, Missouri public schools to build a structure for the promotion and sustainability of middle grade improvement and academic achievement
Name on IRS Determination Letter Academy for Educational Development, Inc		FY2001	Payments \$328,106 00
			Remaining to be Paid \$0 00
20003318	Mildred Winter Director Parents as Teachers National Center 10716 Corporate Square Drive Suite 230 St Louis, MO 63132	501(c)(3) Public	To improve and assess the implementation of high-quality programs that enable parents to become their child's first and best teachers
Name on IRS Determination Letter Parents as Teachers National Center Inc		FY2001	Payments \$10,299 00
			Remaining to be Paid \$0 00
20003405	Jean Roth Jacobs Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village KS 66208	501(c)(3) Public	To support a full-time staff person for the Wyandotte County expansion of Camp Fire Boys and Girls
Name on IRS Determination Letter Camp Fire Boys and Girls		FY2001	Payments \$95,000 00
			Remaining to be Paid \$90,000 00
20003431	Betsy Topper United Way Heart of America 1080 Washington Street Kansas City, MO 64105-2249	501(c)(3) Public	To support the Metropolitan Alliance for Adult Learning with implementation of a plan to raise the level of functional literacy and associated skills for young adult learners throughout metropolitan Kansas City
Name on IRS Determination Letter Heart of America United Way, Inc		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20003462	Jan Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City MO 64105-1595	501(c)(3) Public	To support grantmaking by The Kauffman Fund during FY01
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2001	Payments \$1,000,000 00
			Remaining to be Paid \$0 00
20003466	Leigh Klein Executive Director Women's Employment Network 1734 East 63rd Street Suite 300 Kansas City, MO 64110	501(c)(3) Public	For core operating support for the conversion of WEN's accounting system from DOS to Windows
Name on IRS Determination Letter Women's Employment Network Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
20003467	Michael Spady Historic Northeast Restoration Corporation 6612 Independence Avenue Kansas City, MO 64125	501(c)(3) Public	To support implementation of the Community Outreach Partnership, a family resource center, operated by Historic Northeast Restoration Corporation in Northeast, Kansas City, Missouri
Name on IRS Determination Letter Historic Northeast Restoration Corporation		FY2001	Payments \$70,000 00
			Remaining to be Paid \$60,000 00

Number	Grantee	IRS Status	Purpose
20003532	Dennis J Barnett Director Volunteer Connection, Kansas City's Promise 22220 W 52nd Street Shawnee, KS 66226	501(c)(3) Public	To provide ongoing staff support for the work of Kansas City's Promise and plans for a September culminating event for Phase I. Additional resources will support planning and implementation of a Promise Site forum.
Name on IRS Determination Letter Greater Kansas City Community Foundation		FY2001	Payments \$87,000 00
			Remaining to be Paid \$0 00
20003546	Rita Valenciano Executive Director AVANCE, Kansas City P O Box 171063 36 S Boeke Kansas City, KS 66117	501(c)(3) Public	To support programmatic costs for Avance - Kansas City to expand its parent education and family support services to limited English-speaking families in Kansas City, Kansas' urban core neighborhoods.
Name on IRS Determination Letter AVANCE, Kansas City		FY2001	Payments \$40,000 00
			Remaining to be Paid \$0 00
20003613	David Ucko Kansas City Museum Science City @ Union Station 30 W Pershing Road Kansas City, MO 64108-2415	501(c)(3) Public	Core operating support for Science City
Name on IRS Determination Letter Kansas City Museum Association		FY2001	Payments \$400,000 00
			Remaining to be Paid \$0 00
20003647	Cathy Breidenthal Executive Director Young Women's Christian Association, Kansas City, Kansas 1017 N 6th Street Kansas City, KS 66101	501(c)(3) Public	To support a gender specific youth development program, Great Plains Girl Power, in the Northeast area of Kansas City, Kansas
Name on IRS Determination Letter Young Women's Christian Association		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20003648	Brandi Fisher Project Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City, KS 66117	501(c)(3) Public	Funds will support efforts to reconnect families and the community with the public schools in the Northeast neighborhoods of Kansas City, Kansas for the purpose of improving student achievement.
Name on IRS Determination Letter: United Way of Wyandotte County Inc		FY2001	Payments \$58,746 40
			Remaining to be Paid \$0 00
20003676	Turner White Chief Executive Officer Union Station Kansas City Inc. 30 West Pershing Suite 150 Kansas City, MO 64108	501(c)(3) Public	For core operating support and for special management oversight of Union Station/Science City
Name on IRS Determination Letter Union Station Kansas City Inc		FY2001	Payments \$350,000 00
			Remaining to be Paid \$200,000 00
20003706	Gordon A. Raley CEO/President National Assembly of Health and Human Service Organizations 1319 F Street, NW Suite 601 Washington, DC 20004	501(c)(3) Public	A grant to support the National Youth Development Information Center of the National Assembly of Health and Human Service Organizations
Name on IRS Determination Letter: National Assembly of Health and Human Service Organizations		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20003819	Martha Sandven Lock Artistic Director Chameleon Theatre Company 2025 Tracy Avenue Kansas City, MO 64108	501(c)(3) Public	To fund a seven-week employment and community service program providing theatre and public presentation training
Name on IRS Determination Letter			
	Community Children's Theatre of Kansas City, MO Inc	FY2001	Payments
			Remaining to be Paid
		\$25,000 00	\$0 00
20003965	Alan Young President Ivanhoe Neighborhood Council 3818 Highland Kansas City, MO 64109	501(c)(3) Public	To fund summer experiences and after school activities for children in the Ivanhoe neighborhoods
Name on IRS Determination Letter			
	Ivanhoe Neighborhood Council	FY2001	Payments
			Remaining to be Paid
		\$4,340 00	\$0 00
20003992	Deborah L Kelly Principal Kansas City, Missoun School District, Gladstone Academy 335 N Elmwood Kansas City, MO 64123	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Gladstone Academy	FY2001	Payments
			Remaining to be Paid
		\$2,000 00	\$0 00
20003993	Frank Vincent Prncpal Kansas City, Missoun School District, Faxon Montesson School 1320 E 32nd Terr Kansas City, MO 64109	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Faxon Montesson School	FY2001	Payments
			Remaining to be Paid
		\$2,000 00	\$0 00
20003994	Carole A Ladd Prncpal Kansas City, Missoun School District, Wendell Phillips Elementary School 1619 E 24th Terr Kansas City, MO 64108	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Wendell Phillips Elementary School	FY2001	Payments
			Remaining to be Paid
		\$500 00	\$0 00
20003995	Robert Wilcox Prncpal Kansas City, Missoun School District, Prmitivo Garcia World Language School 1000 W 17th Street Kansas City, MO 64108	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Prmitivo Garcia World Language School	FY2001	Payments
			Remaining to be Paid
		\$2,000 00	\$0 00
20003997	Zora A Durham Prncpal Kansas City, Missoun School District, Satchel Paige School 3301 E 75th Street Kansas City, MO 64132	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Satchel Paige School	FY2001	Payments
			Remaining to be Paid
		\$2,000 00	\$0 00

Number	Grantee	IRS Status	Purpose
20003999	Doug Becker Principal Kansas City, Missoun School District, Harold Holliday Montesson Magnet School 7227 Jackson Kansas City, MO 64132	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School Distrct, Harold Holliday Montesson Magnet School	FY2001	Payments Remaining to be Paid \$2,000 00 \$0 00
20004000	Phyllis Budesheim Pnncipal Kansas City, Missoun School District Foreign Language Academy 3450 Warwick Kansas City, MO 64111	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Foreign Language Academy	FY2001	Payments Remaining to be Paid \$2,000 00 \$0 00
20004003	Sharon Byrd Pnncipal Kansas City, Missoun School District, Sugar Creek Elementary 11424 Gill Street Sugar Creek, MO 64054	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School Distrct, Sugar Creek Elementary	FY2001	Payments Remaining to be Paid \$2,000 00 \$0 00
20004006	Philomina Harshaw Pnncipal Kansas City, Missoun School District George Washington Carver Comprehensive Community School 4600 Elmwood Avenue Kansas City, MO 64130	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missoun School District
Name on IRS Determination Letter			
	Kansas City, Missoun School District, George Washington Carver Comprehensive Community School	FY2001	Payments Remaining to be Paid \$1,000 00 \$0 00
20004009	Beverly Ten Pnncipal Kansas City Missoun School District, Whittier Elementary School 1012 Bales Kansas City, MO 64127	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missoun School District.
Name on IRS Determination Letter			
	Kansas City, Missoun School District, Whittier Elementary School	FY2001	Payments Remaining to be Paid \$500 00 \$0 00
20004010	Corey Impens Vice Pnncipal Kansas City, Missoun School District, Southeast K-8 Zoo Academy 6410 Swope Parkway Kansas City, MO 64132	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missoun School District.
Name on IRS Determination Letter			
	Kansas City, Missoun School Distrct, Southeast K-8 Zoo Academy	FY2001	Payments Remaining to be Paid \$2,000 00 \$0 00

Number	Grantee	IRS Status	Purpose
20004011	Teresa M May Principal Kansas City, Missouri School District, Phillis Wheatley Comprehensive Community School 2415 Agnes Avenue Kansas City, MO 64127	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Phillis Wheatley Comprehensive Community School	FY2001	Payments \$1,000 00
			Remaining to be Paid \$0 00
20004013	Rodney Hare Principal Kansas City, Missouri School District, East Elementary School 1924 Van Brunt Kansas City, MO 64127	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, East Elementary School	FY2001	Payments \$1,000 00
			Remaining to be Paid \$0 00
20004014	Gayle Hurst Principal Kansas City, Missouri School District, Ecole Longan Elementary School 3421 Cherry Street Kansas City, MO 64109	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Ecole Longan Elementary School	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20004016	Susan Hendcks Principal Kansas City, Missouri School District, Three Trails Investigative Learning Magnet 11801 E 32nd Street Independence, MO 64052	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Three Trails Investigative Learning Magnet	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20004019	Brenda A Matthews Principal Kansas City, Missouri School District George B Melcher Comprehensive Community School 3958 Chelsea Kansas City MO 64130	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, George B Melcher Comprehensive Community School	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20004020	Josie Hurtado Principal Kansas City, Missouri School District Milton Moore Comprehensive Elementary School 4510 Linwood Kansas City, MO 64128	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Milton Moore Comprehensive Elementary School	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20004023	Deborah T Johnson Principal Kansas City, Missouri School District, Benjamin Banneker Computers Unlimited 7050 Askew Kansas City, MO 64130	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District.
	Name on IRS Determination Letter Kansas City, Missouri School District, Benjamin Banneker Computers Unlimited	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20004024	Judith A Reece Principal Kansas City, Missouri School District, North Rock Creek/Korte Academy of Environmental Studies 2437 S Hardy Independence, MO 64052	Educational Institution	To support the implementation of literacy practices in 30 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, North Rock Creek/Korte Academy of Environmental Studies	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20004041	Betsy McGee Academy for Educational Development 100 Fifth Avenue New York NY 10011	501(c)(3) Public	To fund conducting a poll to analyze current trends in public education reform, youth engagement, civic participation and community-school relationships
	Name on IRS Determination Letter Academy for Educational Development, Inc	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20010013	Robert E Friedman Chairman Corporation for Enterprise Development West Coast Office 353 Folsom Street San Francisco, CA 94105	501(c)(3) Public	To support the final two years of the American Dream Policy Demonstration, a five-year program that fosters asset development This national demonstration is the most comprehensive individual developmental account initiative designed to prepare families for homeownership, micro-enterprise and post-secondary education
	Name on IRS Determination Letter Corporation for Enterprise Development	FY2001	Payments \$300,000 00
			Remaining to be Paid \$0 00
20010014	Richard Thau President Third Millennium 121 Avenue of the Americas Suite 505 New York, NY 10013-1510	501(c)(3) Public	To conduct national research to determine how to increase voter turnout among young adults
	Name on IRS Determination Letter Third Millennium Advocates For The Future, Inc	FY2001	Payments \$150,000 00
			Remaining to be Paid \$0 00
20010049	Steven A Culbertson President and CEO Youth Service America 1101 15th Street N W Suite 200 Washington, DC 20005-5002	501(c)(3) Public	Funding to support ServiceVote 2000, a broad-based public education campaign seeking to increase the rates of voting by the large numbers of young people who are currently volunteering across America
	Name on IRS Determination Letter Youth Service America	FY2001	Payments \$13,000 00
			Remaining to be Paid \$0 00
20010054	Cynthia G Brown Director, Resource Center Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1451	501(c)(3) Public	To support creation and implementation of communication tools and dissemination strategies to help chief state education leaders expand and improve early childhood initiatives
	Name on IRS Determination Letter Council of Chief State School Officers	FY2001	Payments \$174,306 00
			Remaining to be Paid \$151,550 00

Number	Grantee	IRS Status	Purpose
20010060	Daniel J Bradbury Executive Director Kansas City Public Library 311 East 12th Street Kansas City, MO 64106	501(c)(3) Public	Funding for program enhancement, outreach, and state of the art technology to "feed" all other public library branches and other community organizations from the Library's new location
Name on IRS Determination Letter			
	Greater Kansas City Community Foundation	FY2001	Payments
			Remaining to be Paid
			\$1,000,000 00
			\$2,000,000 00
20010064	Stephen B McCue Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Praine Village KS 66208	501(c)(3) Public	To fund a summer camp to assist young people who have suffered from life altering changes, including death of a loved one or divorce
Name on IRS Determination Letter			
	Camp Fire Boys and Girls	FY2001	Payments
			Remaining to be Paid
			\$9,782 00
			\$0 00
20010071	Debra Woodard Counselor Kansas City, Kansas Unified School District #500, Wyandotte High School 2501 Minnesota Avenue Kansas City, KS 66102	Educational Institution	To provide support for materials for Peer Helpers to work with students at Wyandotte High School
Name on IRS Determination Letter			
	Kansas City, Kansas Unified School District #500, Wyandotte High School	FY2001	Payments
			Remaining to be Paid
			\$1,000 00
			\$0 00
20010072	Debra Woodard Counselor Kansas City, Kansas Unified School District #500, Wyandotte High School 2501 Minnesota Avenue Kansas City, KS 66102	Educational Institution	To provide training for youth counselors for Unitown and to implement the experience between Wyandotte High School and Shawnee Mission East
Name on IRS Determination Letter			
	Kansas City, Kansas Unified School District #500, Wyandotte High School	FY2001	Payments
			Remaining to be Paid
			\$4,500 00
			\$0 00
20010073	Leticia Zarate-Garcia Hermanitas Saint Joseph/Saint Benedict Youth Group 801 Vermont Avenue Kansas City KS 66101	Church	To create a mural to represent and educate the community about the many cultures and history of the neighborhood
Name on IRS Determination Letter			
	Saint Joseph/Saint Benedict Church Youth Group	FY2001	Payments
			Remaining to be Paid
			\$8,403 21
			\$0 00
20010074	Maria McClure Kansas Association of Student Financial Aid Administrators c/o Newman University 3100 McCormick Street Wichita, KS 67213	501(c)(3) Public	To support College Goal Sunday, an event which provides free financial aid advice for low-income, first-generation college students and their families
Name on IRS Determination Letter			
	Kansas Association of Student Financial Aid Administrators	FY2001	Payments
			Remaining to be Paid
			\$25,000 00
			\$0 00
20010085	Abby Baucom Mid-America Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rrvergate Ctr Kansas City, MO 64105-4240	Government	To support core operations of the Metropolitan Council on Child Care
Name on IRS Determination Letter			
	Mid-America Regional Council	FY2001	Payments
			Remaining to be Paid
			\$27,000 00
			\$54,000 00

Number	Grantee	IRS Status	Purpose
20010086	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	To support matching costs of staff implementing the Powerup initiative (computer labs for children 5-15) in three Boys and Girls Club locations
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2001	Payments \$90,000 00
			Remaining to be Paid \$0 00
20010087	H Eugene Dooley President and CEO Young Men's Christian Association Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	To provide matching funds for Amencorp/Vista Volunteers who will staff Powerup sites in Kansas City, Kan , and Kansas City, Mo
Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City		FY2001	Payments \$60,000 00
			Remaining to be Paid \$0 00
20010098	Robert J O'Neill President National Academy of Public Administration 1120 G Street, N W , Ste 850 Washington, DC 20005-3812	501(c)(3) Public	To work with other national organizations to increase citizen participation, especially young people, in the American democratic process
Name on IRS Determination Letter National Academy of Public Administration		FY2001	Payments \$75,000 00
			Remaining to be Paid \$0 00
20010099	Dennis Vanderpool Executive Director Associated Youth Services 1620 S 37th Street Kansas City, KS 66106	501(c)(3) Public	To fund a feasibility study to support development of an expanded greenhouse facility in Northeast Kansas City, Kan providing jobs and new training opportunities for residents
Name on IRS Determination Letter Associated Youth Services		FY2001	Payments \$82,000 00
			Remaining to be Paid \$0 00
20010100	Sterling Speim President Peninsula Community Foundation 1700 South E Camino Real Suite 300 San Mateo, CA 94402-3049	501(c)(3) Public	To support start-up of the Philanthropy Incubator in the Bay Area to attract new wealth to create private foundations
Name on IRS Determination Letter Peninsula Community Foundation		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20010121	Eric Schaps President Developmental Studies Center 2000 Embarcadero Suite 305 Oakland CA 94606-5300	501(c)(3) Public	To support the further development and dissemination of the after-school reading program, KidzLit in the Kansas City metropolitan area and across the United States
Name on IRS Determination Letter Developmental Studies Center		FY2001	Payments \$200,000 00
			Remaining to be Paid \$200,000 00
20010122	Cns Medina Executive Director Guadalupe Center, Inc 1015 Avenida Cesar E Chavez Kansas City, MO 64108	501(c)(3) Public	To support predevelopment and equipment costs associated with expansion of the culinary arts training program of Guadalupe Center Inc
Name on IRS Determination Letter Guadalupe Center, Inc		FY2001	Payments \$287,000 00
			Remaining to be Paid \$200,000 00

Number	Grantee	IRS Status	Purpose
20010129	Eddie N Williams President Joint Center for Political and Economic Studies 1090 Vermont Avenue NW Washington, DC 20005-4928	501(c)(3) Public	To provide core operating support
	Name on IRS Determination Letter Joint Center for Political and Economic Studies	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20010130	Harry P Pachon President The Tomas Rivera Policy Institute 1050 North Mills Avenue Pitzer College, Scott Hall Claremont CA 91711-6101	501(c)(3) Public	To provide core operating support
	Name on IRS Determination Letter The Tomas Rivera Policy Institute	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20010131	Pat Jordan President Gem Theater Cultural & Performing Arts Center 1601 East 18th Street Suite 207 Kansas City, MO 64108	501(c)(3) Public	To create a new Tourism Destination Management Company under the Gem Theatre organization to increase visitor traffic into 18th and Vine venues
	Name on IRS Determination Letter Gem Theater Cultural & Performing Arts Center Inc	FY2001	Payments \$125,000 00
			Remaining to be Paid \$0 00
20010134	Phil Sparks Vice President Communications Consortium Media Center 1200 New York Avenue NW Suite 300 Washington, DC 20005-1754	501(c)(3) Public	To support dissemination of lessons learned from work in four, possibly five, statewide efforts targeting media messages to strengthen support for quality, affordable and accessible early childhood care and education
	Name on IRS Determination Letter Communications Consortium Media Center	FY2001	Payments \$75,000 00
			Remaining to be Paid \$125,000 00
20010137	Shane Jones President Association of Caring Entrepreneurs 6400 Glenwood Suite 309 Overland Park, KS 66202	501(c)(3) Public	Support to develop a network of entrepreneurs to provide experiential learning experiences to teachers and students in the Kansas City metropolitan area
	Name on IRS Determination Letter Association of Caring Entrepreneurs	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20010138	Terry Woodbury Executive Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City, KS 66117	501(c)(3) Public	To support technical assistance to youth development providers to meet Kansas licensing requirements
	Name on IRS Determination Letter United Way of Wyandotte County inc	FY2001	Payments \$10,120 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010143	Gus Jacob The University of Missouri - Kansas City Basic School Regional Center School of Education 5100 Rockhill Road Suite 365 Kansas City MO 64110	Educational Institution	To provide funding for the Basic School Regional Center-Kansas City to support four Kansas City, Missouri School District elementary schools to become high-performing schools with the Basic School framework
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$149,904 00
			Remaining to be Paid \$324,808 00
20010150	Kurt Mueller Kauffman Center for Entrepreneurial Leadership 4801 Rockhill Road Kansas City, MO 64110	Private Foundation	FY01 funding to support the Kauffman Center for Entrepreneurial Leadership's grants and programs which are directed toward entrepreneurship education at all levels - from elementary school students and youths to high-growth entrepreneurs
Name on IRS Determination Letter Kauffman Center for Entrepreneurial Leadership		FY2001	Payments \$31,825,567 00
			Remaining to be Paid \$0 00
20010167	David Colburn Director Metropolitan Community Colleges PVCC-Francis Child Development Institute 3201 Southwest Trafficway Kansas City, MO 64111	Educational Institution	To support professional development and training opportunities to providers of before- and after-school programs in the Kansas City, Missouri School District
Name on IRS Determination Letter Metropolitan Community Colleges		FY2001	Payments \$232,912 00
			Remaining to be Paid \$0 00
20010179	Ethel Pendergrass Financial Officer Telfair Museum of Art Inc P O Box 10081 Savannah, GA 31412	501(c)(3) Public	A charitable contribution given in appreciation of an EMKF Board member's services
Name on IRS Determination Letter Telfair Museum of Art Inc		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20010180	Jan Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	A charitable contribution given in appreciation of an EMKF Board member's services
Name on IRS Determination Letter The Greater Kansas City Community Foundation		FY2001	Payments \$13,500 00
			Remaining to be Paid \$0 00
20010217	William W Treanor Executive Director Youth Today 1200 17th Street, N W 4th Floor Washington, D C 20036	501(c)(3) Public	To support publication of Youth Today
Name on IRS Determination Letter American Youth Work Center		FY2001	Payments \$100,000 00
			Remaining to be Paid \$200,000 00

Number	Grantee	IRS Status	Purpose
20010220	Della M Hughes Executive Director National Network for Youth Inc 1319 F Street NW Suite 401 Washington, DC 20004-1106	501(c)(3) Public	To support an annual forum on and the publishing of journals about Community Youth Development for the purpose of promoting progressive, humane and caring approaches to the development of youth and communities
Name on IRS Determination Letter National Network for Youth Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$100,000 00
20010221	Don B Motley Negro Leagues Baseball Museum Inc 1601 E 18th Street Kansas City, MO 64108	501(c)(3) Public	For core operating support and seed funds for new opportunities
Name on IRS Determination Letter Negro Leagues Baseball Museum Inc		FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20010224	James P Nunn Executive Director Move Up 1900 Vine Street Kansas City MO 64108	501(c)(3) Public	To provide core operating support to strengthen, sustain and grow key non-profit partners who serve children, youth and families living in the bi-state urban core
Name on IRS Determination Letter Project NeighborHOOD		FY2001	Payments \$50,000 00
			Remaining to be Paid \$100,000 00
20010225	Juana Hishaw Principal Kansas City, Missouri School District West Rock Creek Elementary 8820 E 27th Street Kansas City, MO 64129	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
Name on IRS Determination Letter Kansas City, Missouri School District, West Rock Creek Elementary		FY2001	Payments \$12,500 00
			Remaining to be Paid \$0 00
20010226	Brent C Allen Principal Kansas City, Missouri School District, Mary Harmon Weeks Elementary School 4201 Indiana Kansas City, MO 64137	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
Name on IRS Determination Letter Kansas City, Missouri School District, Mary Harmon Weeks Elementary School		FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010227	Elinor B Wilson Principal Kansas City Missouri School District, Troost Academy 1215 E 59th Street Kansas City MO 64110	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
Name on IRS Determination Letter Kansas City, Missouri School District, Troost Academy		FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010228	Donald Bell Principal Kansas City, Missouri School District, E F Swinney Applied Learning Magnet School 1106 West 47th Street Kansas City, MO 64112	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
Name on IRS Determination Letter Kansas City, Missouri School District, E F Swinney Applied Learning Magnet School		FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010229	Belinda Goolsby Principal Kansas City, Missouri School District, Scarritt Elementary Comprehensive Community School 3509 Anderson Kansas City MO 64123	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Scarritt Elementary Comprehensive Community School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010230	Dianna H Kolen Principal Kansas City, Missouri School District, Kathanne B Richardson Elementary 3515 Park Kansas City, MO 64109	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter. Kansas City, Missouri School District, Kathanne B Richardson Elementary	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010231	Veoletta Maxey Principal Kansas City, Missouri School District E C Meservey Visual And Performing Arts Accelerated School 4210 East 45th Street Kansas City, MO 64130	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, E C Meservey Visual And Performing Arts Accelerated School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010232	JoLynn Nemeth Principal Kansas City Missouri School District, McCoy Elementary School 1524 White Kansas City, MO 64126	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, McCoy Elementary School	FY2001	Payments \$12,500 00
			Remaining to be Paid \$0 00
20010233	Pamela Coleman Principal Kansas City, Missouri School District Knotts Environmental Studies Magnet Elementary 7301 Jackson Avenue Kansas City, MO 64132	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter. Kansas City, Missouri School District, Knotts Environmental Studies Magnet Elementary	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010234	Vicki Munillo Principal Kansas City, Missouri School District, Hale Cook Elementary School 7302 Pennsylvania Kansas City, MO 64114	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missouri School District
	Name on IRS Determination Letter Kansas City, Missouri School District, Hale Cook Elementary School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010235	Esther L Ray Pnnicipal Kansas City Missoun School Distnct, Graceland Elementary 2803 E 51st Street Kansas City, MO 64130	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missoun School Distnct
Name on IRS Determination Letter			
	Kansas City, Missoun School Distnct, Graceland Elementary	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010236	Carolyn B Hill Pnnicipal Kansas City, Missoun School Distnct, Garfield Elementary School 438 Prospect Avenue Kansas City, MO 64124	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missoun School Distnct
Name on IRS Determination Letter			
	Kansas City, Missoun School Distnct, Garfield Elementary School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010237	Anita Gibbs Pnnicipal Kansas City Missoun School Distnct, Askew Elementary School 2630 Topping Kansas City, MO 64129	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missoun School Distnct
Name on IRS Determination Letter			
	Kansas City, Missoun School Distnct, Askew Elementary School	FY2001	Payments \$12,500 00
			Remaining to be Paid \$0 00
20010238	Lonnie Jackson Pnnicipal Kansas City, Missoun School Distnct, C A Franklin Comprehensive Community Elementary School 3400 Highland Kansas City, MO 64109	Educational Institution	To support the implementation of literacy practices in 33 elementary schools in the Kansas City, Missoun School Distnct
Name on IRS Determination Letter			
	Kansas City, Missoun School Distnct, C A Franklin Comprehensive Community Elementary School	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010242	Jill Hamson Executive Director Chnstmas in October 4310 Madison Kansas City, MO 64111	501(c)(3) Public	To support civic engagement in Northeast Kansas City, Kan by expanding the home rehabilitation program
Name on IRS Determination Letter			
	Christmas in October	FY2001	Payments \$125,000 00
			Remaining to be Paid \$250,000 00
20010243	Diane Walker President /CEO Children's Advocacy Services Center Inc. #2 East 59th Street Kansas City, MO 64113	501(c)(3) Public	A chantable contnubtion given in appreciation of an EMKF Board member's services
Name on IRS Determination Letter			
	Children's Advocacy Services Center Inc	FY2001	Payments \$1,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010250	Deborah L. Craig YouthNet, Greater Kansas City 104 W 9th Street Suite #104 Kansas City, MO 64105-1718	501(c)(3) Public	To support quality youth development through the standard-setting process led by YouthNet
Name on IRS Determination Letter YouthNet of Greater Kansas City		FY2001	Payments \$250,000 00
			Remaining to be Paid \$0 00
20010251	Yvonne Vazquez Rangel League of United Latin American Citizens National Educational Service Centers, Inc 301 E Armour Blvd Suite 460 Kansas City, MO 64111	501(c)(3) Public	To support the Young Readers program that provides an after-school tutorial program to English as a Second Language students grades 1-3 in three elementary schools in the Kansas City, Missouri and Kansas School Districts
Name on IRS Determination Letter LULAC National Educational Service Centers, Inc		FY2001	Payments \$47,848 91
			Remaining to be Paid \$0 00
20010252	Kathy Jensen Director The University of Missouri - Kansas City School of Education Office of the Dean 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	To support development of assessment tools that help area teachers prepare students for state examinations
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20010264	Kelli E. Mather Director of Prevention Services Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City KS 66101	Educational Institution	To support the operation of before- and after-school child care programs at four elementary schools in the Kansas City, Kansas Unified School District
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2001	Payments \$186,264 00
			Remaining to be Paid \$0 00
20010269	Ronelle Neperud Local Initiatives Support Corporation One West Armour Blvd Suite 10 Kansas City, MO 64111-2087	501(c)(3) Public	To assist youth in development of their own council to provide activities and growth opportunities
Name on IRS Determination Letter Local Initiatives Support Corporation		FY2001	Payments \$9,400 00
			Remaining to be Paid \$0 00
20010273	Angie Masur Rockhurst University 1100 Rockhurst Road Kansas City MO 64110	Educational Institution	To provide the opportunity for students to volunteer in the neighborhoods surrounding the University
Name on IRS Determination Letter Rockhurst University		FY2001	Payments \$5,033 50
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010274	Yvonne Vazquez Rangel League of United Latin American Citizens National Educational Service Centers, Inc 301 E. Armour Blvd Suite 460 Kansas City, MO 64111	501(c)(3) Public	To provide the opportunity for students involved in Hispanic Leadership Opportunity Program to attend the National Hispanic Leadership Conference
	Name on IRS Determination Letter LULAC National Educational Service Centers, Inc	FY2001	Payments \$5,964 99
			Remaining to be Paid \$0 00
20010275	Ron Filipowicz Assistant Director Rockhurst University, Center for Service Learning 1100 Rockhurst Road Kansas City, MO 64110	Educational Institution	To provide funding for implementation of the Troostwood Youth Council
	Name on IRS Determination Letter Rockhurst University	FY2001	Payments \$5,637 78
			Remaining to be Paid \$0 00
20010285	Paul Light Georgetown University Institute for Health Care Research and Policy 2233 Wisconsin Avenue NW Suite 525 Washington, DC 20007	Educational Institution	To support completion of a national report for nonprofits titled Sustaining Effectiveness Paths to Ordinary Excellence in America's Top Nonprofits This report will offer best practices and highlight exemplary organizations in Kansas City and across the country
	Name on IRS Determination Letter Georgetown University, Institute for Health Care Research and Policy	FY2001	Payments \$30,000 00
			Remaining to be Paid \$20,000 00
20010289	Sara L. Englehardt President The Foundation Center 79 Fifth Avenue New York, NY 10003-3376	501(c)(3) Public	To make information on grantmakers widely accessible
	Name on IRS Determination Letter The Foundation Center	FY2001	Payments \$60,000 00
			Remaining to be Paid \$0 00
20010296	Rowena Stewart Executive Director American Jazz Museum 1616 East 18th Street Kansas City, MO 64108	501(c)(3) Public	To provide core operating support and youth education programs
	Name on IRS Determination Letter The 18th and Vine Authority	FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20010297	Ins Flournoy Science Teacher Saint Thomas Aquinas High School 11411 Plumm Road Overland Park KS 66215-4816	Educational Institution	To provide the opportunity for students to partner with Kansas City, Kansas elementary schools to present labs for those students not normally exposed to science
	Name on IRS Determination Letter Saint Thomas Aquinas High School	FY2001	Payments \$8,890 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010305	Ted Sanders President Education Commission of the States 707 17th Street Suite 2700 Denver, CO 80202-2342	501(c)(3) Public	To support a national early childhood initiative that will include Missouri and Kansas to help political and education leaders strengthen programs and policies, and the link between early education and formal K-12 education
Name on IRS Determination Letter Education Commission of the States		FY2001	Payments \$135,011 00
			Remaining to be Paid \$96,807 00
20010306	Karen T Haren Executive Director Harvesters 1811 N Topping Kansas City, MO 64120-0125	501(c)(3) Public	To support expansion of the federal child nutrition programs in the Kansas City, Kansas and Kansas City, Missouri School Districts and to implement an after-school nutrition program, Kid's Cafe, in the Kansas City, Missouri School District After-School Program
Name on IRS Determination Letter Harvesters - The Community Food Network		FY2001	Payments \$75,208 00
			Remaining to be Paid \$0 00
20010317	Patricia Schudy President National Youth Information Network Inc 11 E 40 Street Kansas City MO 64111	501(c)(3) Public	To support the National Youth Information Line in Kansas City that provides easily accessible information about positive youth-serving resources to a significant number of youth in the five-county Kansas City metropolitan area
Name on IRS Determination Letter National Youth Information Network, Inc		FY2001	Payments \$50,000 00
			Remaining to be Paid \$75,000 00
20010318	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Kansas City, MO 64109-3200	501(c)(3) Public	To provide start-up costs for an alternative middle school managed by the DeLaSalle Education Center in partnership with the Kansas City, Missouri School District
Name on IRS Determination Letter DeLaSalle Education Center		FY2001	Payments \$250,000 00
			Remaining to be Paid \$0 00
20010319	Nelson L Thompson President Southern Christian Leadership Conference Greater Kansas City Chapter 1216 Brooklyn Kansas City MO 64127	501(c)(3) Public	To support Dr Martin Luther King Youth Day 2001
Name on IRS Determination Letter Foundation for Human Development and Black Achievement		FY2001	Payments \$14,500 00
			Remaining to be Paid \$0 00
20010321	Philip Olson Director, Urban Affairs Program and Professor Sociology The University of Missouri - Kansas City, Department of Sociology 208 Haag Hall 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to support the University of Missouri - Kansas City's Grandparents As Parents Outreach Program which provides comprehensive support services to grandparents raising grandchildren in the greater Kansas City area
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$100,000 00
			Remaining to be Paid \$200,000 00

Number	Grantee	IRS Status	Purpose
20010322	Joseph B. McNeely President Development Training Institute 2510 St. Paul Street Baltimore, MD 21218	501(c)(3) Public	To help create a sustainable capacity building program for the Kansas City area Community Development Corporations (CDC's) and the affordable housing industry
Name on IRS Determination Letter The Development Training Institute		FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20010323	Mary S. Bloch Vice President and Secretary Youth Service Alliance of Greater Kansas City Inc 830 W 51st Street Kansas City MO 64112	501(c)(3) Public	To support the Youth Service Alliance of Greater Kansas City in its effort to increase service in schools across the metropolitan area through student and school recognition
Name on IRS Determination Letter Youth Service Alliance of Greater Kansas City Inc		FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010325	Phillip J. Hanson President Greater Kansas City Council on Philanthropy PO Box 5813 Kansas City, MO 64171-0813	501(c)(3) Public	To provide core operating funds
Name on IRS Determination Letter Greater Kansas City Council on Philanthropy		FY2001	Payments \$20,000 00
			Remaining to be Paid \$0 00
20010338	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Suite 200 Kansas City, MO 64111	501(c)(3) Public	To support two KCNA programs: Capacity Mapping, designed to build the capacity of residents and neighborhoods, primarily using the assets and resources provided by the neighborhood, and Neighborhood Networks, to keep neighborhoods apprised of information about their neighborhoods and the services offered by KCNA
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010340	Deborah Smith The University of Missouri - Kansas City, Department of Sociology, Family Studies Program 208 Haag Hall 5100 Rockhill Road Kansas City MO 64110-2499	Educational Institution	To support a feasibility study to develop a Missouri-wide network of people and organizations interested in offering frontline workers the opportunity to obtain Family Development credentialing and training
Name on IRS Determination Letter The University of Missouri - Kansas City		FY2001	Payments \$10,346 00
			Remaining to be Paid \$0 00
20010354	Steve Gereng Director of Instruction Kansas City Kansas Unified School District #500 625 Minnesota Avenue Kansas City KS 66101	Educational Institution	Support for the Kansas City, Kansas Unified School District #500's district-wide school reform initiative, First Things First, that focuses on school-site changes that will improve academic achievement for all students
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2001	Payments \$426,327 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010363	Terry Woodbury Executive Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City, KS 66117	501(c)(3) Public	To support development of a video promoting Wyandotte County as a tool for community development, promoting United Way activities, attracting teachers and other purposes
	Name on IRS Determination Letter United Way of Wyandotte County Inc	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20010375	Cathy Breidenthal Executive Director Young Women's Christian Association, Kansas City Kansas 1017 N 6th Street Kansas City, KS 66101	501(c)(3) Public	To support the implementation of Community Change for Youth Development, an effort to bring youth and adults together to plan for youth development, in six neighborhoods in Northeast Kansas City, Kan
	Name on IRS Determination Letter Young Women's Christian Association	FY2001	Payments \$256,000 00
			Remaining to be Paid \$0 00
20010384	M Elizabeth Griffin Executive Director Citizens for Missouri's Children 2717 Sutton Blvd Suite 200 St Louis, MO 63143	501(c)(3) Public	To support a strategic communications effort to build public will for increased public investment in high-quality early education in Missouri
	Name on IRS Determination Letter Citizens for Missouri's Children	FY2001	Payments \$200,000 00
			Remaining to be Paid \$188,800 00
20010385	Richard A Ruiz Executive Administrator El Centro, Inc 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To support equipment upgrades as enhancements to "Keyboards to Success" employment and training effort in Kansas City, Kansas
	Name on IRS Determination Letter El Centro, Inc	FY2001	Payments \$205,000 00
			Remaining to be Paid \$0 00
20010390	Michelle Rhee Chief Operating Officer The New Teacher Project 331 Madison Avenue 2nd Floor New York, NY 10017	501(c)(3) Public	To support development and implementation of the Kansas City Teaching Fellows Program, which will recruit mid-career professionals into teaching careers in the two local urban school districts
	Name on IRS Determination Letter Institute for the Improvement of Teaching Inc	FY2001	Payments \$319,994 00
			Remaining to be Paid \$0 00
20010404	Sam E Mann United Inner City Services 1101 Euclid P O Box 270538 Kansas City, MO 64127	501(c)(3) Public	To support core operations of the child care services provided by the Full Start program
	Name on IRS Determination Letter United Inner City Services	FY2001	Payments \$35,000 00
			Remaining to be Paid \$0 00
20010407	Palle M Rlinger Executive Director Metropolitan Organization to Counter Sexual Assault 3217 Broadway, Suite 500 Kansas City, MO 64111-2414	501(c)(3) Public	To support youth education programs
	Name on IRS Determination Letter Metropolitan Organization to Counter Sexual Assault	FY2001	Payments \$75,000 00
			Remaining to be Paid \$75,000 00

Number	Grantee	IRS Status	Purpose
20010408	Carol J Suter Executive Director Center for Management Assistance 600 Broadway 170 Rivergate Business Center Kansas City, MO 64105-1536	501(c)(3) Public	To support expansion of technical services and programs provided for nonprofit organizations. This grant will boost the capacity of Kauffman Foundation partners and other agencies to successfully pursue their missions.
	Name on IRS Determination Letter Center for Management Assistance	FY2001	Payments \$500,000 00
			Remaining to be Paid \$300,000 00
20010413	Roni D Posner Executive Director Alliance for Nonprofit Management 1899 L Street NW, 6th Floor Washington, DC 20036	501(c)(3) Public	To support the Alliance for Nonprofit Management's annual conference held April 18-22, 2001, in Cleveland.
	Name on IRS Determination Letter Alliance for Nonprofit Management	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010414	Andy Mott Executive Director Center for Community Change 1000 Wisconsin Avenue N W Washington, DC 20007	501(c)(3) Public	To support the core operating budget of the Center for Community Change allowing them to serve as a resource to provide education and advocacy to low income populations.
	Name on IRS Determination Letter Center for Community Change	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010418	Karen Pletz President and Chief Executive Officer University of Health Sciences 1750 Independence Avenue Kansas City, MO 64106-1453	501(c)(3) Public	To support the University of Health Sciences' Score One for Health program which will provide health screenings in six to eight elementary schools within the urban core.
	Name on IRS Determination Letter The University of Health Sciences	FY2001	Payments \$40,000 00
			Remaining to be Paid \$45,396 00
20010425	Gary L Brunk Executive Director Kansas Action for Children, Inc 3360 S W Hamson Ave PO Box 463 Topeka, KS 66611	501(c)(3) Public	To provide funding for the Kansas Children's Campaign to improve child and youth well-being.
	Name on IRS Determination Letter Kansas Action for Children, Inc	FY2001	Payments \$265,000 00
			Remaining to be Paid \$945,000 00
20010426	John L Hennessy Provost Stanford University, Office of the Provost Stanford, CA 94305-2061	Educational Institution	Funding toward endowment of the Gardner Center for Children and Communities in honor of John W Gardner.
	Name on IRS Determination Letter Stanford University, Office of the Provost	FY2001	Payments \$5,000,000 00
			Remaining to be Paid \$0 00
20010430	Karen D McGuigan Executive Director Girl Scouts, Mid-Continent Council of Girl Scouts, Inc 8383 Blue Pkwy Drive Kansas City, MO 64133	501(c)(3) Public	A grant to support Project With Reach Girl Scouting in the Urban Core of Kansas City, MO and Kansas City, KS.
	Name on IRS Determination Letter Mid-Continent Council of Girl Scouts, Inc	FY2001	Payments \$250,000 00
			Remaining to be Paid \$250,000 00

Number	Grantee	IRS Status	Purpose
20010431	David F Walker President and Chief Executive Officer Parents as Teachers National Center 10716 Corporate Square Drive Suite 230 St Louis, MO 63132	501(c)(3) Public	To support their capacity to increase quality assurance for Parents as Teachers, the largest early childhood parent education and family support program in the country
	Name on IRS Determination Letter Parents as Teachers National Center Inc	FY2001	Payments \$143,463 00
			Remaining to be Paid \$1,259,740 00
20010434	Lauren LeRoy President and CEO Grantmakers In Health 1100 Connecticut Avenue, NW Suite 1200 Washington, DC 20036-4110	501(c)(3) Public	To provide core support
	Name on IRS Determination Letter Grantmakers In Health	FY2001	Payments \$5,000 00
			Remaining to be Paid \$0 00
20010440	Bndgette Jobe Kids Voting USA, Wyandotte County 727 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Kids Voting 2000 will increase lifelong voter participation by educating Kansas elementary and secondary students and involving them in the process This grant will provide funds to work with all four of the school districts in Wyandotte County
	Name on IRS Determination Letter Kids Voting Kansas Inc	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20010441	Shelley Jones Director Young Men's Chrstian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City MO 64111-2413	501(c)(3) Public	To support the Partnership Retreat, a two day event to strengthen the role of young people in decision making Groups will generate action plans for youth-led service projects
	Name on IRS Determination Letter Young Men's Chrstian Association of Greater Kansas City	FY2001	Payments \$1,600 00
			Remaining to be Paid \$0 00
20010450	Stuart H Shapiro Chief Executive America's Promise 909 N Washington Street Suite 400 Alexandna VA 22314-4155	501(c)(3) Public	To support America's Promise Groundhog Job Shadow Day's Web site
	Name on IRS Determination Letter America's Promise the Alliance for Youth	FY2001	Payments \$35,000 00
			Remaining to be Paid \$0 00
20010452	Kathryn L Fuger Research Associate The University of Missouri - Kansas City, Institute for Human Development 2220 Holmes Room 347 Kansas City, MO 64108-2676	Educational Institution	To support establishment of a baseline for the outcome that all children get started right and enter school prepared to succeed
	Name on IRS Determination Letter The University of Missouri - Kansas City	FY2001	Payments \$100,000 00
			Remaining to be Paid \$21,139 71
20010455	Edward Knerk President Rockhurst University, Center for Community Relations and Outreach 1100 Rockhurst Road Kansas City, MO 64110-2561	Educational Institution	Funding to support the soft costs associated with the building of a new Center for Community Relations and Outreach This center will provide youth development programming for Brush Creek Eastside comdor
	Name on IRS Determination Letter Rockhurst University	FY2001	Payments \$90,000 00
			Remaining to be Paid \$605,000 00

Number	Grantee	IRS Status	Purpose
20010456	Patrick Brady President, Board of Directors Little Flower Community Computer Center 5814 Euclid Kansas City, MO 64130	501(c)(3) Public	To provide core operating support to the Little Flower Community Computer Center
Name on IRS Determination Letter			
	Little Flower Community Computer Center	FY2001	Payments
			Remaining to be Paid
			\$30,000 00
			\$60,000 00
20010462	Jan Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	To support the "Citistates" research report by Curtis Johnson and Neil Pierce on the Kansas City Metropolitan region
Name on IRS Determination Letter			
	The Greater Kansas City Community Foundation	FY2001	Payments
			Remaining to be Paid
			\$100,000 00
			\$0 00
20010464	George Penick Chair, National Charities Information Bureau National Charities Information Bureau 19 Union Square West New York, NY 10003-3395	501(c)(3) Public	To support the merger costs and transition to a new organization. This merger will allow NCIB and the Philanthropic Advisory Service of the Council of Better Business Bureaus to recognize economics of scale, initiate new programs to meet donor needs, and address accountability issues of national nonprofit groups according to accepted standards of performance
Name on IRS Determination Letter			
	National Charities Information Bureau Inc	FY2001	Payments
			Remaining to be Paid
			\$50,000 00
			\$0 00
20010465	Martha Gilliland Chancellor The University of Missouri - Kansas City Office of the Chancellor 5115 Oak Street Suite 300 AC Kansas City MO 64110-2499	Educational Institution	To create a new "Center for the City" urban community outreach office reporting directly to the Chancellor
Name on IRS Determination Letter			
	The University of Missouri - Kansas City, Office of the Chancellor	FY2001	Payments
			Remaining to be Paid
			\$125,000 00
			\$375,000 00
20010466	Lauren B Resnick Director University of Pittsburgh, Institute for Learning 3939 O'Hara Street Pittsburgh, PA 15260	Educational Institution	To support literacy instructional practices professional development for Kansas City, Missouri School District high school educators
Name on IRS Determination Letter			
	University of Pittsburgh	FY2001	Payments
			Remaining to be Paid
			\$68,250 00
			\$0 00
20010475	Kirk G Alliman President American Humanics, Inc 4601 Madison Avenue Kansas City MO 64112	501(c)(3) Public	To support a planning grant to explore a partnership with the Kauffman Social Entrepreneurship Internship Program
Name on IRS Determination Letter			
	American Humanics, Inc	FY2001	Payments
			Remaining to be Paid
			\$14,000 00
			\$0 00

Number	Grantee	IRS Status	Purpose
20010482	Denise Graves-Burns Wyandotte County Interfaith Sponsoring Council 2900 Minnesota Avenue Kansas City KS 66110-0817	501(c)(3) Public	To support the Jeremiah Fund, an innovative partnership between the United Way of Wyandotte County and WISC, that will support development of faith-based after-school and summer programs by distributing small grants to faith-based youth programs in Wyandotte County
	Name on IRS Determination Letter United Way of Wyandotte County Inc	FY2001	Payments \$140,000 00
			Remaining to be Paid \$0 00
20010486	H Eugene Dooley President and CEO Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	To support planning and implementation of youth development programs at the Emanuel Cleaver YMCA to be located at 70th and Troost in Kansas City, Mo
	Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City	FY2001	Payments \$100,000 00
			Remaining to be Paid \$400,000 00
20010496	Dave Beukelman State of Kansas, Department of Social & Rehabilitative Services 915 SW Hamson Street DSOB CFP, 5th Floor South Topeka, KS 66612	Government	To support development of quality early care and education and school-age child care programs
	Name on IRS Determination Letter State of Kansas, Department of Social & Rehabilitative Services	FY2001	Payments \$75,000 00
			Remaining to be Paid \$0 00
20010498	Steven A Culbertson President and CEO Youth Service America 1101 15th Street N W Suite 200 Washington, DC 20005-5002	501(c)(3) Public	To support the efforts of the National Youth Advisory Council in mapping local, state and national youth councils nationwide Also supports development of a two-day conference to provide training to such councils
	Name on IRS Determination Letter Youth Service America	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010530	Larry Englebuck Executive Director of Instructional Support Kansas City Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	To support the development and early implementation of the Kansas City, Kansas Unified School District's five-year strategic plan
	Name on IRS Determination Letter Kansas City, Kansas Unified School District #500	FY2001	Payments \$376,000 00
			Remaining to be Paid \$0 00
20010532	Wafaa Alkoor Neighborhood and Community Services Representative City of Kansas City, Missouri, Neighborhood and Community Services Department 4th Floor, City Hall 414 E 12th Street Kansas City, MO 64106-2768	Government	To support the Heartland Neighborhood Development Symposium, which provides professional development for neighborhood leaders
	Name on IRS Determination Letter City of Kansas City, Missouri	FY2001	Payments \$14,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010549	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missoun School Distnct, Paseo Academy of the Fine and Performing Arts 4747 Flora Kansas City MO 64110	Educational Institution	To fund "Make a Difference Day" on October 28, 2000 This day of service will allow students to use skills to improve situations in their own community
	Name on IRS Determination Letter Kansas City, Missoun School Distnct, Paseo Academy of the Fine and Performing Arts	FY2001	Payments \$2,538 00
			Remaining to be Paid \$0 00
20010553	Anthony Arnold Twin City Riders Saddle Club 106 W 11th Street Suite 1630 Kansas City, MO 64105	501(c)(3) Public	To fund the annual children's rodeo in Kansas City as well as organizational development
	Name on IRS Determination Letter Twin Cities Saddle Club	FY2001	Payments \$5,000 00
			Remaining to be Paid \$0 00
20010557	Jan Burmeister Project Director The Kansas City Sesquicentennial Celebration Inc 911 Main Street Suite 2600 Kansas City, MO 64105-2049	501(c)(3) Public	For support of KC 150 activities
	Name on IRS Determination Letter The Kansas City Sesquicentennial Celebration Inc	FY2001	Payments \$110,000 00
			Remaining to be Paid \$0 00
20010568	Anthony Dickson Director of R B I/Sports Boys and Girls Clubs Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City MO 64131	501(c)(3) Public	To support youth leadership opportunities and a safe place to gather for over 1,300 youth by making available quality accessible facilities and mentonng for urban core youth through baseball leagues
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$59,750 00
			Remaining to be Paid \$0 00
20010581	Elaine Johnson Director Academy for Educational Development, National Training Institute for Community Youth Work 1825 Connecticut Avenue, NW Washington, DC 20009-5721	501(c)(3) Public	A grant to support the first annual Advancing Youth Development National Symposium for Youth Workers
	Name on IRS Determination Letter Academy for Educational Development	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20010597	David J Cook Assistant Director The University of Kansas Medical Center, Telemedicine Services 3901 Rainbow Blvd Kansas City, KS 66160-7171	Educational Institution	To support the continuation of telemedicine clinic services at 11 public schools (seven elementary, three middle and one high) in the Kansas City, Kansas Unified School District
	Name on IRS Determination Letter The University of Kansas Medical Center, Telemedicine Services	FY2001	Payments \$222,740 00
			Remaining to be Paid \$0 00
20010607	Shendan Wood Executive Director Kansas City Free Health Clinic 2 East 39th Street 2nd Floor Kansas City, MO 64111	501(c)(3) Public	To provide health and dental services to low-income children and adolescents who live within the bistate urban core
	Name on IRS Determination Letter Kansas City Free Health Clinic	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010609	Sanford Cloud President & CEO The National Conference for Community and Justice 475 Park Avenue South New York, NY 10016-6901	501(c)(3) Public	To establish a training program and organizational development plan for NCCJ's nationwide network of 64 regional offices
Name on IRS Determination Letter			
	The National Conference for Community and Justice	FY2001	Payments
			Remaining to be Paid
			\$75,000 00
			\$0 00
20010623	Sandra Trce Gray Executive Director Learning Community for Leaders 1400 I Street Suite 800 Washington, DC 20005	501(c)(3) Public	To support the planning and development stage of the Learning Community for Leaders (LCL), an outgrowth of the Independent Sector
Name on IRS Determination Letter			
	The Community Foundation for the National Capital Region	FY2001	Payments
			Remaining to be Paid
			\$50,000 00
			\$0 00
20010624	Bnan Wilcox University of Nebraska - Lincoln, Center on Children, Families and the Law 121 S 13th Street Suite 302 Lincoln, NE 68588-0227	Educational Institution	To support quality child care for children birth to age 3 and for enhancing state and regional capacity to monitor quality on an ongoing basis in the states of Kan , Mo , Neb and Iowa
Name on IRS Determination Letter			
	University of Nebraska - Lincoln, Center on Children Families and the Law	FY2001	Payments
			Remaining to be Paid
			\$150,000 00
			\$225,000 00
20010646	Michael D Usdan President Institute for Educational Leadership, Inc 1001 Connecticut Avenue, N W Suite 310 Washington, DC 20036	501(c)(3) Public	The grant will support a national K-16 policy conference to be held June 27-28, 2001 at the Ewing Manon Kauffman Foundation for policy makers to address the need for improved coordination between K-12 and higher education The selected group of participants would include four-person teams from 12-15 states (including Missoun and Kansas)
Name on IRS Determination Letter			
	Institute for Educational Leadership, Inc	FY2001	Payments
			Remaining to be Paid
			\$168,000 00
			\$0 00
20010654	Christine Jenkins Director of Development Junior Achievement Incorporated Middle Amenca 300 West Linwood Boulevard Kansas City, MO 64111-1393	501(c)(3) Public	To support the expansion of Junior Achievement of Middle Amenca that gives students the opportunity to learn about business programming to schools in the urban core of Kansas City, Mo and Kansas City, Kan
Name on IRS Determination Letter			
	Junior Achievement Incorporated	FY2001	Payments
			Remaining to be Paid
			\$100,000 00
			\$150,000 00
20010655	Richard L Andrews Dean, School of Education The University of Missoun - Columbia, Basic School National Network 118 Hill Hall Columbia, MO 65211	Educational Institution	To support the Executive Director position of the Basic School National Network for the next three years
Name on IRS Determination Letter			
	The University of Missoun - Columbia	FY2001	Payments
			Remaining to be Paid
			\$43,750 00
			\$143,750 00

Number	Grantee	IRS Status	Purpose
20010661	<p>Michele D Kipke Director National Academy of Sciences, Board on Children, Youth, and Families, Committee on Community-Level Programs for Youth 2101 Constitution Avenue, NW Washington, DC 20418</p> <p>Name on IRS Determination Letter National Academy of Sciences</p>	501(c)(3) Public	To support the dissemination of the report from the Committee on Community-Level Programs for Youth, an activity of the Board on Children, Youth, and Families of the National Academy of Sciences
		FY2001	<p>Payments Remaining to be Paid \$75,000 00 \$50,000 00</p>
20010677	<p>Leon A Moon Director Kansas City 4-H, After School Academic Program P O Box 270304 Kansas City, MO 64127</p> <p>Name on IRS Determination Letter Greater Kansas City Community Foundation</p>	501(c)(3) Public	To fund the 4-H/Project AIM partnership to increase the developmental assets of urban Kansas City children and teens. It will link Kansas City children, teens and families to the 4-H program, providing new and ongoing opportunities for positive youth development in urban neighborhoods
		FY2001	<p>Payments Remaining to be Paid \$161,152 00 \$110,000 00</p>
20010686	<p>Jean Roth Jacobs Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village, KS 66208</p> <p>Name on IRS Determination Letter Camp Fire Boys and Girls</p>	501(c)(3) Public	To support expansion of Camp Fire Boys and Girls Clubs and building a foundation of volunteer support for programming in the metropolitan (and especially urban) Kansas City, Mo areas
		FY2001	<p>Payments Remaining to be Paid \$246,000 00 \$470,000 00</p>
20010702	<p>Deborah Meehan Executive Director Leadership Learning Community 706 Walavista Avenue Oakland CA 94610</p> <p>Name on IRS Determination Letter Tides Center</p>	501(c)(3) Public	To support the Leadership Learning Community's annual conference
		FY2001	<p>Payments Remaining to be Paid \$50,000 00 \$0 00</p>
20010741	<p>Jim Nunnally Anti-Drug Program Administrator Jackson County COMBAT Program, Jackson County Courthouse 415 East 12th Street 11th Floor Kansas City, MO 64106</p> <p>Name on IRS Determination Letter Jackson County COMBAT Program</p>	Government	To fund a Kansas City delegation visit to the East Harlem Tutorial Program to determine if this project can be implemented in the Kansas City, Missouri School District
		FY2001	<p>Payments Remaining to be Paid \$5,196 00 \$0 00</p>
20010743	<p>Elma Warnck Executive Director/CEO Family Resource Center of Greater Kansas City Inc 4900 Swope Parkway Kansas City, MO 64130</p> <p>Name on IRS Determination Letter Family Resource Center of Greater Kansas City Inc</p>	501(c)(3) Public	To help the Family Resource Center of Greater Kansas City expand fund development efforts that will allow the Center to continue offering high quality services in the Brush Creek-Eastside Kansas City, Mo, neighborhood
		FY2001	<p>Payments Remaining to be Paid \$25,000 00 \$0 00</p>

Number	Grantee	IRS Status	Purpose
20010769	Jan Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	A charitable contribution in appreciation of an EMKF Board Member's services
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010773	Patricia Patnzi Principal Investigator OMG Center for Collaborative Learning 1528 Walnut Street Suite 805 Philadelphia, PA 19102	501(c)(3) Public	To identify and codify how private foundations are adding value through their philanthropic efforts so grantmaking can become more accountable to the public
	Name on IRS Determination Letter OMG Center for Collaborative Learning	FY2001	Payments \$250,000 00
			Remaining to be Paid \$0 00
20010783	Dona Cundiff Advisor Raymore-Peculiar Public Schools, Raymore-Peculiar High School 20801 School Road PO Box 366 Peculiar, MO 64078-0366	Educational Institution	To support Unitown, a diversity training, in collaboration with Lincoln Preparatory and Paseo Academy
	Name on IRS Determination Letter Raymore-Peculiar Public Schools	FY2001	Payments \$3,210 00
			Remaining to be Paid \$0 00
20010791	Linda Stewart Director The Regional Prevention Center, Wyandotte County Kansas City Kansas Community College 7250 State Avenue Kansas City, KS 66112	Educational Institution	Funding to support the expansion of the Kindergarten Parent Outreach Program, a school readiness and parent education program targeted to Spanish-speaking and limited English-speaking children and families of Kansas City, Kansas
	Name on IRS Determination Letter Kansas City Kansas Community College	FY2001	Payments \$85,000 00
			Remaining to be Paid \$115,000 00
20010810	Karen French Northeast Coalition 1021 N 7th Street Suite 103 Kansas City, KS 66101	501(c)(3) Public	To support developing the governing coalition for the NEKCK area as called for in the Urban Land Institute Study
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2001	Payments \$90,000 00
			Remaining to be Paid \$90,000 00
20010822	Herbert Callison President Kansas Non Profit Association P O Box 47054 Topeka, KS 66647	501(c)(3) Public	To strengthen and support nonprofits in the state of Kansas
	Name on IRS Determination Letter Kansas Non Profit Association	FY2001	Payments \$30,510 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010823	Nancy Ames Vice President and Director Education Development Center, Inc. 55 Chapel Street Newton, MA 02458-1060	501(c)(3) Public	To support deepening the work by the National Forum to Accelerate Middle Grades Reform through a fall Forum meeting in Kansas City and creating a leadership development curriculum to be offered to middle school leaders
Name on IRS Determination Letter Education Development Center, Inc		FY2001	Payments \$114,362.00
			Remaining to be Paid \$30,323 00
20010824	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	To support increased organizational development of four of the Boys and Girls Clubs hub sites Clymer, Troost Midtown, Thornberry and Wyandotte County Boys and Girls Clubs This includes expansion of staff development, volunteer involvement and outcomes based evaluations
Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City		FY2001	Payments \$800,000 00
			Remaining to be Paid \$800,000 00
20010839	James P. Nunn Executive Director Move Up 1900 Vine Kansas City, MO 64108	501(c)(3) Public	To build the capacity of the Neighborhood Centered Initiative ("NCI") by supporting the NCI Facilitators in the Ivanhoe and Washington Wheatley neighborhoods
Name on IRS Determination Letter Community Movement for Urban Progress Inc		FY2001	Payments \$200,000 00
			Remaining to be Paid \$298,000 00
20010849	John V. Villanueva Executive Director Cabot Westside Clinic 1800 Summit Street Kansas City, MO 64108	501(c)(3) Public	To support expanded services to children and families in the Westside neighborhood and the bi-state urban core
Name on IRS Determination Letter Richard Cabot Club		FY2001	Payments \$300,000 00
			Remaining to be Paid \$400,000 00
20010867	M Elizabeth Griffin Executive Director Citizens for Missouri's Children 2717 Sutton Blvd Suite 200 St. Louis, MO 63143	501(c)(3) Public	To support a feasibility study for Citizens for Missouri's Children to establish a Missouri Children's Campaign
Name on IRS Determination Letter Citizens for Missouri's Children		FY2001	Payments \$17,000 00
			Remaining to be Paid \$0 00
20010868	Kathy Goetz-Wolf Senior Group Vice President & COO Family Support America 20 North Wacker Drive Suite 1100 Chicago, IL 60606	501(c)(3) Public	To support Family Support America in hosting the first national symposium on parent engagement and family support, which will involve parent leaders and policymakers
Name on IRS Determination Letter Family Support America		FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010869	L Benjamin Starrett Executive Director Funders' Network for Smart Growth and Livable Communities Collins Center for Public Policy, Inc. 150 S E 2nd Avenue Suite 709 Miami, FL 33131	501(c)(3) Public	To provide core operating support for the Funders' Network
	Name on IRS Determination Letter Collins Center for Public Policy Inc	FY2001	Payments \$30,000 00
			Remaining to be Paid \$30,000 00
20010871	Came McClelland The Tides Center P O Box 29907 San Francisco, CA 94129-0907	501(c)(3) Public	To support the operations of the Grantmakers for Effective Organizations (GEO), an affinity group dedicated to promoting learning and encouraging dialogue among funders working in organizational effectiveness
	Name on IRS Determination Letter Tides Center	FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20010874	Marcia Nicely Chairperson Missouri Child Care Resource and Referral Network 4236 Lindell Blvd Suite 300 St Louis, MO 63108	501(c)(3) Public	To support implementation of a business training curriculum for family/home-based child care providers in Missouri
	Name on IRS Determination Letter Missouri Child Care Resource and Referral Network	FY2001	Payments \$60,000 00
			Remaining to be Paid \$60,000 00
20010877	Lauren B Resnick Director University of Pittsburgh, Institute for Learning 3939 O'Hara Street Pittsburgh, PA 15260	Educational Institution	To support the provision of literacy-focused professional development and practices in the Kansas City, Missouri School District
	Name on IRS Determination Letter University of Pittsburgh	FY2001	Payments \$160,000 00
			Remaining to be Paid \$58,000 00
20010885	Al Fleming Jazz District Redevelopment Corporation 1615 E 18th Street Kansas City, MO 64108	501(c)(3) Public	Capacity building and staff support for the Entrepreneurial Loan Support Fund. This will help the 18th & Vine Historic District to attract, sustain and grow businesses
	Name on IRS Determination Letter Greater Kansas City Community Foundation	FY2001	Payments \$47,750 00
			Remaining to be Paid \$93,250 00
20010888	Kathy Thornburg The University of Missouri - Columbia, Curators Office of Sponsored Program Administration 310 Jesse Hall Columbia, MO 65211-1230	Educational Institution	To support coordinating standards and assessment activities across multiple initiatives that examine school readiness
	Name on IRS Determination Letter University of Missouri - Columbia	FY2001	Payments \$50,557 00
			Remaining to be Paid \$64,357 00

Number	Grantee	IRS Status	Purpose
20010898	Stewart J. Smith National Executive Director Camp Fire Boys and Girls, National Office 4601 Madison Avenue Kansas City, MO 64112-1278	501(c)(3) Public	Funding to support the Community/Family Club Model, a program designed to build assets in youth, families and communities
	Name on IRS Determination Letter Camp Fire Boys and Girls	FY2001	Payments \$150,000 00
			Remaining to be Paid \$300,000 00
20010913	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missouri School District, Paseo Academy of the Fine and Performing Arts 4747 Flora Kansas City, MO 64110	Educational Institution	To provide Paseo Academy's JROTC program the support to continue their service learning initiative 350 students will work with Junior Achievement, Adopt a Senior Citizen, Youth Alliance of Greater Kansas City, Big Brothers/Big Sisters, D A R E and the Elmwood Cemetery Restoration project to create partnerships and service for 11 months to the community
	Name on IRS Determination Letter Kansas City, Missouri School District, Paseo Academy of the Fine and Performing Arts	FY2001	Payments \$6,961 80
			Remaining to be Paid \$0 00
20010942	Bev Timmons Shawnee Mission School District No 512 Shawnee Mission East High School 7500 Mission Road Prairie Village, KS 66208	Educational Institution	To support an assembly and discussion with Shawnee Mission East High School and Wyandotte High School students to tackle issues concerning hate crimes and diversity
	Name on IRS Determination Letter Shawnee Mission School District No 512	FY2001	Payments \$2,500 00
			Remaining to be Paid \$0 00
20010944	Karen Heideman All Saints Catholic Grade School 809 Vermont Kansas City, KS 66101	Religious	Saint Thomas Aquinas Honors English seniors and the eight graders from All Saints School will partner as writing buddies. The seniors will mentor and develop the eighth grader's composition skills
	Name on IRS Determination Letter United States Catholic Conference	FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20010946	Nan Skelton Associate Director University of Minnesota - Minneapolis, Center for Democracy and Citizenship Humphrey Institute Humphrey Center 301 19th Avenue South Room 141 Minneapolis, MN 55455	Educational Institution	To provide an opportunity for students involved with Public Achievement to give back to the community on National Youth Service Day
	Name on IRS Determination Letter University of Minnesota - Minneapolis	FY2001	Payments \$5,396 50
			Remaining to be Paid \$0 00
20010948	Stephanie Hill Gifted Program Coordinator Hickman Mills C-1 School District, Hickman Mills High School 5401 E 103rd Street Kansas City, MO 64137	Educational Institution	To support 12 Hickman Mills High School students to attend the National Service Learning conference where they will have the opportunity to share their best practices and lessons learned about service learning with other youth from around the country. They will bring back new ideas and concepts which will be put to use while hosting a service site for the April 21, National Youth Service Day
	Name on IRS Determination Letter Hickman Mills C-1 School District, Hickman Mills High School	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010951	Scott Roberts Blue Valley School District Blue Valley High School 6001 West 159th Street Stilwell, KS 66085	Educational Institution	To support Blue Valley High School's student body in conducting a day of community service on April 20, 2001 involving over 1300 students serving over 20 community based organizations
	Name on IRS Determination Letter Blue Valley School District	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20010952	Janice S Ellis President Partnership for Children 1021 Pennsylvania Kansas City, MO 64105	501(c)(3) Public	To provide funding for PFC's education and advocacy initiatives and assistance in building its capacity to carry-out an agenda that will improve the status of children in the Greater Kansas City metropolitan area
	Name on IRS Determination Letter The Partnership for Children	FY2001	Payments \$250,000 00
			Remaining to be Paid \$200,000 00
20010959	Jennifer Oliver Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Shawnee Mission, KS 66212	Educational Institution	To provide students from Shawnee Mission South and Lincoln Prep Academy a greater understanding of the importance and power of positive human relationships
	Name on IRS Determination Letter Shawnee Mission School District No 512	FY2001	Payments \$5,200 00
			Remaining to be Paid \$0 00
20010962	Steve Geng Director of Instruction Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City KS 66101	Educational Institution	To provide support for Phase 2 of the First Things First initiative
	Name on IRS Determination Letter Kansas City, Kansas Unified School District #500	FY2001	Payments \$700,000 00
			Remaining to be Paid \$7,658,799 00
20010985	Rebecca Morison Truman Medical Center Charitable Foundation 2310 Holmes Street Suite 735 Kansas City, MO 64108	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
	Name on IRS Determination Letter Truman Medical Center Charitable Foundation	FY2001	Payments \$500 00
			Remaining to be Paid \$0 00
20010986	Veronica Forte Nash Stop Violence Coalition 301 E Armour, Suite 440 Kansas City MO 64111	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
	Name on IRS Determination Letter Stop Violence Coalition Inc	FY2001	Payments \$500.00
			Remaining to be Paid \$0 00
20010987	Chandler Moenius Topeka Community Foundation PO Box 4525 Topeka, KS 66604	501(c)(3) Public	In appreciation of service rendered as a judge for the REACH Awards Recognition Event
	Name on IRS Determination Letter Topeka Community Foundation	FY2001	Payments \$500 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20010994	Barb Friedmann Executive Director Coalition for Community Collaboration 6811 W 63rd Street Suite 308 Overland Park, KS 66202	501(c)(3) Public	To support the Coalition for Community Collaboration, an interactive network collaborating with diverse organizations that links human resources, shares information systems, and provides education and networking opportunities to build the capacity of family-serving community members in the eight-county, bi-state metroplex
Name on IRS Determination Letter Coalition for Community Collaboration		FY2001	Payments \$93,500 00
			Remaining to be Paid \$0 00
20010995	Robert Burns District Director Neighborhood Reinvestment Corporation 1111 West 39th Street Suite 100 West Kansas City, MO 64111	501(c)(3) Public	To support the development of four revolving loan funds for affordable housing within Kansas City's urban core
Name on IRS Determination Letter: Neighborhood Reinvestment Corporation		FY2001	Payments \$200,000 00
			Remaining to be Paid \$400,000 00
20010998	Christopher T. Gates President National Civic League 1445 Market Street Suite 300 Denver, CO 80202-1717	501(c)(3) Public	To support the development of civic indicators that help communities measure, track and enhance the civic health of their town, city, county or region
Name on IRS Determination Letter National Civic League of Colorado Inc		FY2001	Payments \$137,400 00
			Remaining to be Paid \$321,840 00
20011005	Warren Adams-Leavitt Executive Director Kansas City Church Community Organization 5814 Euclid Avenue Kansas City, MO 64130	501(c)(3) Public	To provide core operating support
Name on IRS Determination Letter Kansas City Organization Project Training Institute		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00
20011011	Claudia Baker Vice President for Development Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to provide support to Heart of America Family Services' Dame La Mano and Family Focus Family Support Centers in Kansas City, Kansas and Kansas City, Missouri
Name on IRS Determination Letter Heart of America Family Services		FY2001	Payments \$210,000 00
			Remaining to be Paid \$210,000 00
20011013	Bob Evans Program Coordinator Unified Government of Wyandotte County/Kansas City, Kansas 701 N 7th Street 9th Floor Kansas City, KS 66101	Government	To complete a housing and infrastructure conditions inventory for the Northeast Area of Kansas City, Kan
Name on IRS Determination Letter Unified Government of Wyandotte County/Kansas City, Kansas		FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00

Number	Grantee	IRS Status	Purpose
20011015	Norma S. Latini Early Childhood Director Whatsoever Community Center 1201 Ewing Avenue Kansas City, MO 64126	501(c)(3) Public	To support the Whatsoever Community Center's Holiday Project
Name on IRS Determination Letter Whatsoever Community Center		FY2001	Payments
			Remaining to be Paid
			\$1,500 00
			\$0 00
20011027	Jay Wiedenkiller President Greater Kansas City Association for the Education of Young Children 521 Carondelet Drive Kansas City, MO 64114	501(c)(3) Public	To build the capacity of the Greater Kansas City Association for the Education of Young Children (GKC-AEYC) to support the metro area's emerging early care and education system
Name on IRS Determination Letter Greater Kansas City Association for the Education of Young Children		FY2001	Payments
			Remaining to be Paid
			\$34,200 00
			\$0 00
20011032	Jerry McEvoy Program Director Swope Corridor Renaissance 5931 Swope Parkway Kansas City, MO 64130	501(c)(3) Public	Funding to support an urban campus for youth along the Swope Parkway corridor. This is a collaborative effort of faith based and community organizations that provide ongoing education needs for the neighborhood
Name on IRS Determination Letter Swope Renaissance Inc		FY2001	Payments
			Remaining to be Paid
			\$100,000 00
			\$56,727 00
20011034	Gerald M Shechter Executive Director Westside Agency Consortium c/o Westside Housing Organization 919 W 24 Street Kansas City, MO 64108	501(c)(3) Public	To provide support for a fund-raising plan and consultation for a shared community facility to be located on the Westside of Kansas City, Mo
Name on IRS Determination Letter Westside Housing Organization, Inc		FY2001	Payments
			Remaining to be Paid
			\$50,000 00
			\$50,000 00
20011047	Harold A. Hawkins Principal Kansas City, Missouri School District, Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement
Name on IRS Determination Letter Kansas City, Missouri School District, Lincoln College Preparatory Academy		FY2001	Payments
			Remaining to be Paid
			\$15,000 00
			\$30,000 00
20011048	Sandra Beasley Principal Kansas City, Missouri School District, Southeast African Centered High School 3500 E Meyer Blvd Kansas City, MO 64132	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement
Name on IRS Determination Letter Kansas City, Missouri School District, Southeast African Centered High School		FY2001	Payments
			Remaining to be Paid
			\$15,000 00
			\$30,000 00
20011049	Kevin Butler Vice Principal Kansas City, Missouri School District, Paseo Academy of the Fine and Performing Arts 4747 Flora Kansas City, MO 64110	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement
Name on IRS Determination Letter Kansas City, Missouri School District, Paseo Academy of the Fine and Performing Arts		FY2001	Payments
			Remaining to be Paid
			\$15,000 00
			\$30,000 00

Number	Grantee	IRS Status	Purpose
20011050	Carole Kennedy Principal-in-Residence United States Department of Education 400 Maryland Avenue, SW Room 5E202 Washington, DC 20202-0100	Government	To sponsor an invitational meeting on school leadership, in Washington, D C , January 17, 2001 Meeting discussion will focus on key school leadership improvement issues, including current efforts, problems faced by principals daily, principal recruitment and preparation, and professional development The meeting should produce a strategy for national efforts as well as recommendations for a federal role in the improvement of school leadership
Name on IRS Determination Letter United States Department of Education		FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00
20011052	Suzanne Fischer Guidance Counselor Kansas City, Missouri School District, Northeast High School 415 S Van Brunt Blvd Kansas City, MO 64124	Educational Institution	To support sending 50 Northeast High School students to Unitown diversity training
Name on IRS Determination Letter Kansas City, Missouri School District, Northeast High School		FY2001	Payments \$3,487 50
			Remaining to be Paid \$0 00
20011070	Michael Nellis Youth Transition Funders Group c/o Tides Center Presidio Building PO Box 29907 San Francisco, CA 94129-0907	501(c)(3) Public	To provide funding for administrative and consultative support for the Youth Transition Funders Group, a national network of funders focused on improving the transition of youth into adult life as self-sufficient and contributing citizens
Name on IRS Determination Letter The Tides Center		FY2001	Payments \$7,000 00
			Remaining to be Paid \$0 00
20011124	Jill Blair Program Director Grantmaker Forum on Community and National Service 2550 9th Street Suite 113 Berkeley, CA 94710	501(c)(3) Public	Funding to increase philanthropic support to encourage voluntary service and citizen engagement in America
Name on IRS Determination Letter Grantmaker Forum on Community and National Service		FY2001	Payments \$150,000 00
			Remaining to be Paid \$0 00
20011134	Dwayne Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127	501(c)(3) Public	To establish an early childhood literacy lab at the Thomas/Roque Child and Family Development Center and to transform 15 additional child care centers and 50 family child care homes into literacy-rich environments
Name on IRS Determination Letter KCMC Child Development Corporation		FY2001	Payments \$200,000 00
			Remaining to be Paid \$250,000 00
20011165	Dorothy S Rdings President and CEO Council on Foundations 1828 L Street NW Washington, DC 20036-6516	501(c)(3) Public	To reprint Alan Pifer's Monograph "Speaking Out Reflections on 30 Years of Foundation Work"
Name on IRS Determination Letter Council on Foundations		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011188	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missoun School Distnct, Paseo Academy of the Fine and Performing Arts 4747 Flora Kansas City, MO 64110	Educational Institution	Paseo Academy will challenge six other JROTC programs in the Kansas City, Missoun School District to get involved in National Youth Service Day
	Name on IRS Determination Letter Kansas City, Missoun School District, Paseo Academy of the Fine and Performing Arts	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20011189	Charles E. Vreeland Executive Director Whatsoever Community Center 1201 Ewing Avenue Kansas City, MO 64126	501(c)(3) Public	To support expansion of youth development programs
	Name on IRS Determination Letter Whatsoever Community Center	FY2001	Payments \$35,000 00
			Remaining to be Paid \$0 00
20011206	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	Funding to restore Satchel Paige Memorial Park as a source of pride to youth and families in the Brush Creek neighborhood
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$300,000 00
			Remaining to be Paid \$0 00
20011246	Robert K. Goodwin Points of Light Foundation 1400 I Street, N W Suite 800 Washington, DC 20005	501(c)(3) Public	Funding to develop a business plan for the Leadership Institute for National and Community Volunteering, a collaborative effort of the Points of Light Foundation and the Corporation for National Service
	Name on IRS Determination Letter Points of Light Foundation	FY2001	Payments \$55,000 00
			Remaining to be Paid \$0 00
20011257	Cindy Hoffecker Director of Volunteer Development Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	Fifteen youth will spend an afternoon bringing hope and joy to patients at the VA Hospital
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$680 00
			Remaining to be Paid \$0 00
20011261	Cathy Chnstuansen Youth Worker Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	This beautification project will take place on April 21, 2001 and will impact Troost Avenue Youth from the Midtown Community Center will beautify and restore pride in the community
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$559 00
			Remaining to be Paid \$0 00
20011264	Deborah Kiboko Site Coordinator Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	A drug awareness conference will be held on April 21, 2001 to help educate the community about how to prevent and combat drug abuse
	Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City	FY2001	Payments \$2,876 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011265	<p>Jeff Atkins</p> <p>Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131</p> <p>Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City</p>	501(c)(3) Public	16 youth from Clymer Boys and Girls Club will provide service to the Harvesters Community Food Network Agency
		FY2001	<p>Payments \$785 50</p> <p>Remaining to be Paid \$0 00</p>
20011266	<p>Tyrone Moore</p> <p>Site Coordinator Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131</p> <p>Name on IRS Determination Letter Boys and Girls Clubs of Greater Kansas City</p>	501(c)(3) Public	The Satchel Paige beautification project will involve 40 students and adults who will reconstruct the school's courtyard to a park
		FY2001	<p>Payments \$3,113 00</p> <p>Remaining to be Paid \$0 00</p>
20011283	<p>Beth Hecht</p> <p>Kansas State University, Leavenworth County Extension Council 500 Eisenhower Road Suite 103 Leavenworth, KS 66048</p> <p>Name on IRS Determination Letter Kansas State University, Leavenworth County Extension Council</p>	501(c)(3) Public	To provide training for youth and adults to learn and apply critical skills needed in their communities and empower themselves and others
		FY2001	<p>Payments \$12,500 00</p> <p>Remaining to be Paid \$10,000 00</p>
20011284	<p>Michael H Levine</p> <p>Executive Director I Am Your Child Foundation 1325 Sixth Avenue 30th Floor New York, NY 10019</p> <p>Name on IRS Determination Letter I Am Your Child Foundation</p>	501(c)(3) Public	To conduct site-based public opinion research on the best strategies to build broad-scale support for investment in early education
		FY2001	<p>Payments \$75,000 00</p> <p>Remaining to be Paid \$0 00</p>
20011289	<p>Manlyn Lambe</p> <p>The Urban Reconciliation Network of Kansas City 1907 N 3rd Street Kansas City KS 66101</p> <p>Name on IRS Determination Letter Episcopal Social Services Inc</p>	501(c)(3) Public	To support technical assistance for faith-based organizations in the Northeast area of Kansas City, Kan
		FY2001	<p>Payments \$25,000 00</p> <p>Remaining to be Paid \$0 00</p>
20011315	<p>Floyd C Wiggins Jr</p> <p>Executive Director Morning Star Community Development Corporation 2711 Wabash Kansas City, MO 64127</p> <p>Name on IRS Determination Letter Greater Kansas City Community Foundation</p>	501(c)(3) Public	The Morning Star Community Development Corporation provides an After-School Academic Program (ASAP) primarily within the Ivanhoe neighborhood ASAP is an education intervention and self-sufficiency program for community children, youth, teens and families for academic, social and family development
		FY2001	<p>Payments \$47,750 00</p> <p>Remaining to be Paid \$51,339 00</p>

Number	Grantee	IRS Status	Purpose
20011340	Pam Wiens Business/Education Coordinator Kansas City, Kansas Area Chamber of Commerce 727 Minnesota Avenue P O Box 171337 Kansas City, KS 66117	501(c)(6) Trade	To provide summer youth employment and school-to-career internship experiences to youth and teachers in the Kansas City, Kansas School District
	Name on IRS Determination Letter Kansas City, Kansas Area Chamber of Commerce	FY2001	Payments \$127,837 00
			Remaining to be Paid \$0 00
20011343	Joan Israelite The Arts Council of Metropolitan Kansas City 1925 Central, Suite 150 Kansas City, MO 64108	501(c)(3) Public	To provide for continuation and expansion of Studio 150, a program to place 60 young people from the Kansas City metropolitan area in arts-based, work-based learning experience this summer
	Name on IRS Determination Letter Metropolitan Arts Council of Greater Kansas City	FY2001	Payments \$100,000 00
			Remaining to be Paid \$50,000 00
20011345	Marc Freedman President Civic Ventures 425 Second Street Suite 601 San Francisco, CA 94107	501(c)(3) Public	Funding to provide continued core and project support in the area of intergenerational and older adult service fields
	Name on IRS Determination Letter Civic Ventures	FY2001	Payments \$250,000 00
			Remaining to be Paid \$500,000 00
20011358	Jan Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	A charitable contribution in appreciation of an EMKF Board Member's services
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2001	Payments \$37,500 00
			Remaining to be Paid \$0 00
20011360	Diane Walker President /CEO Children's Advocacy Services Center Inc #2 East 59th Street Kansas City, MO 64113	501(c)(3) Public	A charitable contribution given in appreciation of an EMKF Board member's services
	Name on IRS Determination Letter Children's Advocacy Services Center Inc	FY2001	Payments \$1,250 00
			Remaining to be Paid \$0 00
20011377	Elizabeth L. Hollander Executive Director Campus Compact, National Headquarters Brown University Box 1975 Providence, RI 02912	501(c)(3) Public	To support the general operations of Campus Compact, and to strengthen concepts of civic participation among college and university students on more than 700 campuses throughout America
	Name on IRS Determination Letter Campus Compact, National Headquarters	FY2001	Payments \$150,000.00
			Remaining to be Paid \$0 00
20011378	Don Carrel AIDS Service Foundation of Greater Kansas City 15 West Linwood Blvd Kansas City, MO 64111	501(c)(3) Public	Students from the Greater Kansas City area will form a walking team which will participate in the AIDS walk. The AIDS walk will increase awareness to the community about prevention
	Name on IRS Determination Letter AIDS Service Foundation of Greater Kansas City	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011379	Jim Wisler Program Director Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	Youth volunteers will make bowls and provide food, entertainment and a warm, safe environment for homeless or impoverished people of Kansas City
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2001	Payments \$892.00
			Remaining to be Paid \$0 00
20011380	Jeffery A. Crockett Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	Young men from Leatherwoods will build and restore furniture pieces to be donated to women at the Friendship House, a rehabilitative center for women
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2001	Payments \$1,600 00
			Remaining to be Paid \$0 00
20011381	David Hentges Counselor Turner Unified School District No 202, Turner High School 1312 South 55th Street Kansas City, KS 66106	Educational Institution	Shawnee Mission East, Turner and Wyandotte High Schools will partner and conduct a Unitown diversity training. The training will provide the initial information needed to help create change and acceptance of others.
Name on IRS Determination Letter Turner Unified School District No 202		FY2001	Payments \$6,100 00
			Remaining to be Paid \$0 00
20011396	John T. Strong Assistant to the President Southwest Missouri State University, Office of Assistants to the President 901 South National Avenue Springfield, MO 65804-0089	Educational Institution	To accelerate the expansion of Campus Compact to non-member colleges and universities throughout Missouri, and to strengthen service and civic engagement programs on member campuses.
Name on IRS Determination Letter Southwest Missouri State University, Office of Assistants to the President		FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20011422	Nancy Nauser President Consumer Credit Counseling Services 211 W Armour Blvd Suite 304 Kansas City MO 64111-2065	501(c)(3) Public	Funding to provide program operating support for the expansion of KC-HOME, a homebuyer education program that focuses on the Greater Kansas City Area.
Name on IRS Determination Letter Consumer Credit Counseling Services		FY2001	Payments \$25,000 00
			Remaining to be Paid \$47,575 00
20011448	Susan Russell Child Care Services Association PO Box 901 Chapel Hill, NC 27514	501(c)(3) Public	In appreciation of a participant's service on the Early Education Task Force
Name on IRS Determination Letter Child Care Services Association		FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20011451	Lisa Munch Young Men's Christian Association, Linwood 3800 E Linwood Blvd Kansas City, MO 64128-8219	501(c)(3) Public	Funding to provide a summer art program for the YMCA's 2001 Fine Arts Mini Camp
Name on IRS Determination Letter Young Men's Christian Association		FY2001	Payments \$1,484 52
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011458	<p>Marcia Pomeroy</p> <p>YouthFriends, Kansas City Kansas 813 Barnett Kansas City, KS 66101</p>	501(c)(3) Public	Funding to support enriched learning environments for Kansas City, Kansas Public School children
<p>Name on IRS Determination Letter YouthFriends</p>		<p>FY2001</p> <p>Payments \$50,000 00</p>	<p>Remaining to be Paid \$113,970 00</p>
20011547	<p>Ronald Filipowicz Assistant Director Rockhurst University, Center for Service Learning 1100 Rockhurst Road Kansas City, MO 64110</p>	Educational Institution	Funding for the National Youth Service Day community projects
<p>Name on IRS Determination Letter Rockhurst University</p>		<p>FY2001</p> <p>Payments \$2,532 00</p>	<p>Remaining to be Paid \$0 00</p>
20011548	<p>Jeannie Pike</p> <p>Shawnee Mission School District No 512, Trailridge Middle School 7500 Quivira Road Lenexa, KS 66216</p>	Educational Institution	To fund a community service project for youth volunteers to participate in on National Youth Service Day
<p>Name on IRS Determination Letter Shawnee Mission School District No 512</p>		<p>FY2001</p> <p>Payments \$73 85</p>	<p>Remaining to be Paid \$0 00</p>
20011549	<p>Stephanie Hill Gifted Program Coordinator Hickman Mills C-1 School District, Hickman Mills High School 5401 E 103rd Street Kansas City, MO 64137</p>	Educational Institution	To create an awareness of homelessness and abuse by hosting a community awareness dinner
<p>Name on IRS Determination Letter Hickman Mills C-1 School District, Hickman Mills High School</p>		<p>FY2001</p> <p>Payments \$960 00</p>	<p>Remaining to be Paid \$0 00</p>
20011550	<p>Bill Gollier</p> <p>Notre Dame De Sion High School 10831 Wornall Road Kansas City, MO 64114</p>	Educational Institution	To fund the New House library project
<p>Name on IRS Determination Letter Notre Dame De Sion High School</p>		<p>FY2001</p> <p>Payments \$7,900 00</p>	<p>Remaining to be Paid \$0 00</p>
20011565	<p>Sara E Melendez President and CEO Independent Sector 1200 Eighteenth Street, NW Suite 200 Washington, DC 20036</p>	501(c)(3) Public	To support start-up costs associated with implementation of the new five-year strategic plan
<p>Name on IRS Determination Letter Independent Sector</p>		<p>FY2001</p> <p>Payments \$150,000 00</p>	<p>Remaining to be Paid \$150,000 00</p>
20011567	<p>Dwayne Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127</p>	501(c)(3) Public	To fund, in collaboration with The Children's Defense Fund, two Freedom Schools in Kansas City, Mo and one Freedom School in Kansas City, Kan during the summer of 2001
<p>Name on IRS Determination Letter KCMC Child Development Corporation</p>		<p>FY2001</p> <p>Payments \$297,000 00</p>	<p>Remaining to be Paid \$0 00</p>

Number	Grantee	IRS Status	Purpose		
20011569	Shelley Wales Senior Program Director Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City MO 64111-2413	501(c)(3) Public	To fund the 5th Annual Kansas City Regional Service-Learning Conference and Peace Jam Slam		
	Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City	FY2001	Payments		Remaining to be Paid
			\$1,500 00		\$0 00
20011570	Gene Bnseno Program Director Kansas City, Missoun School District, Central High School 3221 Indiana Street Kansas City, MO 64128	Educational Institution	To fund a cleanup day for areas around Chick and Ladd Elementary Schools, Central Middle School and Central High School		
	Name on IRS Determination Letter Kansas City, Missoun School District, Central High School	FY2001	Payments		Remaining to be Paid
			\$1,935 64		\$0 00
20011571	Gail Christopher Harvard University, John F Kennedy School of Government 79 John F Kennedy Street Cambrdge, MA 02138	Educational Institution	To sponsor the Innovations Program national conference titled "Public Obligation The State Role in Early Education Policy" to be held June 27-28, 2001 at the Kennedy School of Government in Cambridge, Massachusetts		
	Name on IRS Determination Letter Harvard University, John F Kennedy School of Government	FY2001	Payments		Remaining to be Paid
			\$50,000 00		\$0 00
20011606	Gaston Caperton President College Entrance Examination Board 45 Columbus Avenue NY, NY 10023-6992	501(c)(3) Public	To support pilot testing in five states of "College Ed," a middle school curriculum designed to increase college enrollment and retention rates especially among low-income students		
	Name on IRS Determination Letter College Entrance Examination Board	FY2001	Payments		Remaining to be Paid
			\$275,000 00		\$0 00
20011607	Linda Childears President Young Americans Education Foundation 311 Steele Denver, CO 80206	501(c)(3) Public	To update technology for enhanced YAEF programs		
	Name on IRS Determination Letter Young Americans Education Foundation	FY2001	Payments		Remaining to be Paid
			\$250,000 00		\$0 00
20011612	Kelly S Willoughby Executive Director Habitat for Humanity, Kaw Valley 1103 Osage Avenue Kansas City, KS 66106	501(c)(3) Public	For the charitable purpose of combatting community deterioration by improving a neighborhood through construction of a new home for a low-income family		
	Name on IRS Determination Letter Habitat for Humanity Kansas City Inc	FY2001	Payments		Remaining to be Paid
			\$50,000 00		\$0 00
20011630	Charles B Wheeler Co-Chair Missoun Association for Social Welfare 308 East High Street Jefferson City, MO 65101	501(c)(3) Public	To provide support for the year-long celebration of MASW's centennial MASW proposes to do a "Chautauga" or re-enactment of key events in the history of the organization		
	Name on IRS Determination Letter Missoun Association for Social Welfare	FY2001	Payments		Remaining to be Paid
			\$1,000 00		\$0 00

Number	Grantee	IRS Status	Purpose
20011637	Carolyne Ray Kansas City, Kansas Unified School District #500 F L Schlagle High School 2214 North 59th Street Kansas City KS 66104	Educational Institution	Funding to participate in three community service projects on National Youth Service Day
	Name on IRS Determination Letter Kansas City, Kansas Unified School District #500, F L Schlagle High School	FY2001	Payments \$1,240 93
			Remaining to be Paid \$0 00
20011638	Judy Jackson Shawnee Mission School District No 512, Shawnee Mission Northwest High School 12701 W 67th Street Shawnee Mission, KS 66216-2599	Educational Institution	Funding for participation in National Youth Service Day
	Name on IRS Determination Letter Shawnee Mission School District No 512, Shawnee Mission Northwest High School	FY2001	Payments \$432 00
			Remaining to be Paid \$0 00
20011639	Carol Ullery Lee's Summit R-7 School District, Lee's Summit High School 400 S E Blue Parkway Lee's Summit, MO 64082	Educational Institution	Funding for participation in National Youth Service Day
	Name on IRS Determination Letter Lee's Summit R-7 School District	FY2001	Payments \$3,902 42
			Remaining to be Paid \$0 00
20011640	Steve Howard Kansas City, Kansas Unified School District #500, J C Harmon High School 2400 Steele Road Kansas City, KS 66106	Educational Institution	Funding for volunteers to participate in National Youth Service Day projects to clean up, build an obstacle course and participate in the AIDS walk
	Name on IRS Determination Letter Kansas City, Kansas Unified School District #500, J C Harmon High School	FY2001	Payments \$1,750 00
			Remaining to be Paid \$0 00
20011642	Beth Hecht Kansas State University Leavenworth County Extension Council 500 Eisenhower Road Suite 103 Leavenworth, KS 66048	501(c)(3) Public	To provide funding for the National Youth Service Day project to organize and host different community service sites in Leavenworth County
	Name on IRS Determination Letter Kansas State University, Leavenworth County Extension Council	FY2001	Payments \$9,950 00
			Remaining to be Paid \$0 00
20011646	Elizabeth McClure Program Officer Truman Heartland Community Foundation Commerce Bank Building 300 N Osage Independence, MO 64050	501(c)(3) Public	To fund the beautification and general maintenance at Hillcrest Ministries
	Name on IRS Determination Letter Truman Heartland Community Foundation	FY2001	Payments \$257 00
			Remaining to be Paid \$0 00
20011647	Cooker Rydquist Gifted Facilitator Piper School District Unified 203, Piper High School 4400 N 107th Street Kansas City, KS 68109	Educational Institution	Funding for National Youth Service Day community service site
	Name on IRS Determination Letter Piper School District Unified 203, Piper High School	FY2001	Payments \$190 75
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011648	Cindy Swamer Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Shawnee Mission, KS 66212	Educational Institution	To fund child care for members of the community as part of National Youth Service Day
Name on IRS Determination Letter Shawnee Mission School District No 512		FY2001	Payments \$207 04
			Remaining to be Paid \$0 00
20011650	Siabhan May-Washington NHS Sponsor Kansas City, Missouri School District, Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	Funding to support participation in the AIDS Walk and community clean-up for National Youth Service Day
Name on IRS Determination Letter Kansas City, Missouri School District, Lincoln College Preparatory Academy		FY2001	Payments \$477 82
			Remaining to be Paid \$0 00
20011651	Jim Wisler Program Director Youth Volunteer Corps 4600 W 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	To provide funding for National Youth Service Day projects 1) improve the conditions of community gardens around Kansas City, and 2) help restore parks around the Eastern Kansas City/Blue Springs area
Name on IRS Determination Letter Youth Volunteer Corps of America		FY2001	Payments \$1,915 00
			Remaining to be Paid \$0 00
20011652	Melissa Robinson Program Specialist National Conference for Community and Justice, Missouri 8301 State Line Road Suite 203 Kansas City MO 64114	501(c)(3) Public	To provide funding for National Youth Service Day projects 1) Annual AIDS walk, and 2) service at Heartland Therapeutic Riding
Name on IRS Determination Letter National Conference for Community and Justice, Missouri		FY2001	Payments \$640 15
			Remaining to be Paid \$0 00
20011653	Ken Johnston Independence School District, William Chrnsman High School 1223 N Noland Road Independence, MO 64050	Educational Institution	To fund a day long, two session event with residents of a local retirement/managed medical community for National Youth Service Day
Name on IRS Determination Letter Independence School District		FY2001	Payments \$725 00
			Remaining to be Paid \$0 00
20011654	Fran Daniel Manager, Fairmount Community Center Northwest Communities Development Corporation PO Box 520532 Independence, MO 64052	501(c)(3) Public	To fund a two-fold project 1) clean up the area in and around Fairmount Park, and 2) collect food for the needy
Name on IRS Determination Letter: Northwest Communities Development Corporation		FY2001	Payments \$749 98
			Remaining to be Paid \$0 00
20011655	Mary Perni Campus Minister Bishop Miege High School 5041 Rainhardt Drive Shawnee Mission, KS 66205	Educational Institution	Funding for two service projects 1) to clean and prepare garden for spring at Matte Rhodes Community Center, and 2) to paint and repair the Restart homeless shelter
Name on IRS Determination Letter Bishop Miege High School		FY2001	Payments \$1,329 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011668	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to support the development and implementation of the Block Contacts Program, to support neighborhoods in the bi-state urban cores by providing leadership training and measures to sustain community change
Name on IRS Determination Letter Kansas City Neighborhood Alliance		FY2001	Payments \$50,000 00
			Remaining to be Paid \$136,830 00
20011670	Phil Tate President Hawthorn Foundation P O Box 93 Jefferson City, MO 65102	501(c)(6) Trade	To support the economic development and job creation efforts of the State of Missouri
Name on IRS Determination Letter Hawthorn Foundation		FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20011676	Heather B Weiss Director Harvard University, Graduate School of Education, Harvard Family Research Project 38 Concord Ave Cambridge, MA 02138-8235	Educational Institution	To fund a learning strategy, workplan and benchmarks to track the Home Visit Forum's progress. The Home Visit Forum is comprised of the six national organizations that provide home visits to families with children under age 3. Parents as Teachers (PAT), HIPPO, Healthy Families America (HFA), Nurse-Family Partnership, Early Head Start, and the Parent-Child Home Program, who are working collaboratively to improve support services to our youngest children and families.
Name on IRS Determination Letter Harvard University		FY2001	Payments \$300,000 00
			Remaining to be Paid \$300,000 00
20011695	Susan Marquis Kansas Junior Classical League 7082 N Garfield Gladstone, MO 64118	501(c)(3) Public	To provide funding for a Can Drive for National Youth Service Day
Name on IRS Determination Letter American Classical League		FY2001	Payments \$725 00
			Remaining to be Paid \$0 00
20011696	Mike Khadavi Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Shawnee Mission, KS 66212	Educational Institution	To fund building activities at Camp Shawnee to improve their facilities
Name on IRS Determination Letter Shawnee Mission School District No 512		FY2001	Payments \$700 00
			Remaining to be Paid \$0 00
20011698	Zeb Fortman Chess Coach Kansas City Regional Chess Council 4035 Tracey Kansas City MO 64110	501(c)(3) Public	Funding to continue and expand the "Be Your Best, Play Chess" program in the Kansas City, Missouri Before-and After-School Programs
Name on IRS Determination Letter Kansas City Regional Chess Council		FY2001	Payments \$10,000 00
			Remaining to be Paid \$45,000 00

Number	Grantee	IRS Status	Purpose
20011699	Bernard Taylor Superintendent Kansas City, Missouri School District 1211 McGee Kansas City MO 64106	Educational Institution	To support summer professional development in literacy practices for elementary and middle grades teachers in targeted partner-schools
Name on IRS Determination Letter Kansas City, Missouri School District		FY2001	Payments \$25,691 00
			Remaining to be Paid \$117,613 00
20011724	Gina Addison Youth Development Coordinator The Don Bosco Center 531 Garfield Kansas City, MO 64126	501(c)(3) Public	To provide funding for clean up around the Don Bosco Center and its surrounding area
Name on IRS Determination Letter Don Bosco Community Centers		FY2001	Payments \$3,694 35
			Remaining to be Paid \$0 00
20011731	Gayle A Hobbs Executive Director Greater Kansas City Local Investment Commission, Inc Penntower Building 3100 Broadway Suite 226 Kansas City, MO 64111	501(c)(3) Public	To support the professional development, administration and management structures of the Kansas City Before- and After-School Program Support for this program will not exceed \$650,000 in one year
Name on IRS Determination Letter. Greater KC LINC Inc		FY2001	Payments \$417,000 00
			Remaining to be Paid \$0 00
20011753	Cindy Rumpf Principal East Buchanan C-1 School District, East Buchanan Middle School 100 Smith St Gower MO 64454	Educational Institution	To provide support for book purchases
Name on IRS Determination Letter East Buchanan C-1 School District, East Buchanan Middle School		FY2001	Payments \$503 68
			Remaining to be Paid \$0 00
20011754	Sally Newell Principal J A Rogers Middle School 6400 E 23rd Street Kansas City, KS 64113	Educational Institution	To provide support for book purchases
Name on IRS Determination Letter J A Rogers Middle School		FY2001	Payments \$2,369 41
			Remaining to be Paid \$0 00
20011835	William T Reed President and CEO Kansas City Public Television 125 East 31st Street Kansas City, MO 64108	501(c)(3) Public	A challenge grant of \$250,000 toward a budget of \$749,000 to support the development of two pilots of the interactive television series, "READ ALOUD with Wally Amos "
Name on IRS Determination Letter Public Television 19, Inc		FY2001	Payments \$100,000 00
			Remaining to be Paid \$150,000 00

Number	Grantee	IRS Status	Purpose
20011838	Leadell Ediger Executive Director Kansas Association of Child Care Resource and Referral Agencies PO Box 2294 Salina, KS 67402-2294	501(c)(3) Public	Funding to support implementation of a statewide demonstration project linking professional development, quality services, and increased compensation for early educators by providing education-based salary supplements through the Smart Start program model
Name on IRS Determination Letter Kansas Association of Child Care Resource and Referral Agencies		FY2001	Payments \$499,355 00
			Remaining to be Paid \$4,569,174 00
20011839	Abby Baucom Mid-America Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rivergate Ctr Kansas City, MO 64105-4240	Government	Funding to provide start-up funds for planning a demonstration project in the Greater Kansas City area linking professional development, program quality, and teacher compensation by providing block grants to early education centers for salary supplements based on the level of teacher education and center commitment to accreditation
Name on IRS Determination Letter Mid-America Regional Council		FY2001	Payments \$425,000 00
			Remaining to be Paid \$100,000 00
20011853	Kathy Thornburg The University of Missouri - Columbia Curators Office of Sponsored Program Administration 310 Jesse Hall Columbia MO 65211-1230	Educational Institution	Funding to support implementation of a statewide demonstration project linking professional development and compensation based on the WAGES model to improve the quality of Missouri's early education programs
Name on IRS Determination Letter The Curators of the University of Missouri		FY2001	Payments \$261,570 00
			Remaining to be Paid \$3,919,627 00
20011863	Clyde McQueen CEO/President Full Employment Council 1740 Paseo Kansas City, MO 64108	501(c)(3) Public	To provide summer youth employment and school-to-career development through the 2001 School Works Program serving approximately 150 students in the Kansas City, Missouri School District
Name on IRS Determination Letter Full Employment Council, Inc		FY2001	Payments \$129,824 00
			Remaining to be Paid \$0 00
20011864	Regina Ellis Kansas City, Kansas Unified School District #500, Sumner Academy 1610 N 8th Street Kansas City, KS 66101	Educational Institution	To provide funding for participation in National Youth Service Day
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500 Sumner Academy		FY2001	Payments \$3,590 00
			Remaining to be Paid \$0 00
20011870	Judith O'Connor President and CEO National Center for Nonprofit Boards Suite 900 1828 L Street NW Washington, DC 20036-5104	501(c)(3) Public	For core operating support
Name on IRS Determination Letter National Center for Nonprofit Boards		FY2001	Payments \$50,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011872	Albert Ruesga Director, New Ventures in Philanthropy Forum of Regional Associations of Grantmakers 1828 L Street, N W Suite 300 Washington, DC 20036-5168	501(c)(3) Public	General operating support and fourth-round grantmaking for New Ventures in Philanthropy, a national initiative to promote increased giving in America
	Name on IRS Determination Letter Forum of Regional Associations of Grantmakers	FY2001	Payments \$150,000 00
			Remaining to be Paid \$150,000 00
20011898	Cns Medina Executive Director Coalition of Hispanic Organizations 1015 Avenida Cesar E Chavez Kansas City, MO 64108	501(c)(3) Public	A one-year organizational effectiveness grant to continue to research, collaborate and advocate for the Latino community in the greater Kansas City area
	Name on IRS Determination Letter Guadalupe Center, Inc	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20011901	Connie Campbell President The Learning Exchange 3132 Pennsylvania Kansas City, MO 64111-2768	501(c)(3) Public	To support evaluation of Kansas City charter schools
	Name on IRS Determination Letter The Learning Exchange	FY2001	Payments \$200,000 00
			Remaining to be Paid \$0.00
20011909	Bill Duncan Intanm Director Kansas City Area Life Sciences Institute Inc 2600 Commerce Tower 911 Main Kansas City, MO 64105-2049	501(c)(3) Public	To fund operating support for a collaboration of six major research institutions and universities in the metropolitan area
	Name on IRS Determination Letter Kansas City Area Life Sciences Foundation	FY2001	Payments \$500,000 00
			Remaining to be Paid \$250,000 00
20011910	Sara E Melendez President and CEO Independent Sector 1200 Eighteenth Street, NW Suite 200 Washington, DC 20036	501(c)(3) Public	For Independent Sector's 2001 Annual Conference
	Name on IRS Determination Letter Independent Sector	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20011934	Robert Koff Senior Vice President The Danforth Foundation One Metropolitan Square Suite 1300 St Louis, MO 63102	Private Foundation	Funding to develop a policy framework for plant and life sciences in Missouri Funding to be shared equally between the Kauffman and the Danforth Foundations
	Name on IRS Determination Letter The Danforth Foundation	FY2001	Payments \$200,000 00
			Remaining to be Paid \$0 00
20011940	Connie L Johnson Missouri State Representative Missouri Legislative Black Caucus Foundation Inc State Capitol Building Room 323 Jefferson City, MO 65101	501(c)(3) Public	Funding to support the Annual Summer Youth Leadership Conference
	Name on IRS Determination Letter Missouri Legislative Black Caucus Foundation, Inc	FY2001	Payments \$15,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20011951	Linda Carter Director Academic Access Programs The University of Missouri - Kansas City, Center for Academic Development 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	To provide funding for Beyond the Boundanes Summer Enrichment Academy to lead urban youth to successful matriculation into an institution of higher education
Name on IRS Determination Letter			
	The University of Missouri - Kansas City	FY2001	Payments Remaining to be Paid \$75,000 00 \$75,000 00
20011952	Michael L. Lynch Associate Vice President Kansas State University, Educational and Personal Development 103 Holton Hall Manhattan, KS 66506-1320	Educational Institution	To provide funding for Beyond the Boundanes Summer Enrichment Academy to lead urban youth to successful matriculation into an institution of higher education
Name on IRS Determination Letter			
	Kansas State University	FY2001	Payments Remaining to be Paid \$75,000 00 \$75,000 00
20011964	Gus Jacob The University of Missouri - Kansas City, School of Education Office of the Dean 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	To provide funding for the operation of the Kauffman-UMKC Principals Institute for the 2000-2001 school year
Name on IRS Determination Letter			
	The University of Missouri - Kansas City	FY2001	Payments Remaining to be Paid \$102,100 00 \$0 00
20012012	LaDora Jackson Executive Director Economic Opportunity Foundation Inc. 1542 Minnesota Ave Kansas City, KS 66102-4512	501(c)(3) Public	Funding to support expansion of the summer full-day Head Start Program to provide early education services to an additional 20, low-income children ages 3 to 5
Name on IRS Determination Letter			
	Economic Opportunity Foundation, Inc	FY2001	Payments Remaining to be Paid \$30,000 00 \$0 00
20012065	Michael Brown Co-Founder City Year, Inc , National Headquarters 285 Columbus Ave Boston, MA 02116	501(c)(3) Public	A charitable contribution given in appreciation of participation regarding the 2000 Missouri Legislative Forum
Name on IRS Determination Letter			
	City Year, Inc	FY2001	Payments Remaining to be Paid \$750 00 \$0 00
20012068	Rachel A. Asaro Executive Director Seton Center 2816 East 23rd Street Kansas City, MO 64127	501(c)(3) Public	Funding to support the Seton Center Family and Health Services, located in the Washington Wheatley neighborhood in Kansas City, Missouri, to continue to provide quality family support services to children, youth and families
Name on IRS Determination Letter			
	Seton Center Inc	FY2001	Payments Remaining to be Paid \$110,000 00 \$70,000 00
20012106	Debbie Harshaw Holton High School 901 New York Holton, KS 66436	Educational Institution	To provide funding for the Youth Community Involvement Plan through the involvement of youth in community service, community problem solving, youth leadership and youth action
Name on IRS Determination Letter			
	Holton High School	FY2001	Payments Remaining to be Paid \$6,000 00 \$0 00

Number	Grantee	IRS Status	Purpose
20012107	Lee Langerock President Albany Community Development Corporation PO Box 181 Albany, MO 64402	501(c)(3) Public	Funding to support youth involvement in the creation and implementation of a business plan that supports expanded services at the Albany Community Center
	Name on IRS Determination Letter Albany Community Development Corporation	FY2001	Payments \$20,000 00
			Remaining to be Paid \$0 00
20012108	Jack D Moles Superintendent Nemaha Valley Schools 407 1st Street PO Box 255 Cook, NE 68329	Educational Institution	To provide funding to open the school library to the patrons of the Nemaha Valley community and to help keep the Talmage Community Library open
	Name on IRS Determination Letter Nemaha Valley Schools	FY2001	Payments \$6,000 00
			Remaining to be Paid \$0 00
20012110	Turner White Chief Executive Officer Union Station Kansas City Inc 30 West Pershing Suite 150 Kansas City, MO 64108	501(c)(3) Public	Funding to enable the transition to sustainable financial operation for Union Station Kansas City Inc
	Name on IRS Determination Letter Union Station Kansas City Inc	FY2001	Payments \$1,000,000 00
			Remaining to be Paid \$4,000,000 00
20012166	Diana L Swezy Principal Gordon Parks Elementary School 3715 Wyoming Kansas City, MO 64111	501(c)(3) Public	Funding to support professional teacher development and other start-up costs for this public charter school
	Name on IRS Determination Letter Gordon Parks Elementary School	FY2001	Payments \$100,000 00
			Remaining to be Paid \$0 00
20012179	Mary Lou Jaramillo Executive Director Mattie Rhodes Counseling and Art Center 1740 Jefferson Kansas City, MO 64108	501(c)(3) Public	Funding to assist the Mattie Rhodes Center to implement its strategic plan, which transitions the organization to a youth development program. Funding will enable the Center to maintain its current programs, including children's group program, tutoring, mentoring and summer camps
	Name on IRS Determination Letter Mattie Rhodes Center	FY2001	Payments \$50,000 00
			Remaining to be Paid \$342,000 00
20012180	Jennifer Oakes Salva Project AIM 7930 State Line Road Prairie Village, KS 66208	501(c)(3) Public	To support Project AIM (Assets In Motion), a youth development organization that partners with schools, camps, youth clubs and faith communities. The organization works through a series of workshops to promote the growth, education and wellness of children, youth, families and community
	Name on IRS Determination Letter Project AIM, Inc	FY2001	Payments \$50,000 00
			Remaining to be Paid \$40,000 00
20012197	Michael D Usdan President Institute for Educational Leadership, Inc 1001 Connecticut Avenue, N W Suite 310 Washington, DC 20036	501(c)(3) Public	Funding to develop a training program in education demography that will prepare local and state demographers who work effectively with policymakers
	Name on IRS Determination Letter Institute for Educational Leadership, Inc	FY2001	Payments \$150,000 00
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20012202	Darrell Collins United Negro College Fund 1015 Locust Street Suite 826 St Louis, MO 63101-1323	501(c)(3) Public	Funding to support the Kansas City Initiative for student scholarships at UMKC and UNCF universities
	Name on IRS Determination Letter United Negro College Fund Inc	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20012207	Andrew Campos Executive Director Minute Circle Friendly House 2405 Elmwood Kansas City, MO 64127	501(c)(3) Public	Funding to support and implement the activities component of the Optimist Athletic Association in the Blue Valley Youth Sports Project which will recruit more than 1,300 youth in the Blue Valley area of Kansas City, Missouri
	Name on IRS Determination Letter Minute Circle Friendly House Association	FY2001	Payments \$50,000 00
			Remaining to be Paid \$50,000 00
20012218	Sapna Gupta Department Chair Park University, C H E M Club 8700 River Park Drive Box 56 Parkville, MO 64152	501(c)(3) Public	To provide funding for a five-day science camp for a maximum of 50 fourth and fifth grade girls
	Name on IRS Determination Letter The Board of Trustees of Park University dba Park University	FY2001	Payments \$10,000 00
			Remaining to be Paid \$0 00
20012219	Shelley Wales Senior Program Director Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City MO 64111-2413	501(c)(3) Public	To provide funding for a garden beautification on 30th Street and cleaning and organizing Paradise Church
	Name on IRS Determination Letter Young Men's Christian Association of Greater Kansas City	FY2001	Payments \$574 00
			Remaining to be Paid \$0 00
20012271	Yvonne Vazquez Rangel Greater Kansas City Hispanic Scholarship Fund 301 East Armour Suite 460 Kansas City, MO 64111	501(c)(3) Public	Funding to support the Greater Kansas City Hispanic Scholarship Fund to provide scholarships to Latino students from Kansas City who are entering or continuing their higher education
	Name on IRS Determination Letter Greater Kansas City Community Foundation	FY2001	Payments \$25,000 00
			Remaining to be Paid \$0 00
20012295	Judy Wurtzel Executive Director Learning First Alliance Washington 1001 Connecticut Avenue, NW Suite 335 Washington DC 20036	501(c)(3) Public	Funding to support the work of the Learning First Alliance, a collaboration of 12 education organizations that work to improve reading and math achievement by setting an agenda on effective professional practice and continuing the work to develop and support state-level Learning First Alliances
	Name on IRS Determination Letter Learning First Alliance	FY2001	Payments \$100,000 00
			Remaining to be Paid \$250,000 00

Number	Grantee	IRS Status	Purpose
20012327	Missoua Conservation Heritage Foundation P O Box 366 Jefferson City, MO 65102-2036	501(c)(3) Public	Funding to pay one half of the direct and indirect costs associated with fixing the contaminated soil on the Discovery Center site, which is part of the Kauffman Legacy Park campus
Name on IRS Determination Letter Missoua Conservation Heritage Foundation		FY2001	Payments \$415,000 00
			Remaining to be Paid \$0 00
20012371	Matching Gifts	501(c)(3) Public	Matching contributions to various public charities receiving donations from associates and board members under the Foundation's Matching Gifts Program <i>See detail on statement # 20</i>
Name on IRS Determination Letter Matching Gifts		FY2001	Payments \$1,115,599 00
			Remaining to be Paid \$0 00
20012373	Beverly Swenson Education Grants/Innovative Services Citizen's Scholarship Foundation of America 1505 Riverview Road P O Box 297 St Peter, MN 56082	501(c)(3) Public	To cover administrative costs related to the Project Choice program
Name on IRS Determination Letter Citizen's Scholarship Foundation of America		FY2001	Payments \$17,830 00
			Remaining to be Paid \$0 00
20012374	Haida McGovern ZERO to THREE National Center for Infants, Toddlers and Families 2000 M Street, N W , Suite 200 Washington, DC 20036	501(c)(3) Public	In appreciation of a participant's service on the Early Education Task Force
Name on IRS Determination Letter ZERO to THREE National Center for Infants Toddlers and Families		FY2001	Payments \$2,000 00
			Remaining to be Paid \$0 00
20012375	Lisa Archuleta Sr Program Administrator Custom Programs Center for Creative Leadership Scholarships	Individual	The Foundation provided scholarships to certain individuals who work in the non-profit sector. These scholarships to attend classes at the Center for Creative Leadership, a tax-exempt educational organization whose mission is to advance the understanding, practice and development of leadership skills for the benefit of society worldwide, were provided as follows: Abby Baucom - \$2,456 10, Denise Brosseau - \$762 08, Andrew Campos - \$2,576 85, Larry Castiglione - \$1,662 19, Irene Caudillo - \$663 00, Shen Dunn-Berry - \$663 00, Edwina Fountain-Jones - \$923 50, Patricia Greene - \$2,455 00, Gus Jacob - \$2,296 60, Don Kuratko - \$2,360 00, Mark Lange - \$2,291 00, Annie Loendorf - \$2,781 18, Don Macke - \$416 00, Marie McCarthur - \$2,676 07, Stan Peebles - \$663 00, Donnie Day Pomeroy - \$4,427 80, Juan Rangel - \$2,848 66, Dennis Vanderpool - \$2,401 01, Gail Vessels - \$2,714 15, W Earl Walker - \$1,169 20, Turner White - \$4,140 20, and Sally Winship - \$1,660 14
Name on IRS Determination Letter Center for Creative Leadership Scholarships		FY2001	Payments \$45,006 73
			Remaining to be Paid \$0 00

Number	Grantee	IRS Status	Purpose
20012376	Project Choice Scholarships	Individual	The Foundation provided scholarships for college education or career training to students who participated in the Project Choice program, a program that aims to prevent students from dropping out of high school and to help them acquire education and skills they need to become productive members of society. The detail of scholarships provided may be found on Statement # <u>21</u>
Name on IRS Determination Letter Project Choice Scholarships		FY2001 Payments \$365,120 70	Remaining to be Paid \$0 00
20020144	Kurt Mueller Kauffman Center for Entrepreneurial Leadership 4801 Rockhill Road Kansas City, MO 64110	Private Foundation	FY02 funding to support the Kauffman Center for Entrepreneurial Leadership's grants and programs which are directed toward entrepreneurship education at all levels - from elementary school students and youths to high-growth entrepreneurs
Name on IRS Determination Letter Kauffman Center for Entrepreneurial Leadership		FY2001 Payments \$15,000,000 00	Remaining to be Paid \$26,000,000 00
Grand Total (442 items)		\$91,105,370 69	\$68,384,659 70

Additional approved grants
(\$0 paid in FY01)

- 0 - Stmt 19-2 1 184 068 -

FY01 cash grants/approved grants

91,105,371 69,568,728

Program-related investment loan
to Historic Northeast Restoration
Corporation cancelled

250,000 -

PART I, LINE 25a

91,355,371

Grants to

Paid

Approved

Individuals (20012375-6)

410,127 Stmt 18-69 above

- 0 -

Organizations (all other grants)

90,695,244

69,568,728

91,105,371

69,568,728

EWING MARION KAUFFMAN FOUNDATION
FY2001 TAX REPORT
ADDITIONAL APPROVED GRANTS (with \$0 Paid)

EIN 43-6064859
 Form 990-PF, Part XV

Number	Grantee	IRS Status	Purpose
20010574	Cindy S Ballard Executive Director Coalition of Community Foundations for Youth 15639 Leavenworth Road Basehor, KS 66007-9768	501(c)(3) Public	To fund a strategy that passes on the giving tradition to America's young people
	Name on IRS Determination Letter National Coalition of Community Foundations for Youth	FY2001	Payments \$0 00
			Remaining to be Paid 89,400 00
20010742	Linda Shirley National Dropout Prevention Network c/o Clemson University 209 Martin Street Clemson, SC 29631-1555	501(c)(3) Public	To provide funds to support the 15th Annual National Dropout Prevention Conference in Kansas City
	Name on IRS Determination Letter National Dropout Prevention Network	FY2001	Payments \$0 00
			Remaining to be Paid 10,000 00
20010884	Tony G Waldrop Chair University of Illinois - Urbana-Champaign, Board of Trustees-Grants and Contracts Office 109 Coble Hall 801 South Wright Street Champaign, IL 61820-6242	Educational Institution	To conduct an assessment of current middle grades practices in Kansas and Missouri as part of the Middle Start Initiative
	Name on IRS Determination Letter The Board of Trustees of the University of Illinois	FY2001	Payments \$0 00
			Remaining to be Paid 340,668 00
20011014	Kelly S Willoughby Executive Director Habitat for Humanity Inc , Kaw Valley 1103 Osage Avenue Kansas City, KS 66105	501(c)(3) Public	To provide funds for an interest free 8-year loan to Kaw Valley Habitat for Humanity to strengthen its financial self-sufficiency. The funds will allow the organization to invest and accelerate the recovery of assets to dramatically strengthen its internal stability and support program expansion
	Name on IRS Determination Letter Habitat for Humanity Inc	FY2001	Payments \$0 00
			Remaining to be Paid 500,000 00
20011200	Dennis J Barnett Executive Director Kansas City's Promise 1021 Pennsylvania Kansas City, MO 64105	501(c)(3) Public	To support the expansion of the delivery of the five Promises to Greater Kansas City's children and youth
	Name on IRS Determination Letter The Greater Kansas City Community Foundation	FY2001	Payments \$0 00
			Remaining to be Paid 170,000 00

Number	Grantee	IRS Status	Purpose
20011269	Donald Lee Executive Director Niles Home for Children 1911 E 23rd Street Kansas City, MO 64127	501(c)(3) Public	To provide central city children with a safe and healthy environment for learning and recreation during their summer vacation from school
Name on IRS Determination Letter Niles Home for Children		FY2001	Payments \$0 00
			Remaining to be Paid 50,000 00
20011881	Larry Englebuck Executive Director of Instructional Support Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	To provide funding for instructional teams from Kansas City, Kansas School District to attend the National Educational Computing Conference to be held June 25-27 2001
Name on IRS Determination Letter Kansas City, Kansas Unified School District #500		FY2001	Payments \$0 00
			Remaining to be Paid 8,000 00
20011883	Elonia M Norwood Interim Director Information Technology Services Kansas City, Missouri School District 1211 McGee Kansas City, MO 64106	Educational Institution	To provide funding for instructional teams from Kansas City, Missouri School District to attend the National Educational Computing Conference to be held June 25-27, 2001
Name on IRS Determination Letter. Kansas City, Missouri School District		FY2001	Payments \$0 00
			Remaining to be Paid 16,000 00
Grand Total (8 items)			\$1,184,068.00

CGA-Matching Gifts Totals by Organization

7/1/2000 - 6/30/2001

7/10/2001

Recipient Organization	Number of Gifts (Refund counts not subtracted)	Award Amount
The Actors' Fund of America	1	4,000 00
Adoption of Babies and Children, Inc	1	2,696 88
Aids Cycle Inc	1	880 00
Aids Walk Los Angeles	1	800 00
Alzheimer's Association, Heartland Chapter	1	1,000 00
Alzheimer's Disease & Related Disorders Association Inc,	1	50 00
Alzheimer's Disease & Related Disorders Association Inc,	2	370 00
American Cancer Society, Heartland Division	1	50 00
American Cancer Society, Inc - Wood County Unit	1	100 00
American Cancer Society, Kansas City	1	100 00
American Committee for the Weizmann Institute of Scienc	1	80 00
American Council for Capital Formation Cent for Policy F	1	6,000 00
American Diabetes Association	1	150 00
American Diabetes Association, Columbia	2	170 00
American Diabetes Association, National Center	1	50 00
The American Ditchley Foundation	1	200 00
American Foundation for AIDS Research	2	1,200 00
American Heart Association, Inc (L A , CA)	1	1,000 00
American Ireland Fund	1	200 00
American Lung Association, Western Missouri Division	2	150 00
American Red Cross, Kansas City	3	300 00
Amigos de las Americas	1	200 00
The Andrew Glover Youth Program, Inc	1	4,000 00
Archbishop Mitty High School	1	3,000 00
Archbishop O'Hara High School	3	400 00
Archdiocese of Kansas City in Kansas	1	50 00
The Arthritis Foundation, Inc	5	500 00
Asbury United Methodist Church	1	7,200 00
Association for Research on Non Profit Organizations and '	1	200 00
Avila College	2	7,000 00
Avon Products Foundation, Inc	1	300 00
Babson College, Arthur M Blank Center for Entrepreneur	1	5,000 00
Bethany College	1	200 00
Big Brothers & Big Sisters, Greater Kansas City	32	1,802 00
Bowling Green State University Foundation	2	1,200 00
Boy Scouts of America, Chickasaw Council	1	24,000 00
Boy Scouts of America, Heart of America Council	2	130 00
Boy Scouts of America, Philmont Scout Ranch	2	15,000 00
Boys and Girls Clubs, Greater Kansas City	1	200 00
Breckenridge Music Institute, Inc	1	3,400 00
Bristlecone Health Services, Inc	1	4,000 00
Brown University	1	2,000 00
Brush Creek Community Partners	1	200 00
University of Chicago, Graduate Fund	1	20,000 00
Bryn Mawr College, Helfarian - Resource Office	1	2,000 00
Butterfield Youth Services, Inc	11	2,400 00
Cabot Westside Clinic	1	50 00

Recipient Organization	Number of Gifts (Refund counts not subtracted)	Award Amount
California Institute of Technology	1	500 00
Camp Fire Boys and Girls, National Office	2	5,700 00
Cape Cod Council of Churches	1	4,000 00
Cape Museum of Fine Arts, Inc	1	200 00
CARE, Atlanta	1	100 00
The Carter Center, Inc	2	250 00
Catholic Charities, Catholic Community Services, Inc	2	5,050 00
Center for Management Assistance	1	100 00
Central City Schools	2	400 00
Chatham Culteral Council	1	400 00
Chicago State University Foundation	3	818 00
Kansas City Public Television	9	2,640 00
Children's Center for the Visually Impaired	1	2,000 00
The Children's Mercy Hospital	2	120 00
Christian Foundation for Children & Aging	4	360 00
Church of the Ascension Educational Corporation	1	1,000 00
City Union Mission	5	1,290 00
Claremont Graduate University	1	4,000 00
Colorado Christian Home	1	4,000 00
The Committee of 200 Foundation	1	4,000 00
Community Foundation of Cape Cod	1	200 00
Council on Foreign Relations	1	8,000 00
Court Designated Child Advocates	1	1,000 00
Cross-Lines Cooperative Council, Inc	2	1,400 00
Cystic Fibrosis Foundation	1	17,000 00
Cystic Fibrosis Foundation, Headquarters	2	100 00
Deafness Research Foundation	1	200 00
DeLaSalle Education Center	2	4,500 00
DeLaSalle Education Center, Missouri Division	2	150 00
Earlham College	1	1,900 00
Education and Life Training Center	1	1,000 00
Elderhostel	1	1,400 00
Family Resource Center of Greater Kansas City Inc	1	400 00
Forty-Nine/Sixty-Three Neighborhood Coalition, Inc	1	200 00
Gillis Center For Children And Families	1	100 00
Good Samaritan Project	2	650 00
Gore Range Natural Science School	2	40,000 00
Gospel Rescue Ministries of Washington, D C , Inc	1	2,000 00
Greater Kansas City Community Foundation & Affiliated	1	3,600 00
Greater Kansas City Local Investment Commission, Inc	2	5,000 00
The Greenwich Country Day School	1	3,000 00
Habitat for Humanity Inc , Kaw Valley	1	100 00
Rensselaer Polytechnic Institute	3	20,716 66
Habitat for Humanity, Kansas City	1	50 00
Haldane School Foundation, Inc	1	2,000 00
Harvard University	1	200 00
Harvesters	2	150 00
Heart Connexion Ministries	1	100 00
Heartland Mens Chorus	1	100 00
Heltas Foundation Incorporation	2	200 00
Hillcrest Ministries	4	2,840 00
The Honorable Order of Kentucky Colonels, Inc	1	50 00
Hospice Foundation of Cape Cod, Inc	1	200 00

Recipient Organization	Number of Gifts (Refund counts not subtracted)	Award Amount
Hospice of Northern Virginia	1	2,000 00
Hospice of the Valley	1	50 00
House of Menuha	3	380 00
Housing Assistance Corporation	1	200 00
Independent Sector	1	400 00
Indiana University Foundation	2	400 00
Institute for Educational Leadership, Inc	1	4,000 00
Interfaith Housing Association	1	10,000 00
Irs House, Inc	1	20,000 00
Jewish Federation of Greater Kansas City	3	10,200 00
Jewish National Fund, California	10	2,712 00
Johns Hopkins University	1	300 00
Junior Achievement Incorporated, Central Indiana	1	3,340 00
Juvenile Diabetes Foundation	12	600 00
Juvenile Diabetes Foundation, Florida	1	50 00
Kansas City Ballet	1	2,000 00
Kansas City Church Community Organization	1	300 00
Kansas City Friends of Alvin Ailey	1	70 00
Kansas City Hospice	2	3,040 00
Kansas City Rescue Mission	1	53 70
Kansas City Symphony Chorus	1	1,000 00
The Kansas City Symphony	1	200 00
Kansas Special Olympics	2	250 00
Kansas SPECIALTY DOG Service Inc	1	1,000 00
Kansas State University Foundation	3	1,400 00
Kansas University Endowment Association	8	55,170 00
Kiss Institute for Practical Robotics	1	200 00
Lawyers Committee for Human Rights	1	19,833 76
The Learning Exchange, Basic School Regional Center	1	20,000 00
The Learning Exchange	3	23,460 00
Learning Leaders, Inc	1	10,000 00
Leukemia & Lymphoma Society	12	1,860 00
The Leukemia & Lymphoma Society, Inc Norther Califor	1	240 00
Leukemia Society of America, Inc , Mid-America Chapter	3	150 00
Lifewater Inc	1	200 00
Lincoln Public Schools Foundation	3	300 00
Linden Hill School	1	5,000 00
Literacy Kansas City	1	100 00
Living in New Community	3	450 00
Los Angeles Gay and Lesbian Center	2	250 00
Marine Toys for Tots Foundation	2	150 00
Meharry Medical College	1	100 00
Mercy Regional Health Foundation	1	50 00
The Metropolitan Kansas City Performing Arts Centre	2	30,000 00
Metropolitan Organization to Counter Sexual Assault	1	10,000 00
Michigan State University	4	34,000 00
Midwest Center for Holocaust Education	1	4,000 00
Missouri Humanities Council	1	200 00
Multiple Sclerosis Association of America, NJ	2	90 00
Multiple Sclerosis Foundation	1	50 00
Muscular Dystrophy Association, Independence	4	284 80
National Academy of Public Administration	1	600 00
National Caregiving Foundation	1	100 00

Recipient Organization	Number of Gifts (Refund counts not subtracted)	Award Amount
National Center for Missing and Exploited Children	1	1,400 00
National Conference for Community and Justice, Missouri	2	550 00
National Council of the Churches of Christ U S A	2	160 00
National Multiple Sclerosis Society, Denver	1	50 00
National Multiple Sclerosis Society, Florida Chapter	2	300 00
National Multiple Sclerosis Society, Mid America	6	1,670 00
National Museum of Women in the Arts	1	100 00
National Repertory Orchestra	2	3,900 00
Native American Health/AIDS Coalition	1	400 00
Nelson Gallery Foundation	3	10,540 00
North Baltimore Public Library	1	100 00
Northwestern University, Office of University Development	1	250 00
Occidental College	1	700 00
Oklahoma School of Science and Mathematics Foundation	1	1,000 00
Oklahoma Visual Arts Coalition	1	200 00
Omicron Delta Kappa Foundation Inc	1	100 00
Operation Breakthrough, Inc	1	200 00
Pangea Foundation	2	20,000 00
Paralyzed Veterans of America	1	50 00
Parkinson Association of Greater Kansas City	2	110 00
Piper Community Education Association	3	2,796 00
Princeton University, Gifts Records	1	19,642 00
Project AIM	1	500 00
Quality Hill Productions/Playhouse	1	50 00
R M Pyles Boys Camp	1	1,000 00
Regional Food Bank of Oklahoma	2	4,000 00
Rockhurst High School	1	200 00
Rockhurst High School	1	700 00
Ronald McDonald House Charities, Kansas City	1	100 00
Rose Brooks Center	1	1,000 00
Safehome, Inc	1	4,000 00
Saint Andrew's School	1	2,000 00
Saint George's Country Day School	1	1,200 00
Saint Luke's Hospital Foundation	1	2,300 00
Saint Paul's Episcopal Day School	1	10,000 00
The Salvation Army, Missouri Division	5	550 00
The Salvation Army, Oklahoma	1	1,000 00
Samuel U Rodgers Community Health Center	3	750 00
Second Chance Animal Sanctuary	4	46,400 00
Shawnee Mission Education Foundation	1	200 00
Sheffield Place	1	100 00
Sherwood Center for the Exceptional Child	1	200 00
Society of Environmental Journalists, Inc	1	500 00
Solace House	1	156 00
Southern Poverty Law Center, Montgomery	2	400 00
Special Olympics, Kansas	2	114 00
Special Olympics, Missouri	1	50 00
Special Olympics, Special Olympics of Missouri	1	50 00
St Joseph Education Center	2	1,050 00
St Mark's Historic Landmark Fund	1	4,000 00
St Regis School	1	750 00
St Scholastica Academy	1	400 00
The Starlight Children's Foundation	1	2,000 00

Recipient Organization	Number of Gifts (Refund counts not subtracted)	Award Amount
Starlight Theatre Association	1	7,000 00
Street Cats	1	200 00
Summerfest Concerts and/or Recording, Inc	3	1,000 00
Summit Foundation	1	2,000 00
The Susan G Komen Breast Cancer Foundation	32	1,856 00
Syracuse University	1	500 00
The Tech Museum of Innovation	1	50,000 00
Technoserve, Inc	1	10,000 00
Telfair Museum of Art Inc	4	55,000 00
Ten Thousand Villages	1	200 00
The Women's Prison Association and Hopper Home	1	2,000 00
Timber Creek House of Prayer	1	1,000 00
Trustees of Phillips Academy	1	10,000 00
Tufts University	1	1,000 00
Unicorn Theatre	3	1,400 00
United Negro College Fund, Virginia	1	200 00
United States Holocaust Memorial Museum	1	200 00
United Way, Coastal Empire	1	2,000 00
United Way, Heart of America	6	107,121 60
United Way, Massachusetts Bay	1	200 00
University of California - Los Angeles Foundation, Entrepri	1	668 00
The University of Kansas, Endowment Association	1	100 00
The University of Missouri - Columbia	2	6,100 00
The University of Missouri - Kansas City	1	18,000 00
The University of Missouri - Kansas City, KCUR-FM	15	2,560 00
University of Notre Dame	3	16,200 00
University of Oklahoma Foundation	1	20,000 00
University of Pennsylvania	1	700 00
University of Virginia, Alumni Association	1	300 00
Washington Humane Society	1	2,000 00
Washington University	1	1,000 00
Wayside Waifs, Inc	1	10,000 00
WBJC-FM	1	2,000 00
WDAF-TV, Love Fund for Children	1	200 00
Wesley Hospitality House, Inc	1	2,000 00
West Virginia University Foundation, Office of Developm	1	7,000 00
Westport Cooperative Services	1	177 70
White River Institute	1	14,000 00
Whitehead Institute	1	10,000 00
Whitman-Walker Clinic Inc	1	50 00
Wild Care, Inc	2	600 00
Wildwood Outdoor Educational Center	1	4,000 00
William Fremont Harn Garden, Inc	1	200 00
William Jewell College	1	200 00
Women's Employment Network	3	5,840 00
The Women's Foundation of Greater Kansas City	4	22,250 00
Young Entrepreneurs' Organization, International Headqu	1	1,000 00
Young Men's Christian Association, Greater Kansas City	3	5,440 00
Grand Total	508	1,115,599.10

Kauffman Foundation - Project Choice
Management Reports

Dates: From 07/01/2000 to 06/30/2001

J.C.Hannon High School

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Freeman, Maurice T	513-94-9182	1994			1,251.55	1,100.00	2,351.55	
Johnson County Community College								
Juarez-Hedra, Judith	512-11-6718	1994	08-FEB-2001			150.00	150.00	
DeVry Institute of Technology: Kansas City								
Moore, Glenn T	284-70-8341	1994	27-FEB-1995		1,251.55	1,250.00	2,501.55	
University of Kansas								
Total Number of Participants		3						
Number Disqualified		2						
Remaining Active Participants		1						

Kauffman Foundation - Project Choice
Management Reports
J.C. Harmon High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Date	Grad Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Bennett, Jeremy M University of Kansas	511-80-1086	1996		3,936.75	900.00	6,870.00	11,706.75	
Her, Ly Khua Tong Rockhurst University	510-82-7629	1996		14,855.82	5,750.00	88.63	20,694.45	
Valdivieso, Josephine M Washington University of Topoka	498-80-2631	1996		3,630.66	550.00	4,180.66		
Total Number of Participants								
3								
Number Disqualified								
3								
Remaining Active Participants								
3								
Total Number of Participants								
22,423.23								
6,650.00								
7,508.63								
36,581.86								

Project Choice Award Payments
Travel/Incidentals
Board
Room & Board

Tuition Fees, Books

Financial Aid

HS Date
Grad Disqualified

Soc Sec No.

Name/College

Kauffman Foundation - Project Choice
 Management Reports

Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/ Incidentals	Total
Britton, Teanika Kansas State University	512-78-9910	1995	08-FEB-2001		121.11			121.11

					Project Choice Award Payments			121.11
					Total			121.11
					Total Number of Participants			1
					Number Disqualified			1
					Remaining Active Participants			1

Dates: From 07/01/2000 to 06/30/2001

Kaufman Foundation - Project Choice
Management Reports

F.L.Schlagle High School

Name/College	Soc Sec No.	HS Grad Disqualified	HS Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Harris, Byron Horsehouse College	514-78-6177	1996		12,404.00	8,912.00	1,315.00	22,631.00	
Jackson, Chantel Kansas State University	432-37-9785	1996		4,336.38	110.00		4,446.38	
Knudson, Candice S Pittsburg State University	512-96-9551	1996		3,690.65	1,666.00	3,120.00	8,466.65	
<p>----- Project Choice Award Payments</p>								
<p>Total Number of Participants</p>								
<p>3</p>								
<p>Number Disqualified</p>								
<p>3</p>								
<p>Remaining Active Participants</p>								
<p>3</p>								

Kaufman Foundation - Project Choice
Management Reports
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition	Fees, Books	Room & Board	Travel/Incidentals	Total	Project Choice Award Payments
Dickerson, Kasha Flisk University	514-74-3895	1993	03-MAR-1999					100.00	100.00	
		1							100.00	
Total Number of Participants										1
Number Disqualified										1
Remaining Active Participants										100.00

Kauffman Foundation - Project Choice
Management Reports
Summer Academy
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Morris, Veronica Rockhurst University	513-66-3506	1995	08-FEB-2001		374.00	892.11		518.11
Nguyen, Ly University of Missouri: Kansas City	491-78-9710	1995			24,304.15	7,335.30		31,639.45
Thomas, Eugene Baylor University	463-39-5412	1995	08-FEB-2001		8,878.04	401.25	2,887.00	12,166.29
Withers, Gruid Pittsburg State University	488-80-1961	1995	01-JUN-2001		78.00			78.00
<p>Total Number of Participants 4</p> <p>Number Disqualified 3</p> <p>Remaining Active Participants 1</p>								
					33,634.19	6,844.44	2,887.00	43,365.63
					Project Choice Award Payments			

Kaufman Foundation - Project Choice
Management Reports
Washington High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Date	Grad Disqualified	Financial Aid	Tuition Fees, Books	Project Choice Award Payments	Board Room & Travel/ Incidentals	Total
Knudson, Kristina Kansas City Kansas Community College	512-96-9399	1995 01-JAN-1997			12,597.92	5,400.00	2,400.00	20,397.92
Murray, Demetrius Hampden University	110-60-3918	1995			12,597.92	5,400.00	2,400.00	20,397.92
Total Number of Participants								
2								
Number Disqualified								
1								
Remaining Active Participants								
1								

Kaufman Foundation - Project Choice
Management Reports
Washington High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Project Choice Award Payments	Total
BIBBERRY, Katrina L William Jewell College	512-80-9317	1996			14,263.07	2,450.00		16,713.07	
Dyer, Michael North Carolina Agricultural and Technical State University	514-78-2876	1996			15,454.89	6,250.00	5,150.00	26,854.89	
Flowers, Terrence Park University	513-96-2763	1996	01-JUN-2001		2,293.64	300.00		2,593.64	
Hancock, Shannon L Washington University of Topka	510-94-2008	1996			8,442.29	2,520.00	4,050.00	15,012.29	
HILL, Juanita Kansas State University	510-80-8505	1996	18-AUG-1997		436.57			436.57	
Holmes, Talona S Kansas State University	493-80-4410	1996			5,728.87	3,680.00	3,430.00	12,838.87	
Johnson, Andre D Pittsburg State University	512-96-6065	1996			4,772.67	4,775.00	120.00	9,667.67	
Love, DUSTAN Hampson University	514-78-3321	1996			12,403.64	5,090.00	1,522.50	19,016.14	
Total Number of Participants									
8									
Number Disqualified									
2									
Remaining Active Participants									
6									
Total Number of Participants									
103,133.14									

Kaufman Foundation - Project Choice
 Management Reports

Dates: From 07/01/2000 to 06/30/2001

Westport High School

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Navarro, Maria Northwest Missouri State University	500-86-0732	1992 03-MAR-1999					250.00	250.00
Project Choice Award Payments								
								250.00

Total								
250.00								
Total Number of Participants								
1								
Number Disqualified								
1								
Remaining Active Participants								
1								

Westport High School
 Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad	Date	Financial Aid	Tuition	Room & Board	Travel/Incidentals	Total
Bowers, Kyara Research College of Nursing	513-82-4802	1998	01-JUN-2001			6,470.00		6,470.00

Total Number of Participants		1				6,470.00		6,470.00
Number Disqualified		1						
Remaining Active Participants								

Kaufman Foundation - Project Choice
Management Reports
Westport High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Galindo, Ana Columbia College	497-02-7393	1994	08-FEB-2001		504.73			504.73
Galleros-Beltran, Araceli Fern Valley Community College	495-94-4345	1994	01-JAN-1997				100.00	100.00
Hubbard, Donta Central Methodist College	486-88-0340	1994	06-AUG-1998				200.00	200.00
Bellford, Jany Central Missouri State University	498-76-9128	1994	08-FEB-2001				200.00	200.00
Vargas, Javier Columbia College	488-88-0839	1994	08-FEB-2001		109.61			109.61
Total Number of Participants								
5								
Number Disqualified								
5								
Total Number of Participants								
1,114.34								
Project Choice Award Payments								
500.00								
Total								
1,114.34								

Remaining Active Participants

Kaufman Foundation - Project Choice
Management Reports
Westport High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Project Choice Award Payments	Total
Oedillo, Corina M University of Missouri: Kansas City	489-90-1096	1995			948.91		300.00		1,248.91
Davis, Bernard M Central Missouri State University	492-78-2672	1995			3,755.35	5,290.00	2,783.25		11,828.60
Felder, Johnny L Oral Roberts University	500-86-8723	1995	08-FEB-2001			1,143.67			1,143.67
Freeman, Billy Kansas State University	498-50-6525	1995	20-SEP-1996		63.10				63.10
Martinez, Omar A Columbia College	487-88-1287	1995	08-FEB-2001		570.44				570.44
Thompson, Chandra Kansas State University	489-78-6680	1995	08-FEB-2001		133.56				133.56
Total Number of Participants									
6									
Number Disqualified									
4									
Remaining Active Participants									
2									

Kaufman Foundation - Project Choice
 Management Reports

Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Date	Grad Disqualified	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Claybourne, Tina Texas Southern University	515-76-4810	1994	08-FEB-2001			234.00		234.00
Cooks-Grey, Sherminlyya Pittsburg State University	515-66-1948	1994	18-AUG-1997			200.00		200.00
Total Number of Participants 2 Number Disqualified 2 Remaining Active Participants								

 Project Choice Award Payments

Kaufman Foundation - Project Choice
 Management Reports
 Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Myandotte High School								
Beavers, Brian Park University	496-80-9146	1995	01-JUN-2001		1,859.56			1,859.56
White, Tamela Kansas State University	510-78-4768	1995	08-FEB-2001		638.47			638.47

					2,498.03			2,498.03
Total Number of Participants					2			
Number Disqualified					2			
Remaining Active Participants								

Kaufman Foundation - Project Choice
Management Reports
Myandotte High School
Dates: From 07/01/2000 to 06/30/2001

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Project Choice Award Payments	Total
Bledsoe, Tomasa Pittsburg State University	515-80-2221	1996			1,402.84	2,435.28	80.00		3,918.12
Edgely, Mark A Park University	509-84-5449	1996			4,595.81	15.00	500.00		5,080.81
Hernandez, Brian University of Kansas	515-94-7004	1996			3,145.83	4,918.70			8,064.53
Total Number of Participants									
3									
Number Disqualified									
3									
Remaining Active Participants									
3									

17,063.46

580.00

7,338.98

9,144.48

3

Total Number of Participants

Hernandez, Brian
University of Kansas

8,064.53

4,918.70

3,145.83

1996

Edgely, Mark A
Park University

5,080.81

15.00

4,595.81

1996

Bledsoe, Tomasa
Pittsburg State University

3,918.12

80.00

2,435.28

1,402.84

1996

Total

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Project Choice Award Payments

Tuition

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Travel/Incidentals

Board

Fees, Books

Financial Aid

HS Grad Disqualified

Soc Sec No.

Name/College

Kauffman Foundation - Project Choice
 Management Reports
 Dates: From 07/01/2000 to 06/30/2001

Unknown High School

Name/College	Soc Sec No.	HS Grad Disqualified	Date	Financial Aid	Tuition Fees, Books	Room & Board	Travel/Incidentals	Total
Avila, Steve College Name not on file	490-92-5506	1996	08-FEB-2001				200.00	200.00
Edwards, Kristy College Name not on file	494-98-2959	1996	08-FEB-2001				200.00	200.00
Evertt, Linda M College Name not on file	446-92-1490	1996	08-FEB-2001				200.00	200.00
Pia, Janie College Name not on file	500-64-5795	1996	08-FEB-2001				200.00	200.00
<p>Total Number of Participants 4</p> <p>Number Disqualified 4</p> <p>Remaining Active Participants</p>								

Kaufman Foundation - Project Choice
Summary Report
Dates: From 07/01/2000 to 06/30/2001

School	1992 GRAD	1993 GRAD	1994 GRAD	1995 GRAD	1996 GRAD	Total
Harmon			2,501.55			39,083.41
Schlagle		100.00		121.11		36,581.86
Summer			43,365.63			35,544.03
Washington			20,397.92			82,114.45
Westport			12,700.94			17,063.46
Hyandote	250.00	6,470.00	1,114.34	2,498.03		20,425.73
Unknown		430.24	1,434.00			20,075.28
Totals	250.00	7,000.24	4,049.89	79,083.63	275,236.94	365,120.70

Invoices Total _____
 Ledger Balance _____
 Awards Paid _____ *

* Totals must match!

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 19992018

GRANTEE: Ms Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P O Box 171337
Kansas City, KS 66117

GRANT DATE:
June 8, 1999

GRANT AMOUNT:
\$81,857 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/18/99	\$51,857.00	
11/9/99	\$30,000 00	\$81,857 00

TOTAL SPENT AS OF JUNE 30, 2001: \$81,857 00

DATE OF REPORT FOR GRANTEE: June 8, 2001

PURPOSE: To support the School-Linked Services organization, which links human and social services to school sites in Kansas City, Kansas

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20000423

GRANTEE: Ms Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P O Box 171337
Kansas City, KS 66117

GRANT DATE:
June 8, 2000

GRANT AMOUNT:
\$66,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/22/00	\$30,000.00	
6/13/01	\$36,000 00	\$66,000.00

**TOTAL SPENT AS OF
JUNE 30, 2001:** \$28,756 00

**DATE OF REPORT FOR
GRANTEE:** August 17, 2001

PURPOSE: To promote the implementation of project-based learning as a strategy to improve instructional practices within the Kansas City, Kansas School District

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20002705

GRANTEE: Mrs Christy C Levings
Kansas National Education Association
715 10th Street
Topeka, KS 66612

GRANT DATE:
March 22, 2000

GRANT AMOUNT:
\$14,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/5/00	\$14,000 00	\$14,000 00

**TOTAL SPENT AS OF
JUNE 30, 2001:**

\$11,421 04

**DATE OF REPORT FOR
GRANTEE:**

September 9, 2001

PURPOSE:

To support the Kansas Learning First Alliance in the reproduction and dissemination of the publication "Every Child Reading An Action Plan "

DIVERSION:

To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION:

The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20002751

GRANTEE: Ms Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P O Box 171337
Kansas City, KS 66117

GRANT DATE:
April 11, 2000

GRANT AMOUNT:
\$115,789 00 **

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/1/00	\$115,789 00	
12/18/00	Refund of \$7,557 28	\$108,231.72

TOTAL SPENT AS OF \$108,231 72
JUNE 30, 2001:

DATE OF REPORT FOR November 30, 2000
GRANTEE:

PURPOSE: To support a summer school-to-career program for the
Kansas City, Kansas School District's 14- and 15-year-old
students

DIVERSION: To the knowledge of the Foundation, no funds have been
directed to any activity other than the activity for which the
grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability
of the report from the grantee, therefore, no independent
verification of the report was made

**** Original grant awarded was \$115,789, however, unspent funds of \$7,557 28 were subsequently returned
by the grantee**

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20002932

GRANTEE: Ms Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P O Box 171337
Kansas City, KS 66117

GRANT DATE:
February 3, 2000

GRANT AMOUNT:
\$90,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
3/13/00	\$30,000 00	
1/26/01	\$30,000 00	\$60,000 00

**TOTAL SPENT AS OF
JUNE 30, 2001:**

\$44,583 96

**DATE OF REPORT FOR
GRANTEE:**

August 17, 2001

PURPOSE:

To support Kansas City, Kansas, Area Chamber of Commerce's Business Education Coalition Teacher Reality 101 Program, which will expose teachers to the kinds of skills and knowledge needed in today's workplace

DIVERSION:

To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION:

The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20003343
GRANTEE: Mr Phil Tate
President
Hawthorn Foundation
P O Box 93
Jefferson City, MO 65102

GRANT DATE: March 23, 2000 **GRANT AMOUNT:** \$25,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
4/13/00	\$25,000 00	\$25,000 00

TOTAL SPENT AS OF \$25,000 00
JUNE 30, 2001:

DATE OF REPORT FOR August 10, 2001
GRANTEE:

PURPOSE: To support the Hawthorn Foundation's efforts to support and supplement the goals of the Missouri Department of Economic Development by promoting business and economic development in Missouri, supporting job development and training, enhancing educational services, and maintaining and enhancing employment opportunities for Missourians

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20010150

GRANTEE: Mr Kurt Mueller
Kauffman Center for Entrepreneurial Leadership
4801 Rockhill Road
Kansas City, MO 64110

GRANT DATE:
July 1, 2000

GRANT AMOUNT:
\$31,825,567 00

DATES OF PAYMENTS	AMOUNT OF PAYMENTS	TOTAL OF PAYMENTS
7/5/00 – 6/30/01	\$31,825,567 00	\$31,825,567 00

**TOTAL SPENT AS OF
JUNE 30, 2001:** \$30,834,171 00

**DATE OF REPORT FOR
GRANTEE:** November 21, 2001

PURPOSE: FY 2001 funding to support the Kauffman Center for Entrepreneurial Leadership's grants and programs which are directed toward entrepreneurship education at all levels – from elementary school students and youths to high-growth entrepreneurs

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20011340

GRANTEE: Ms Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P.O. Box 171337
Kansas City, KS 66117

GRANT DATE:
April 18, 2001

GRANT AMOUNT:
\$127,837 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/1/01	\$127,837 00	\$127,837 00

**TOTAL SPENT AS OF
JUNE 30, 2001:** \$91,241 79

**DATE OF REPORT FOR
GRANTEE:** August 17, 2001

PURPOSE: To provide summer youth employment and school-to-career internship experiences to youth and teachers in the Kansas City, Kansas School District

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20011670
GRANTEE: Mr Phil Tate
President
Hawthorn Foundation
P O Box 93
Jefferson City, MO 65102

GRANT DATE:
April 7, 2001

GRANT AMOUNT:
\$10,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
4/13/01	\$10,000 00	\$10,000 00

**TOTAL SPENT AS OF
JUNE 30, 2001:** \$0 00

**DATE OF REPORT FOR
GRANTEE:** August 10, 2001

PURPOSE: To support the economic development and job creation efforts of the State of Missouri

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20011934

GRANTEE: Dr Robert Koff
Senior Vice President
The Danforth Foundation
One Metropolitan Square
211 North Broadway, Suite 2390
St Louis, MO 63102

GRANT DATE: April 23, 2001 **GRANT AMOUNT:** \$200,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/22/01	\$200,000 00	\$200,000 00

TOTAL SPENT AS OF \$0 00
JUNE 30, 2001:

DATE OF REPORT FOR August 3, 2001
GRANTEE:

PURPOSE: Funding to develop a policy framework for plant and life sciences in Missouri Funding to be shared equally between the Kauffman and the Danforth Foundations

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859

TAX YEAR ENDING: 6/30/01

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

**INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE
RESPONSIBILITY**

GRANT #: 20020144

GRANTEE: Mr Kurt Mueller
Kauffman Center for Entrepreneurial Leadership
4801 Rockhill Road
Kansas City, MO 64110

GRANT DATE:
June 7, 2001

GRANT AMOUNT:
\$41,000,000 00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/28/01	\$15,000,000 00	\$15,000,000 00

**TOTAL SPENT AS OF
JUNE 30, 2001:** \$0 00

**DATE OF REPORT FOR
GRANTEE:** November 21, 2001

PURPOSE: FY 2002 funding to support the Kauffman Center for Entrepreneurial Leadership's grants and programs which are directed toward entrepreneurship education at all levels— from elementary school students and youths to high-growth entrepreneurs

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee, therefore, no independent verification of the report was made

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	Net proceeds	Cost	Total capital gains/(losses)		Net proceeds	Cost	Total capital gains/(losses)
Custodied accounts				Partnerships (continued)			
Janus Pinto	67,517,220	63,538,536	3,978,684	Bowman Capital Crossover Fund LP	669,108	-	669,108
State Street Global Advisors	55,680,729	55,280,770	399,959	Brahman Institutional Partners LP	(522,308)	-	(522,308)
Gardner Lewis Asset Management	65,714,587	59,239,713	6,474,874	Castle Hartan Partners III LP	88,747	-	88,747
Capital Guardian	103,033,772	98,883,422	4,150,350	Catalyst Ventures Limited Partnership	3	-	3
Capital Guardian - Emerging Balanced	78,406,551	81,174,147	(2,767,596)	CFB Venture Fund II LP	306,140	-	306,140
Rockefeller & Co	105,668,408	109,764,323	(4,097,915)	Charles River Partnership X	714	-	714
Janus Chang	320,150,725	310,243,916	9,906,809	Chemicals & Materials Enterprise Associates LP	(147,146)	-	(147,146)
Templeton Managed Account	129,159,976	129,666,686	(506,710)	CID Ohio Equity Capital LP	(126,062)	-	(126,062)
Templeton Institutional Funds - Emerging Markets Series	20,398,378	25,192,428	(4,794,050)	Clafin Capital VI	(43,597)	-	(43,597)
Strong Capital Management - Small Cap	151,011,438	131,997,697	19,013,739	Discovery Fund II	(1,777)	-	(1,777)
PIMCO	1,175,282,408	1,169,697,679	5,584,727	Fir Tree Institutional Value Fund LP	(1,154,725)	-	(1,154,725)
Subtotal custodied accounts	2,272,022,188	2,234,679,317	37,342,871	Foundation Capital III LP	(8,223)	-	(8,223)
Broker accounts				Institutional Venture Partners VIII	(147,403)	-	(147,403)
U S Trust Strategic Trading	36,463,627	3,269,917	33,193,710	Intersouth Partners III	(159,245)	-	(159,245)
Morgan Stanley Dean Witter	7,720,380	185,942	7,534,438	Intersouth Partners IV	1,988	-	1,988
Merrill Lynch Pierce Fenner & Smith	9,781,265	1,632,021	8,149,244	Int Small Company Fund	(97,002)	-	(97,002)
Deutsche Bank Alex Brown	9,438,801	1,471,758	7,967,043	J H Whitney III LP	1,940,590	-	1,940,590
BancBoston Robertson Stephens	14,814,420	1,006,587	13,807,833	J H Whitney IV LP	(160)	-	(160)
Bank of America Securities LLC - Montgomery Div	3,066,533	271,528	2,795,005	KCEP I LP	295,572	-	295,572
Chase H&Q	1,515,690	73,040	1,442,650	L-R Global Partners LP	(104,537)	-	(104,537)
Credit Suisse First Boston	5,913,670	404,668	5,509,002	Mayfield X	(138,376)	-	(138,376)
Donaldson Lufkin & Jenrette	488,945	54,488	434,457	Meadowbrook Real Estate Fund LLC	607,422	-	607,422
Goldman Sachs	680,698	193,106	487,592	Meritech Capital Partners	18,598	-	18,598
Lehman Brothers	433,878	108,692	325,186	Morganthaler Venture Partners V	(341,074)	-	(341,074)
US Bancorp Piper Jaffray	370,924	164,971	205,953	New Enterprise Associates VI	826,357	-	826,357
Thomas Weisel Partners	2,251,273	309,252	1,942,021	New Enterprise Associates VII	338,942	-	338,942
JP Morgan	100,634	80,159	20,475	New Enterprise Associates VIII	147,720	-	147,720
UBS PaineWebber	4,943,824	786,977	4,156,847	Oak Investment Partners VII LP	(169,347)	-	(169,347)
Subtotal broker accounts	97,984,662	10,013,106	87,971,456	Oak Investment Partners VIII LP	792,967	-	792,967
Partnerships				OCM Opportunities Fund II LP	43,089	-	43,089
Abingworth Bioventures	990,768	-	990,768	OCM Opportunities Fund III LP	101,317	-	101,317
ABS Capital Partners II LP	(8,475)	-	(8,475)	OCM Opportunities Fund LP	266,574	-	266,574
ABS Capital Partners III LP	(421,070)	-	(421,070)	Olympic Venture Partners III LP	60,440	-	60,440
ABS Capital Partners LP	(338,799)	-	(338,799)	Olympic Venture Partners IV LP	710,336	-	710,336
Acacia Venture Partners II LP	(190,692)	-	(190,692)	Onset Enterprise Associates II LP	(175,853)	-	(175,853)
Acacia Venture Partners LP	(366,307)	-	(366,307)	Onset Enterprise Associates III LP	(49,874)	-	(49,874)
Accel VII LP	(19,109)	-	(19,109)	Pacven Walden Ventures IV LP	7,029	-	7,029
Accel VIII LP	(930)	-	(930)	Polaris Venture Partners II LP	562,393	-	562,393
Advent Global Private Equity II LP	1,134,788	-	1,134,788	Spectrum Equity Investors II LP	3,385,805	-	3,385,805
Advent Global Private Equity III LP	2,330,935	-	2,330,935	Spectrum Equity Investors III LP	(114,490)	-	(114,490)
Advent Private Equity Fund - Central Europe LP	533,517	-	533,517	Spectrum Equity Investors LP	336,428	-	336,428
Apollo Investment Fund III LP	1,378,151	-	1,378,151	Tritech Partners LP	(45,000)	-	(45,000)
Arch Venture Fund II LP	(182,858)	-	(182,858)	US Venture Partners IV LP	1,298,896	-	1,298,896
Arch Venture Fund III LP	166,484	-	166,484	US Venture Partners V LP	1,242,068	-	1,242,068
Arch Venture Fund IV LP	(116,795)	-	(116,795)	US Venture Partners VI LP	201,686	-	201,686
Baltic Fund I LP	144,899	-	144,899	Venrock Associates II LP	4,537	-	4,537
Battery Ventures V LP	(80,396)	-	(80,396)	Watershed Partners LP c/o Brookhaven	(17,707,440)	-	(17,707,440)
Benchmark Capital Partners IV LP	(32,035)	-	(32,035)	Weston Presidio Capital III LP	(131,098)	-	(131,098)
				Wingate Partners II LP	27,827	-	27,827
				Subtotal partnerships (per K 1's)	(2,179,368)	-	(2,179,368)
				Total realized capital gains/(losses)	2,367,827,382	2,244,692,423	123,134,959

**Section 4942(h)(2) Election
as to the Treatment of Qualifying Distributions**

Name	Ewing Marion Kauffman Foundation
Address	4801 Rockhill Road Kansas City, MO 64110
Federal ID No	43-6064859
Year Ending	06/30/2001

Pursuant to IRC Section 4942(h)(2) and Regulation 53.4942(a)-3(d)(2), the above referenced foundation hereby elects to treat current-year qualifying distributions in excess of the immediately preceding tax year's undistributed income as being made out of (check one)

_____ a Undistributed income from the tax year(s) ending

<u>Tax Year</u>	<u>Amount</u>
_____	\$ _____
_____	_____
_____	_____

 X b Corpus \$ 47,100,012



Ewing Marion Kauffman Foundation

Ewing Marion Kauffman Foundation
Part VII-A, Question 3
June 30, 2001

I certify that the Restated Bylaws and Articles of Incorporation included with this filing of the Ewing Marion Kauffman Foundation's Form 990-PF are complete and accurate copies of the original documents



John E Tyler, Secretary

TABLE OF CONTENTS: EMKF RESTATED BYLAWS 09/06/01

I. OFFICES	1
1 Principal Office	1
2 Other Offices	1
3 Registered Office	1
II. Directors	1
1 General Powers	1
2 Number	1
3 Term	1
4 Nomination and Election	2
5 Director Classes	2
6 Annual and Regular Meetings	2
7 Special Meetings	3
8 Notice	3
(a) Waiver of notice	3
(b) Effective when	3
(c) Purpose	3
9 Quorum	3
10 Voting	3
11 Manner of Acting	4
12 Resignation	4
13 Removal, Vacancies	4
14 Consent Actions	4
15 Presence at Meetings	4
16 Compensation	4
III. Committees of the Board	5
1 Authorization	5
2 Procedures	5
4 Executive Committee	6
5 Strategic Development Committee	7
6 Investment Committee	7
7. Audit Committee:	8
IV. Officers	9
1 Number	9
2 Election and Term of Office	10
3 Resignation	10
4 Removal	10
5 Vacancies	11
6 Chairman of the Board of Directors	11
7 President	12
8 The Vice Presidents	12
9 The Treasurer	12
10 The Secretary	13
11 Assistant Treasurers and Assistant Secretaries	13

12	Compensation	14
13	Occupancy of Multiple Offices	14
V.	Contracts, Loans, Checks, Deposits, Custodians	14
1	Contracts	14
2	Loans	14
3	Checks, Drafts, Etc	14
4	Deposits	14
5	Custodians	14
VI.	Waiver of Notice	15
VII.	Seal	15
VIII.	Indemnification of Officers and Directors	16
	Limitation of Liability	16
	Indemnification, Generally	16
	Right to Indemnification	16
	Enforcement of Indemnification	17
	Advancement of Expenses	18
	Non-Exclusivity	18
	Insurance	18
	Vesting of Rights	18
	Definitions	19
	Severability	20
IX.	Disbursements	21
1	Disbursements for Charitable Purposes	21
2	Limitations on Disbursements for Certain Purposes	21
X.	Prohibited Transactions	22
XI.	Amendments	23

RESTATED BYLAWS

OF

EWING MARION KAUFFMAN FOUNDATION

A Missouri Nonprofit Corporation

November 8, 2001

I. OFFICES

1. Principal Office: The principal office of the Corporation in the State of Missouri shall be located in Kansas City.

2. Other Offices: The Corporation may have such other offices, either within or without the State of Missouri, as the activities of the Corporation may require from time to time.

3. Registered Office: The registered office of the Corporation required by The Missouri Nonprofit Corporation Act to be maintained in the State of Missouri may be, but need not be, identical with the principal office in the State of Missouri, and the address of the registered office may be changed from time to time by the Board of Directors.

II. Directors

1. General Powers: The affairs of the Corporation shall be managed by its Board of Directors.

2. Number: The Board shall from time to time establish the number of Directors, provided that the number of Directors of the Corporation shall be no less than three (3) and no more than fifteen (15).

3. Term: All Directors, except the Chairman in his capacity as a Director, shall be elected to serve a term of three (3) years. All Directors shall be eligible to serve additional terms if nominated and elected pursuant to the provisions of Section 4 of Article II. Each individual elected to a full term as a Director shall serve until the third following annual meeting of the Board and until the term of office of such Director's successor has commenced or until such Director's earlier death, incapacity, disqualification, resignation or removal. Terms for

Directors commence (a) as is provided for in their election, or (b) upon their acceptance of such election or their participation in a meeting of the Board, and (c) upon their proper qualification as a Director.

Upon election as Chairman, the Chairman in his or her capacity as a Director, shall be deemed to have moved to the fourth class of Directors provided for in Article II, Section 5. Further, the then existing term of the Chairman as a Director shall terminate and the Chairman shall be deemed to have been elected as a Director for a term coinciding with the beginning of his or her term(s) as Chairman and expiring as of the first annual meeting following the expiration of his or her term(s) as Chairman. Upon the expiration of the Chairman's term as Chairman, he or she shall be deemed a member of the class of Directors whose term expires at the next annual meeting as described above. The Chairman shall be eligible to serve additional terms as a Director if nominated and elected pursuant to the provisions of Section 4 of Article II.

4. Nomination and Election: Directors may be nominated for election only by the Executive Committee of the Board of Directors or separate nominating committee as provided for in Article III, § 3(a) of these Bylaws. Candidates nominated by the Executive or Nominating Committee shall be voted on by the Directors then in office with the affirmative vote of a majority of the Directors then in office required for election or re-election as a Director.

5. Director Classes: The Directors shall be at all times divided into four classes. Three classes shall be in as nearly equal number as may be practical, and shall be so arranged that the membership of the respective classes shall expire in succeeding years. The fourth class shall consist of the Chairman of the Board of Directors.

6. Annual and Regular Meetings: The annual meeting of the Board of Directors shall be held during the first three months of each fiscal year of the Corporation on a date designated by the Chairman of the Board, the President or a majority of the Directors then in office, which meeting shall be held for the purpose of electing Directors and for the transaction of such other business as may properly come before the meeting. The time and location of the annual meeting shall be designated in the notice of the meeting. The Board of Directors may provide the time and place either within or without the State of Missouri for the holding of regular and annual meetings.

7. Special Meetings: Special meetings of the Board of Directors may be called by the Chairman of the Board of Directors, President, or by a majority of the Directors then in office. The person or persons authorized to call special meetings of the Board of Directors may fix any place in the United States, either within or without the State of Missouri, as the place for holding any special meeting of the Board of Directors called by them.

8. Notice: Notice of any meeting of the Board of Directors shall be given not less than three (3) business days previous thereto by written notice delivered to each Director by facsimile, hand delivery, electronic mail, or United States mail to the last known facsimile number, physical address, electronic mail address or mailing address respectively; provided, however, that if the designated meeting place is without the State of Missouri, an additional five (5) days notice shall be given.

(a) Waiver of notice: Any Director may waive notice of any meeting either before or after such meeting. The attendance of a Director at any meeting shall constitute a waiver of notice of such meeting, except where a Director attends a meeting for the express purpose of objecting to the transaction of any business because the meeting is not lawfully called or convened.

(b) Effective when: Written notice in proper form shall be effective for all purposes under these Bylaws at the earliest of the following: when received, five days after deposit in the United States mail with postage prepaid by first class mail, on the date of the signed return receipt if sent by registered or certified mail, or as documented by a successful facsimile or e-mail transcript.

(c) Purpose: Except as provided in Article IX, neither the business to be transacted at, nor the purpose of, any regular or special meeting of the Board of Directors need be specified in the notice or waiver of notice of such meeting.

9. Quorum: A majority of the Directors in office immediately before a meeting begins shall constitute a quorum for the transaction of business at any meeting of the Board of Directors; provided that if less than a majority of the Directors then in office is present at a meeting, but at least one-third of the Directors then in office is present at said meeting, a majority of the Directors present may adjourn the meeting from time to time without further notice.

10. Voting: Each Director present shall be entitled to one vote upon each matter submitted to a vote at any such meeting.

11. Manner of Acting: Unless otherwise provided in these Bylaws or by law, the act of the majority of the Directors present at a meeting of the Directors at which a quorum is present at the time of the action taken shall be the act of the Board of Directors.

12. Resignation: Any Director may resign by submitting a notice in writing to the Board of Directors, the Chairman of the Board, or to the President or Secretary. Such resignation is effective immediately upon delivery of such notice or at such later time as is provided for in the notice. The acceptance of any such resignation, unless required by the terms thereof, shall not be necessary to make the same effective.

13. Removal; Vacancies: A Director may be removed, with or without cause, upon the affirmative vote of at least two-thirds of the Directors then in office. In the event of the removal of a Director, or in the event of the death, incapacity, or resignation of a Director, a majority of the remaining Directors may fill such vacancy or vacancies (even though the Directors remaining in office constitute less than a quorum).

14. Consent Actions: Any action that is required to be or may be taken at a meeting of the Directors may be taken without a meeting if consent is in writing, setting forth the action so taken, and signed by all of the Directors. The consents shall have the same force and effect as a unanimous vote of the Directors at a meeting duly held and may be stated as such in any certificate or document. The Secretary shall file all consents with the minutes of the meetings of the Board of Directors.

15. Presence at Meetings: Members of the Board of Directors, or of any committee designated by the Board of Directors, may participate in a meeting of the Board or committee by means of conference telephone or similar communications equipment whereby all persons participating in the meeting can hear each other, and participation in a meeting in this manner shall constitute presence in person at the meeting.

16. Compensation: Directors who are not associates of the Corporation, or who are not a party to a transaction with the Corporation in which he or she has a material financial interest, shall be entitled to an annual fee of \$15,000, a meeting fee of \$1,250 for each meeting in which the Director participates, and a committee meeting (whether standing or special) fee of \$1,250 for each meeting in which the Director participates in his or her capacity as a committee member, with such payments to be made in two installments at or promptly following the March and September meetings of the Board of Directors. The Chairman of the Board of

Directors shall be entitled to an additional annual fee of \$50,000, payable in two installments of \$25,000 at or promptly following the September and March meetings of the Board of Directors. Based on an annual assessment of the level of involvement by and commitment of time required from the Chairman, the Executive Committee, without the Chairman participating, may recommend that the Chairman receive and the Board, without the Chairman participating, by motion duly made, seconded and adopted may grant the Chairman a separate, additional fee in an amount not to exceed \$50,000 in any fiscal year payable promptly following any Board meeting at which such determination is made. The Chairman of the Investment Committee shall be entitled to an additional annual fee of \$40,000, payable in two installments of \$20,000 at or promptly following the September and March meetings of the Board of Directors. Except for the Chairman of the Board and the Chairman of the Investment Committee acting in those capacities, Directors who chair Board committees (standing or special) shall receive an additional committee meeting fee in the amount set forth above for each such meeting over which they preside as chair.

III. Committees of the Board

1. Authorization: The Board of Directors may designate an Executive Committee, a Strategic Development Committee, an Investment Committee, an Audit Committee and such other committees as the Board may from time to time deem appropriate. Such committees, whether standing or special, shall include two or more Directors and be designated by resolution adopted by a majority of the Directors then in office. Committee membership must be approved by a vote of the majority of Directors then in office. Such committees may be designated for such purposes as the Board deems appropriate and, except as otherwise expressly prohibited by law, such committees may exercise the authority of the Board of Directors in the management of the Corporation to the extent specifically set forth in these Bylaws or in the enabling resolution. All committees designated by the Board of Directors shall at all times be subject to such directives and policies as the Board may from time to time adopt.

2. Procedures: Committees of the Board of Directors and members of such committees are governed by Article II of these Bylaws with respect to meetings, action without meetings, notice and waiver of notice, and quorum and voting requirements. No committee shall be required to hold an annual meeting. A majority of the number of persons serving on a committee immediately before a meeting begins shall constitute a quorum for the transaction of business at such committee meeting. The approval at a meeting of a majority of the members of a committee,

including a majority of its Board members or, if no meeting is held, approval evidenced by the unanimous written consent of all of its members, shall be required for any action or decision of a committee exercising the delegated authority of the Board.

3. Each Committee of the Board shall have the authority to appoint and engage consultants and advisors to serve the Committee in a non-committee member capacity and on a non-voting basis consistent with any guidelines the Board of Directors may from time to time adopt regarding such appointment and engagement.

4. Executive Committee: Subject to the provisions of Section 1 of this Article, an Executive Committee shall be appointed by resolution passed by a majority of the Directors in office. Except as specifically limited by the Board of Directors, these Bylaws or law, the Executive Committee shall have and exercise all the powers of the Board of Directors while the Board of Directors is not in session, including but not limited to the authority to approve grant proposals upon which the Executive Committee deems it necessary to act between meetings of the Board of Directors. The Executive Committee shall, during the intervals between meetings of the Board of Directors, advise and aid the officers of the Corporation in all matters concerning the Corporation's interests and the management of its affairs, and shall report to the Board of Directors regarding its actions at each meeting of the Board of Directors.

Without limiting in any way the foregoing general powers, and simply to illustrate specific powers within such general powers, the Executive Committee shall have the responsibilities set forth below and such powers as are necessary to discharge such responsibilities:

(a) Nominations: The Executive Committee shall direct and conduct the search for, and recruitment of, qualified candidates to serve as Directors of the Corporation and shall nominate for consideration by the Board of Directors candidates to serve as Directors of the Corporation; provided, however, that a majority of Directors in office may by resolution designate a Nominating Committee separate from the Executive Committee to fulfill such functions.

(b) Compensation: The Executive Committee shall make recommendations to the Board of Directors regarding compensation policies and guidelines for the Corporation and the compensation of Directors and Executive Officers of the Corporation.

5. Strategic Development Committee: Subject to the provisions of Section 1 of this Article, a Strategic Development Committee shall be appointed by resolution passed by a majority of the Directors in office. The Strategic Development Committee shall be responsible for (i) the development of broad directional issues for consideration in the strategic planning process carried out by operating management, (ii) making recommendations to the Board of Directors or Executive Committee regarding the strategic planning process of the Corporation and any and all changes therein; (iii) making recommendations to the Board of Directors on the development, enhancement, limitation or termination of programs for the Corporation; (iv) making recommendations to the Board of Directors of the allocation of limited resources to those programs and functions having the greatest strategic leverage; and (v) on a frequent and regular basis monitoring, reviewing and evaluating the programs of the Corporation.

Except as otherwise prohibited by law, the Strategic Development Committee shall have and exercise such powers as may be necessary to discharge the foregoing responsibilities including the power to meet directly with Corporation officers and other personnel to review strategy and planning.

6. Investment Committee: Unless otherwise provided in a resolution adopted by a majority of the Directors then in office, the Investment Committee shall consist of not less than three nor more than seven persons, at least three of whom shall be Directors. Except as otherwise prohibited by law, the Investment Committee shall have and exercise all powers of the Board of Directors with respect to the custody and investment of the Corporation's funds and securities, subject to such investment policies as may from time to time be approved by the Board. Without limiting the generality of the foregoing, the Investment Committee shall have the power to:

(a) appoint and remove qualified banks, trust companies and central depositories as custodians of the funds and securities of the Corporation;

(b) adopt procedures for the investment activities of the Corporation;

(c) make and change investments, and appoint and remove qualified investment counsel or manager(s), set the fees for their services, and delegate to any such investment counsel or manager(s), or to any officer or associate of the Corporation the power in place of the Board to make and change investments on behalf of the Corporation subject to

the investment policies approved by the Board and such procedures as the Committee may determine; and

(d) authorize one or more officers of the Corporation or other persons to execute and deliver on behalf of the Corporation, or to rescind, proxies to vote stock or other securities owned by the Corporation.

The Chairman of the Investment Committee shall provide leadership to the Committee and investment staff, subject to the control of the Board, and shall be responsible for strategic direction and policy development for the investment department, specifically including asset allocation, strategy and manager issues. He or she shall preside at all Investment Committee meetings at which he or she shall be present. He or she shall meet regularly with the investment staff to provide insight and guidance, review staff compensation and make recommendations to the President, meet with investment managers as appropriate and provide leadership to the Board of Directors on investment issues.

The Investment Committee shall provide such reports of its actions to the Board of Directors as may be requested by the Board of Directors to permit the Board or the Executive Committee to monitor the activities of the Investment Committee.

7. Audit Committee: The Audit Committee shall consist solely of persons who are independent of management and free from any relationships that, in the opinion of the Board of Directors, would interfere with their exercise of independent judgment as committee members. Unless otherwise provided in a resolution adopted by a majority of the Directors then in office, the Audit Committee shall consist of not less than three nor more than seven persons, at least two of whom shall be directors. No officer or associate of the Corporation shall be qualified for Audit Committee membership.

The Audit Committee shall assist the Board of Directors in fulfilling its responsibilities for the Corporation's accounting and financial reporting practices and provide a channel of communication between the Board of Directors and the Corporation's independent auditors.

To accomplish the above purposes, the Audit Committee shall:

(a) select and engage on behalf of the Corporation, and fix the compensation of, a firm of certified public accountants whose duty it shall be to audit the books and accounts of the Corporation and its affiliates for the

fiscal year in which they are appointed, and who shall report to the Committee,

(b) review with the independent auditors the scope of their annual and interim examinations, placing particular attention where either the Committee or the auditors believe such attention should be directed. The independent auditors shall have sole authority to determine the scope of the audit that they deem necessary for the formation of an opinion on financial statements;

(c) consult with the auditors during any annual or interim audit on any situation that the auditors deem advisable for resolution prior to the completion of their examination;

(d) meet with the auditors to appraise the effectiveness of the audit effort. Such appraisal shall include a discussion of the overall approach to and the scope of the examination, with particular attention on those areas on which either the Committee or the auditors believe emphasis is necessary or desirable;

(e) determine through discussions with the auditors and otherwise that no restrictions were placed by management on the scope of the examination or its implementation;

(f) inquire into the effectiveness of the Corporation's accounting and internal control functions through discussion with the auditors and appropriate officers of the Corporation and supervise the Corporation's policies that prohibit improper or illegal payments;

(g) report to the Board of Directors on the results of the Committee's activities and recommend to the Board of Directors any changes in the appointment of independent auditors that the Committee may deem to be in the best interests of the Corporation; and

(h) have such other powers and perform such other duties as the Board shall, from time to time, grant and assign to it.

IV. Officers

1. Number: The officers of the Corporation shall be a Chairman of the Board, President, one or more Vice Presidents (the number thereof to be determined by the Board of Directors), a

Treasurer, a Secretary and such other officers as may be elected to fill positions created by resolution of the Board of Directors.

2. Election and Term of Office: The officers of the Corporation, other than the Chairman of the Board, shall be elected by the Board of Directors at its annual meeting. The Chairman of the Board shall be elected by the Board of Directors at its annual meeting, but shall serve a three-year term as Chairman. New offices may be created and filled at any meeting of the Board of Directors. Each officer shall hold office until his or her successor shall have been duly elected or until his or her death or until he or she shall resign or shall have been removed. Election as an officer does not in itself create contract rights.

3. Resignation: Any officer may resign at any time by submitting a notice in writing to the Corporation, including to the Chairman, President or Secretary, provided that such notice may not be given to oneself. The acceptance of any such resignation, unless required by the terms thereof, shall not be necessary to make the same effective. Such resignation shall be effective immediately upon such delivery of such notice or at such later time as is provided for in the notice. Resignation of an officer does not otherwise affect the Corporation's contract rights, if any, with that person.

4. Removal: Any officer or agent elected or appointed by the Board of Directors may be removed by the Board with or without cause, but such removal does not effect such person's contract rights, if any, with the Corporation.

5. Vacancies: A vacancy in any office because of death, incapacity, resignation, removal, or otherwise, may be filled at any meeting of the Board.

6. Chairman of the Board of Directors: The Chairman of the Board shall provide leadership to the Corporation and its President, subject, however, to the control of the Board and shall be responsible for guiding the strategic direction and policy development for the Corporation. The Chairman shall preside at all meetings at which he or she shall be present and shall be a member ex officio of all committees; the Chairman shall be entitled to have notice of committee meetings and to attend and vote at such meetings, but the Chairman shall be under no obligation to attend and shall not be counted to determine the number necessary to make a quorum or to determine whether a quorum is present, except with respect to those committees upon which he or she serves as a standing member. The Chairman shall select Board committee chairs from among those Directors designated by the Board as committee members under Article III, § 1. The Chairman shall lead succession planning for the officers of the Corporation and the evaluation process for the Board of Directors and the President. The Chairman's terms shall be deemed to have commenced with the Corporation's annual meeting in September 1999 with new terms beginning every three years thereafter (i.e., 2002, 2005, 2008, 2011, etc.)

7. President: The President shall be the Chief Executive Officer of the Corporation and shall manage the affairs of the Corporation, subject to the authority of the Chairman of the Board and the Board of Directors. The President shall be a member ex officio of all committees other than the Audit Committee and shall be entitled to have notice of committee meetings and to attend and vote at such meetings, but he or she shall be under no obligation to attend and shall not be counted to determine the number necessary to make a quorum or to determine whether a quorum is present, except with respect to those committees upon which he or she serves as a standing member. In the absence of the Chairman of the Board, the President shall preside at all meetings of the Board of Directors for purposes of calling such meetings to order and facilitating the selection among the Directors of a chairman solely for purposes of presiding over that specific meeting. The President shall in general perform all duties incident to the office of the President and such other duties as may be prescribed by the Board of Directors from time to time. Except as otherwise provided herein, the President shall, in the absence of the Chairman of the Board, perform all duties of the Chairman of the Board. Except as otherwise prohibited by law, the Board by resolution, or these Bylaws, the President may execute all bonds, notes, debentures, mortgages, and other contracts requiring a seal, under the seal of this Corporation. The President may cause the seal to be affixed to such documents and, except as otherwise prohibited by law, the Board by resolution, or these Bylaws, the President may execute all other contracts and instruments for and in the name of the Corporation.

8. The Vice Presidents: In the absence of the President or in the event of his or her inability or refusal to act, the Vice President (or in the event there be more than one Vice President, the Vice Presidents in the order of their election) shall perform the duties of the President, and when so acting, shall have all the powers of and be subject to all the restrictions upon the President. Any Vice President shall perform such other duties as from time to time may be assigned to him or her by the President or by the Board of Directors.

9. The Treasurer: If required by the Board of Directors, the Treasurer shall give a bond for the faithful discharge of his duties in such sum and with such surety or sureties as the Board of Directors shall determine. The Treasurer shall:

(a) have charge and custody of and be responsible for all funds and securities of the Corporation; receive and give receipts for moneys due and payable to the Corporation from any source whatsoever, and deposit all such moneys in the name of the Corporation in such banks, trust companies or other depositories as shall be selected in accordance with the provisions of Article V of these Bylaws; provided, however, that some or all of such duties, as the Board of Directors may determine, may be delegated to a custodian as provided in said Article V hereof;

(b) in general, perform all the duties incident to the office of Treasurer and such other duties as from time to time may be assigned to him or her by the President or by the Board of Directors; and

(c) maintain a permanent record of all disbursements for religious, charitable, scientific, literary, or educational purposes made by the Board of Directors and/or its duly appointed officers or agents in behalf of the Corporation.

10. The Secretary: The Secretary shall:

(a) keep the minutes of the Board of Directors' meetings in one or more books provided for that purpose;

(b) see that all notices are duly given in accordance with the provisions of these Bylaws or as required by law;

(c) be custodian of the corporate records and of the seal of the Corporation and see that the seal of the Corporation is affixed to all documents, the execution of which on behalf of the Corporation under its seal is duly authorized in accordance with the provisions of these Bylaws;

(d) in general, perform all duties incident to the office of Secretary and such other duties as from time to time may be assigned to him or her by the President or by the Board of Directors.

11. Assistant Treasurers and Assistant Secretaries: The Assistant Treasurers shall respectively, if required by the Board of Directors, give bonds for the faithful discharge of their duties in such sums and with such sureties as the Board of Directors shall determine. The Assistant Treasurers and Assistant Secretaries in general, shall perform such duties as shall be assigned to them by the Treasurer or the Secretary, respectively, or by the President or the Board of Directors.

12. Compensation: The compensation of the officers, if any, shall be fixed from time to time by the Board of Directors and no officer shall be prevented from receiving such compensation by reason of the fact that he or she is also a Director of the Corporation; provided, however, that such compensation shall include only reasonable compensation for personal services actually rendered.

13. Occupancy of Multiple Offices. Any two or more offices may be held by the same individual, except that the same individual shall not simultaneously serve as the President and Secretary of the Corporation.

V. Contracts, Loans, Checks, Deposits, Custodians

1. Contracts: The Board of Directors may authorize any officer or officers, agent or agents, to enter into any contract or execute and deliver any instrument in the name of and on behalf of the Corporation, and such authority may be general or confined to specific instances.

2. Loans: No loans shall be contracted on behalf of the Corporation and no evidences of indebtedness shall be issued in its name unless authorized by a resolution of the Board of Directors. Such authority may be general or confined to specific instances.

3. Checks, Drafts, Etc.: All checks, drafts or other orders for the payment of money, notes or other evidences of indebtedness issued in the name of the Corporation shall be signed by such officer or officers, agent or agents of the Corporation and in such manner as shall from time to time be determined by resolution of the Board of Directors.

4. Deposits: All funds of the Corporation shall be deposited from time to time to the credit of the Corporation in such banks, trust companies or other depositories as the Board of Directors may select.

5. Custodians: The Board of Directors may from time to time designate a bank, trust company, or other depository as custodian of all funds and properties of the Corporation, which custodian shall maintain a record of all receipts, expenditures, income and expenses of the Corporation and/or perform such ministerial duties as the Board of Directors by written direction may instruct, the custodian to receive such fees for its services as may from time to time be agreed upon by the Board of Directors and the custodian.

VI. Waiver of Notice

Whenever any notice whatever is required to be given under the provisions of these Bylaws or under the provisions of the Articles of Incorporation or under the provisions of The Missouri Nonprofit Corporation Act, waiver thereof in writing, signed by the person or persons entitled to such notice, whether before or after the time stated therein, shall be deemed equivalent to the giving of such notice.

VII. Seal

The Board of Directors shall provide a corporate seal, which shall be in the form of a circle and shall have inscribed thereon the name of the Corporation and the words, "Corporate Seal, Missouri".

VIII. Indemnification of Officers and Directors
Against Liabilities and Expenses in Actions

1. Limitation of Liability. No person shall be liable to the Corporation for any loss, damage, liability or expense suffered by it on account of any action taken or omitted to be taken by such person as a Director, officer, Associate, or agent of the Corporation or of any Other Enterprise (as hereinafter defined) in which such person serves as a Director, officer, Associate, or agent at the request of the Corporation, if such person (i) exercised the same degree of care and skill as a prudent person would have exercised under the circumstances in the conduct of such person's own affairs, or (ii) took or omitted to take such action in reliance upon information, opinions, reports, or statements, including financial statements and other financial data, prepared or presented by:

(a) one or more officers or Associates of the Corporation or of such Other Enterprise whom the Director, officer, Associate or agent reasonably believes to be reliable and competent in the matters presented;

(b) legal counsel, certified public accountants or other persons as to matters the Director, officer, Associate, or agent reasonably believes are within the persons' professional or expert competence; or

(c) a committee of the Board of which the Director, officer, Associate, or agent is not a member, as to matters within its jurisdiction, if the Director, officer, Associate, or agent reasonably believes the committee merits confidence;

provided that the Director, officer, Associate or agent did not, at the time of such reliance, have knowledge concerning the matter in question that made such reliance unwarranted.

2. Indemnification, Generally. In addition to and without limiting the rights to indemnification and advancement of expenses specifically provided for in the other sections of this Article VIII, the Corporation shall indemnify and advance expenses to each person who is or was serving in an Indemnifiable Capacity (as hereinafter defined) to the full extent permitted by the laws of the State of Missouri as in effect on the date of the effectiveness of this Article VIII and as may hereafter be amended.

3. Right to Indemnification. The Corporation shall indemnify each person who has been or is a party or is threatened

to be made a party to any threatened, pending or completed action, suit or proceeding, whether civil, criminal, administrative, investigative or appellate (regardless of whether such action, suit or proceeding is by or in the right of the Corporation or by third parties) by reason of the fact that such person is or was serving in an Indemnifiable Capacity against all liabilities and expenses, including, without limitation, judgments, amounts paid in settlement, attorneys' fees, ERISA excise taxes or penalties, fines and other expenses, actually and reasonably incurred by such person in connection with such action, suit or proceeding (including without limitation the investigation, defense, settlement or appeal of such action, suit or proceeding); provided, however, that the Corporation shall not be required to indemnify or advance expenses to any person from or on account of such person's conduct that was finally adjudged to have been knowingly fraudulent, deliberately dishonest or willful misconduct; provided, further, that the Corporation shall not be required to indemnify or advance expenses to any person in connection with an action, suit or proceeding initiated by such person unless the initiation of such action, suit or proceeding was authorized in advance by the Board of Directors of the Corporation. The termination of any action, suit or proceeding by judgment, order, settlement, conviction or under a plea of nolo contendere or its equivalent, shall not, of itself, create a presumption that such person's conduct was finally adjudged to have been knowingly fraudulent, deliberately dishonest or willful misconduct.

4. Enforcement of Indemnification. In the event the Corporation refuses to indemnify any person who may be entitled to be indemnified or to have expenses advanced hereunder, such person shall have the right to maintain an action in any court of competent jurisdiction against the Corporation to determine whether or not such person is entitled to such indemnification or advancement of expenses hereunder. If such court action is successful and the person is determined to be entitled to such indemnification or advancement of expenses, such person shall be reimbursed by the Corporation for all fees and expenses (including attorneys' fees) actually and reasonably incurred in connection with any such action (including without limitation the investigation, defense, settlement or appeal of such action).

5. Determination of Indemnification: Any indemnification under this Article, unless ordered by a court, shall be made by the Corporation only as authorized in the specific case upon a determination that indemnification of the Director, officer, employee or other person is proper in the circumstances because he has met the applicable standard of conduct set forth in this Article. The determination shall be made by the Board of Directors by a majority vote of a quorum consisting of Directors

who were not parties to the action, suit or proceeding, or if such a quorum is not obtainable, or even if obtainable a quorum of disinterested directors so directs, by independent legal counsel in a written opinion.

6. Advancement of Expenses. Expenses (including attorneys' fees) actually and reasonably incurred by a person who may be entitled to indemnification hereunder in defending an action, suit or proceeding, whether civil, criminal, administrative, investigative or appellate, shall be paid by the Corporation in advance of the final disposition of such action, suit or proceeding upon receipt of an undertaking by or on behalf of such person to repay such amount if it shall ultimately be determined that such person is not entitled to indemnification by the Corporation. In no event shall any advance be made in instances where the Board of the Corporation or independent legal counsel reasonably determines that such person would not be entitled to indemnification hereunder.

7. Non-Exclusivity. The indemnification and the advancement of expenses provided by this Article VIII shall not be exclusive of any other rights to which those seeking indemnification or advancement of expenses may be entitled under any statute, under the articles of incorporation or these bylaws or any agreement, vote of disinterested Directors, policy of insurance or otherwise, both as to action in their official capacity and as to action in another capacity while holding their respective offices, and shall not limit in any way any right that the Corporation may have to make additional indemnifications with respect to the same or different persons or classes of persons. The indemnification and advancement of expenses provided by, or granted pursuant to, this Article VIII shall continue as to a person who has ceased to serve in an Indemnifiable Capacity and shall inure to the benefit of the heirs, executors, administrators and estate of such a person.

8. Insurance. The Corporation may purchase and maintain insurance on behalf of any person who is or was a Director, officer, agent or Associate of the Corporation, or is or was serving at the request of the Corporation as a Director, officer, agent or Associate of any Other Enterprise, against any liability asserted against such person and incurred by such person in any such capacity, or arising out of such person's status as such, whether or not the Corporation would have the power to indemnify such person against such liability under the provisions of this Article VIII.

9. Vesting of Rights. The rights granted or created hereby shall be vested in each person entitled to indemnification hereunder as a bargained-for, contractual condition of such

person's serving or having served in an Indemnifiable Capacity and while this Article VIII may be amended or repealed, no such amendment or repeal shall release, terminate or adversely affect the rights of such person under this Article VIII with respect to any act taken or the failure to take any act by such person prior to such amendment or repeal or with respect to any action, suit or proceeding with respect to such act or failure to act filed before or after such amendment or repeal.

10. Definitions. For purposes of this Article VIII:

(a) References throughout these Bylaws, including this Article VIII, to "Associate" shall mean employee as that word is used and understood according to the laws of the State of Missouri.

(b) References to "the Corporation" shall, if and only if the Board of Directors shall determine, include, in addition to the resulting or surviving corporation, any constituent corporation (including any constituent of a constituent) absorbed in a consolidation or merger that, if its separate existence had continued, would have had power and authority to indemnify its directors or officers or persons serving at the request of such constituent corporation as a director, officer, employee, or agent of any Other Enterprise, so that any person who is or was a director or officer of such constituent corporation, or is or was serving at the request of such constituent corporation as a director, officer, employee, or agent of any Other Enterprise, shall stand in the same position under the provisions of this Article VIII with respect to the resulting or surviving corporation as such person would have with respect to such constituent corporation if its separate existence had continued;

(c) References to serving in an "Indemnifiable Capacity" shall mean service by a person as a Director or officer of the Corporation or service by a person at the Corporation's request as a director, officer, employee, or agent of any Other Enterprise (as hereinafter defined);

(d) References to "Other Enterprises" or "Other Enterprise" shall include without limitation any other corporation, partnership, limited liability company, joint venture, trust or employee benefit plan;

(e) References to "fines" shall include any excise taxes assessed on a person with respect to an employee benefit plan;

(f) References to "defense" shall include investigations of any threatened, pending or completed action, suit or proceeding as well as appeals thereof and shall also include any defensive assertion of a cross-claim or counterclaim; and

(g) References to "serving at the request of the Corporation" shall include any service as a director, officer, employee, or agent of a corporation that imposes duties on, or involves services by, such director, officer, employee, or agent with respect to an employee benefit plan, its participants, or beneficiaries.

Unless the Board of Directors of the Corporation shall determine otherwise, any Director or officer of the Corporation who shall serve as a director, officer, employee, or agent of any Other Enterprise of which the Corporation, directly or indirectly, is a member, shareholder or creditor, or in which the Corporation is in any way interested, shall be presumed to be serving as such director, officer, employee, or agent at the request of the Corporation. In all other instances where any person shall serve as a director, officer, employee, or agent of any Other Enterprise, if it is not otherwise established that such person is or was serving as such director, officer, employee, or agent at the request of the Corporation, the Board of Directors of the Corporation shall determine whether such person is or was serving at the request of the Corporation, and it shall not be necessary to show any actual or prior request for such service, which determination shall be final and binding on the Corporation and the person seeking indemnification or advancement of expenses.

11. Severability. If any provision of this Article VIII or the application of any such provision to any person or circumstance is held invalid, illegal or unenforceable for any reason whatsoever, the remaining provisions of this Article VIII and the application of such provision to other persons or circumstances shall not be affected thereby and to the fullest extent possible the court finding such provision invalid, illegal or unenforceable shall modify and construe the provision so as to render it valid and enforceable as against all persons or entities and to give the maximum possible protection to persons subject to indemnification hereby within the bounds of validity, legality and enforceability. Without limiting the generality of the foregoing, if any person who is or was serving in an Indemnifiable Capacity is entitled under any provision of this Article VIII to indemnification by the Corporation for some or a portion of the judgments, amounts paid in settlement, attorneys' fees, ERISA excise taxes or penalties, fines or other expenses actually and reasonably incurred by any such person in connection with any threatened, pending or completed action, suit or

proceeding (including without limitation, the investigation, defense, settlement or appeal of such action, suit or proceeding), whether civil, criminal, administrative, investigative or appellate, but not, however, for all of the total amount thereof, the Corporation shall nevertheless indemnify such person for the portion thereof to which such person is entitled.

IX. Disbursements

1. Disbursements for Charitable Purposes: All income and properties of the Corporation shall be devoted exclusively to religious, charitable, scientific, literary, or educational purposes as provided in Article II of the Articles of Incorporation. The Board of Directors may adopt such policies, regulations, and procedures governing the management and/or disbursement of funds for such eleemosynary purposes as in its opinion are reasonably calculated to carry out such purposes as set forth in said Article II.

2. Limitations on Disbursements for Certain Purposes: The provisions of Section 1 of this Article IX notwithstanding, no part of the corpus, principal or capital of the Corporation shall be contributed, donated, or otherwise transferred to, or used for the benefit of, any person or entity, either directly or indirectly, for use by such transferee, either directly or indirectly, either completely or in part, in the leasing, purchasing, construction, erection or improvement of buildings, dwellings, monuments or similar structures; provided however, that nothing contained in this Section or these Bylaws shall:

(a) prohibit the Corporation from owning, purchasing, leasing, renting or otherwise dealing in real property, either for its own use or for investment purposes, or

(b) prohibit the Board of Directors from making a special contribution or donation for use by the transferee to lease, purchase, construct or improve buildings or dwellings, if in the opinion of the Board of Directors such contribution or donation is or may be necessary to avoid "undistributed income" for any year within the meaning of Section 4942 of the Internal Revenue Code of 1986.

(c) prohibit the Board of Directors from making the determination that a specific payment, which would otherwise be barred under this Section, is within the intent, if not the language, of these Bylaws.

X. Prohibited Transactions

No provision of the Articles of Incorporation or these Bylaws shall in any way be construed as permitting the Corporation, whether through its Board of Directors, its officers, agents, or other party acting in its behalf, to:

(a) lend any part of its income or corpus to its Officers or Directors; or

(b) lend any part of its income or corpus without the receipt of adequate security and a reasonable rate of interest; or

(c) pay any compensation, in excess of a reasonable allowance for salaries or other compensation for personal services actually rendered; or

(d) make any part of its services available on a preferential basis; or

(e) make any substantial purchase of securities or any other property, for more than adequate consideration in money or money's worth; or

(f) sell any substantial part of its securities or other property for less than adequate consideration in money or money's worth; or

(g) engage in any other transaction that results in a substantial diversion of its income or corpus,

to the incorporators; a person who has made a substantial contribution to the Corporation; a member of the family (as defined in Section 267(c)(4) of Internal Revenue Code of 1986 as amended) of an individual who is an incorporator or who has made a substantial contribution to the Corporation; or a corporation controlled by such incorporator or person through the ownership, directly or indirectly, of Fifty Percent (50%) or more of the total combined voting power of all classes of stock entitled to vote or Fifty Percent (50%) or more of the total value of shares of all classes of stock of the corporation.

XI. Amendments

Except as otherwise specifically provided in these bylaws, the bylaws of the Corporation may be amended or new bylaws adopted upon the approval of a majority of the Directors in office. If an amendment is to be approved at a meeting of the Board of Directors, three (3) business days' notice of the meeting must be given by the Chairman of the Board, the President, or at least 20 percent of the Directors then in office. The notice must state that the purpose of the meeting is to consider a proposed amendment to the bylaws and contain or be accompanied by a copy or summary of the amendment. The Corporation shall keep at its principal office a copy of the bylaws, as amended, which shall be open to inspection by any Board member at all reasonable times during office hours.

Dated: Restated Bylaws as of November 8, 2001.

H:\Legal\EMKF General\Board\BYLAWS\01-9 EMKF Bylaws Restated doc

No. N00006342

STATE OF MISSOURI



Matt Blunt
Secretary of State

CORPORATION DIVISION
CERTIFICATE OF AMENDMENT
OF A
MISSOURI NONPROFIT CORPORATION

WHEREAS,

EWING MARION KAUFFMAN FOUNDATION

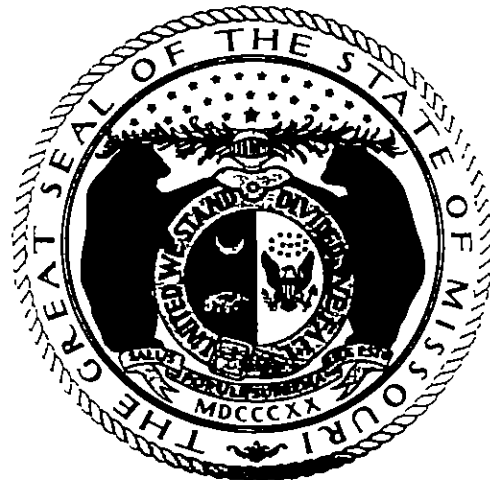
a corporation organized under The Missouri Nonprofit Corporation Law has delivered to me duplicate originals of Articles of Amendment of its Articles of Incorporation and has in all respects complied with requirements of law governing the amendment of Articles of Incorporation under The Missouri Nonprofit Corporation Law, and that the Articles of Incorporation of said corporation are amended in accordance therewith.

IN TESTIMONY WHEREOF, I have set my hand and imprinted the GREAT SEAL of the State of Missouri, on this, the 17th day of DECEMBER, 2001.

A handwritten signature in cursive script that reads "Matt Blunt".

\$10.00

Secretary of State



STATEMENT 25-27



State of Missouri
Matt Blunt, Secretary of State

Corporations Division
P O Box 778, Jefferson City, MO 65102

James C Kirkpatrick State Information Center
600 W Main Street, Rm 322, Jefferson City, MO 65101

FILED

DEC 17 2001

Articles of Amendment
for a Nonprofit Corporation
(Submit in duplicate with filing fee of \$10.00)

The undersigned corporation, for the purpose of amending its articles of incorporation, hereby executes the following articles of amendment
SECRETARY OF STATE

- (1) The name of corporation is Ewing Marion Kauffman Foundation
(2) The amendment was adopted on Nov. 8, 2001 and article(s) XII to state as follows
month/day/year

Adding a new Article XII in the language attached.

- (3) If approval of members was not required, and the amendment(s) was approved by a sufficient vote of the board of directors or incorporators, check here and skip to number (5) X
(4) If approval by members was required, check here and provide the following information N/A

- A Number of memberships outstanding
B Complete either i or ii

i Number of votes for and against the amendments(s) by class was

Table with 4 columns: Class, Number entitled to vote, Number voting for, Number voting against

ii Number of undisputed votes cast for the amendment(s) was sufficient for approval, and was

Table with 2 columns: Class, Number Voting undisputed

The number of votes cast in favor of the amendment(s) by each class was sufficient for approval by that class

- (5) If approval of the amendment(s) by some person(s) other than the members, the board or the incorporators was required pursuant to section 355 606, check here to indicate that approval was obtained N/A

In affirmation of the facts stated above,

Authorized signature of officer or chairman of the board, John E. Tyler III, Secretary, 12/6/01

ARTICLE XII

The corporation is hereby authorized to indemnify any person who is or was a director, officer, employee or agent of the corporation or any person who is or was serving at the request of the corporation as a director, officer, employee or agent of another corporation, partnership, joint venture, trust or other enterprise to the fullest extent provided by law. The indemnity authorized by this Article XII, or any lesser indemnity that the corporation is authorized to give, may be set forth in the by-laws of the corporation or in any agreement with any such person.

FILED

DEC 17 2001

Matt Blunt
SECRETARY OF STATE

STATE OF MISSOURI



Rebecca McDowell Cook
Secretary of State

CORPORATION DIVISION
CERTIFICATE OF CORPORATE RECORDS

EWING MARION KAUFFMAN FOUNDATION

I, REBECCA MCDOWELL COOK, SECRETARY OF STATE OF THE STATE OF MISSOURI AND KEEPER OF THE GREAT SEAL THEREOF, DO HEREBY CERTIFY THAT THE ANNEXED PAGES CONTAIN A FULL, TRUE AND COMPLETE COPY OF THE ORIGINAL DOCUMENTS ON FILE AND OF RECORD IN THIS OFFICE.

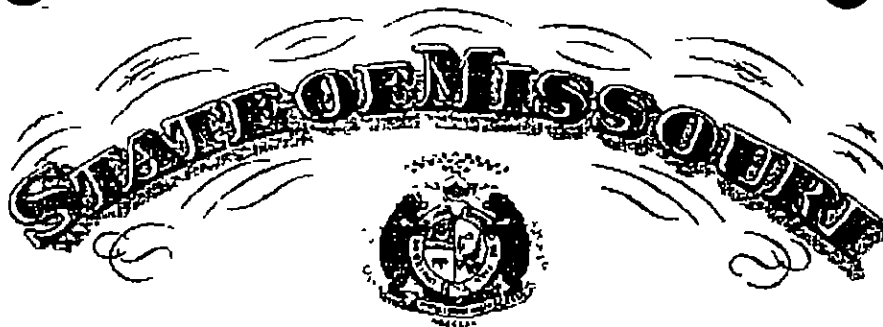
IN TESTIMONY WHEREOF, I HAVE SET MY HAND AND IMPRINTED THE GREAT SEAL OF THE STATE OF MISSOURI, ON THIS, THE 23RD DAY OF OCTOBER, 1995.

Rebecca McDowell Cook

Secretary of State



No. NP-6342



Certificate of Incorporation

WHEREAS, An Association organized under the name of

EWING M. KAUFFMAN FOUNDATION

has filed in the office of the Secretary of State, Articles of Incorporation in writing as provided by law and has, in all respects, complied with the requirements of The General Not For Profit Corporation Act of Missouri

NOW, THEREFORE, I, JAMES C. KIRKPATRICK, Secretary of State of the State of Missouri, in virtue and by authority of law, do hereby certify that said association has, on the date hereof, become a body corporate duly organized under the name of

EWING M. KAUFFMAN FOUNDATION

and the address of its initial Registered Office in Missouri is 1100 Commerce Trust Building,
Kansas City,

and is entitled to all the rights and privileges granted to corporations organized under The General Not For Profit Corporation Act of Missouri for a term of perpetual years.

IN TESTIMONY WHEREOF, I hereunto set my hand and affix the GREAT SEAL of the State of Missouri Done at the City of Jefferson, this

19th day of January A. D., Nineteen
Hundred and Sixty-Six

James C. Kirkpatrick
Secretary of State
T. R. Clonk
Deputy Secretary of State

RECEIVED OF: EWING M. KAUFFMAN FOUNDATION

Ten and no/100 Dollars, \$ 10.00

For Credit of General Revenue Fund, on Account of Incorporation Fee.

No. NP-6342

Dean Mitchell
Deputy Collector of Revenue



STATE of MISSOURI

JAMES C. KIRKPATRICK, Secretary of State

Corporation Department

Certificate of Amendment of a General Not For Profit Corporation

WHEREAS, JIMMIE M. KAUFFMAN FOUNDATION
a corporation organized under The General Not For Profit Corporation Law of Missouri has delivered to me duplicate originals of Articles of Amendment of its Articles of Incorporation and has in all respects complied with the requirements of law governing the amendment of Articles of Incorporation under The General Not For Profit Corporation Law of Missouri

NOW, THEREFORE, I, JAMES C. KIRKPATRICK, Secretary of State of the State of Missouri, do hereby certify that I have filed said Articles of Amendment as provided by law, and that the Articles of Incorporation of said corporation are amended in accordance therewith

IN TESTIMONY WHEREOF, I have hereunto set my hand and affixed the GREAT SEAL of the State of Missouri, at the City of Jefferson, this 29 day of September, 1911

James C. Kirkpatrick
Secretary of State

Deputy Secretary of State

JIMMIE M. KAUFFMAN FOUNDATION

RECEIVED OF _____
Five and 10/100 Dollars \$ 5.00

For Credit of General Revenue Fund, on Account of Amendment Fee

Orin Thomas Miller
Deputy Collector of Revenue

No. K1-6342



State of Missouri . . . Office of Secretary of State

JAMES C KIRKPATRICK, Secretary of State

ARTICLES OF AMENDMENT TO THE ARTICLES OF INCORPORATION OF A GENERAL NOT FOR PROFIT CORPORATION LAW

(To be submitted in duplicate by an Attorney)

HONORABLE JAMES C. KIRKPATRICK SECRETARY OF STATE STATE OF MISSOURI JEFFERSON CITY, MISSOURI 65101

The undersigned corporation, for the purpose of amending its Articles of Incorporation and pursuant to the provisions of the "General Not For Profit Corporation Law" of the State of Missouri, hereby executes the following Articles of Amendment.

1 The name of the corporation is Ewing N. Kauffman Foundation

2 There are 70 members, having voting rights with respect to amendments; (Insert "no" or "some")

(Strike paragraphs (a), (b) or (c) when not applicable)

(a) At a meeting of members; at which a quorum was present, held on July 21, 1971, same receiving at least two-thirds (2/3) of the votes entitled to be cast by the members of the corporation present or represented by proxy at such meeting;

(b) By a consent in writing signed by two-thirds (2/3) of all the members of the corporation entitled to vote with respect thereto,

(c) At a meeting of directors (members having no voting rights with respect to amendments) held on July 21, 1971, same receiving the votes of a majority of the directors then in office, the following amendment or amendments were adopted in the manner prescribed by the "General Not For Profit Corporation Law" of the State of Missouri

Article XI is added to the original Articles of Incorporation: "ARTICLE XI

(1) The corporation shall distribute its income for each taxable year at such time and in such manner as not to become subject to the tax on undistributed income imposed by section 4942 of the Internal Revenue Code of 1954, or corresponding provisions of any subsequent Federal tax laws

(2) The corporation shall not engage in any act of self-dealing as defined in section 4941(d) of the Internal Revenue Code of 1954, or corresponding provisions of any subsequent Federal tax laws.

(3) The corporation shall not retain any excess business holdings as defined in section 4943(c) of the Internal Revenue Code of 1954, or corresponding provisions of any subsequent Federal tax laws.

(4) The corporation shall not make any investments in such manner as to subject it to tax under section 4944 of the Internal Revenue Code of 1954, or corresponding provisions of any subsequent Federal tax laws.

(5) The corporation shall not make any taxable expenditures as defined in section 4945(d) of the Internal Revenue Code of 1954, or corresponding provisions of any subsequent Federal tax laws."

IN WITNESS WHEREOF, the undersigned corporation has caused these Articles of Amendment to be executed in its name by its _____ President, and its _____ Secretary, this 21st day of _____ September, _____, 1971.



Ewing M. Kauffman Foundation
(Exact Corporate Title)
By [Signature]
President
[Signature]
Secretary

STATE OF Missouri
COUNTY OF Jackson } ss.

I, William T. McWilliams, a Notary Public, do hereby certify that on the 21 day of September, 1971, Charles L. Hughes
(Acknowledgment by either officer is sufficient)

personally appeared before me and, being first duly sworn by me, acknowledged that they signed as his free act and deed the foregoing document in the capacity therein set forth and declared that the statements therein contained are true, to his knowledge and belief.

IN WITNESS WHEREOF, I have hereunto set my hand and seal the day and year before written.

(NOTARIAL SEAL)

William T. McWilliams

My Commission Expires Oct. 13, 1973
My commission expires _____

**FILED AND CERTIFICATE
ISSUED**

SEP 29 1971

[Signature]
Department of _____ SECRETARY OF STATE



STATE OF MISSOURI

ROY D. BLUNT, Secretary of State

CORPORATION DIVISION

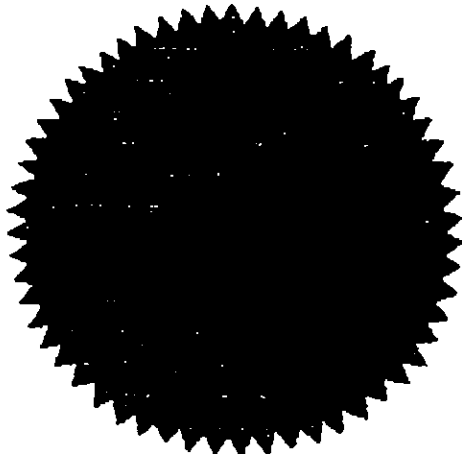
Certificate of Amendment of a General Not For Profit Corporation

WHEREAS, EWING MARION KAUFFMAN FOUNDATION (FORMERLY: EWING M. KAUFFMAN FOUNDATION)

a corporation organized under The General Not For Profit Corporation Law of Missouri has delivered to me duplicate originals of Articles of Amendment of its Articles of Incorporation and has in all respects complied with the requirements of law governing the amendment of Articles of Incorporation under The General Not For Profit Corporation Law of Missouri.

NOW, THEREFORE, I, ROY D. BLUNT, Secretary of State of the State of Missouri, do hereby certify that I have filed said Articles of Amendment as provided by law, and that the Articles of Incorporation of said corporation are amended in accordance therewith.

IN TESTIMONY WHEREOF, I hereunto set my hand and affix the GREAT SEAL of the State of Missouri Done at the City of Jefferson, this 16th day of December, 19 87



Roy D. Blunt
Secretary of State

Fee \$ 5.00



State of Missouri . . . Office of Secretary of State

JAMES C. KIRKPATRICK, Secretary of State

FILED AND CERTIFICATE
ISSUED

DEC 16 1987

ARTICLES OF AMENDMENT
TO THE
ARTICLES OF INCORPORATION
OF A
GENERAL NOT FOR PROFIT CORPORATION LAW

Roy D. Blount
SECRETARY OF STATE

(To be submitted in duplicate by an Attorney)

HONORABLE JAMES C KIRKPATRICK
SECRETARY OF STATE
STATE OF MISSOURI
JEFFERSON CITY, MISSOURI 65101

The undersigned corporation, for the purpose of amending its Articles of Incorporation and pursuant to the provisions of the "General Not For Profit Corporation Law" of the State of Missouri hereby executes the following Articles of Amendment

1. The name of the corporation is EWING M. KAUFFMAN FOUNDATION

2 There are no members, having voting rights with respect to amendments;

(Strike paragraphs (a), (b) or (c) when not applicable)

~~3 At a meeting of members of which a quorum was present held on _____, 19____, the following amendments were adopted by a majority of the members present:~~

~~4 By the affirmative vote of a majority of all the members of the corporation the following amendments were adopted:~~

(c) At a meeting of directors (members having no voting rights with respect to amendments) held on December 1, 1987, same receiving the votes of a majority of the directors then in office, the following amendment or amendments were adopted;

4 Article number I is amended to read as follows,

"ARTICLE I

The name of this corporation is EWING MARION KAUFFMAN FOUNDATION."

even

IN WITNESS WHEREOF, the undersigned corporation has caused these Articles of Amendment to be executed in its name by its President, and its Secretary, this 1st day of December, 1987

EWING M. AND MURIEL I. KAUFFMAN FOUNDATION

(CORPORATE SEAL)

By *[Signature]*
President
[Signature]
Secretary

STATE OF Missouri }
COUNTY OF Jackson } ss

I, Kelly A. Gentry, a Notary Public, do hereby certify that on the 1st day of December, 1987, Ewing M. Kauffman

personally appeared before me and, being first duly sworn by me, acknowledged that he signed as his free act and deed the foregoing document in the capacity therein set forth and declared that the statements therein contained are true, to his knowledge and belief.

IN WITNESS WHEREOF, I have hereunto set my hand and seal the day and year before written

(NOTARIAL SEAL)

[Signature: Kelly A. Gentry]

My commission expires ...

KELLY A. GENTRY
Notary Public State of Missouri
Commissioned in Clay County
My Commission Expires October 22, 1988

SMITH, GILL, FISHER & BUTTS
A PROFESSIONAL CORPORATION
35TH FLOOR ONE KANSAS CITY PLACE
1200 MAIN STREET
KANSAS CITY, MISSOURI 64105

ate of Missouri . . . Office of Secretary of State
IFICATE OF CHANGE OF REGISTERED AGENT AND/O
REGISTERED OFFICE BY A FOREIGN OR DOMESTIC NOT FOR
PROFIT CORPORATION

INSTRUCTIONS

There is a \$1.00 fee for filing this statement. It must be filed in DUPLICATE.

The statement should be sealed with the corporate seal. If it does not have a seal, write "no seal" where the seal would otherwise appear.

The registered office may be, but need not be, the same as the principal office of the corporation, but the registered office and the office of the agent must be the same. The corporation cannot act as its own registered agent.

Any change in the registered office or agent must be immediately reported to the Secretary of State. These forms are available upon request from the Office of the Secretary of State.

RECEIVED

To: SECRETARY OF STATE
P.O. Box 778
Jefferson City, Missouri 65102

FEB 20 1990

Charter No. N00006342

The undersigned corporation, organized and existing under the laws of the State of Missouri for the purpose of changing its registered agent and its registered office, or both, in Missouri, as provided by the "General Not For Profit Corporation Act," of Missouri, represents that:

1. The name of the corporation is Ewing Marion Kauffman Foundation
2. The address, including street and number, if any, of its present registered office (before change) is 1100 Commerce Trust Building, Kansas City, Missouri 64106
3. Its registered office (including street and number, if any change in the registered office is to be made) is hereby changed to 1200 Main Street, Suite 3500, Kansas City . (64105) Missouri (Zip Code)
4. The name of its present registered agent (before change) is R. Eugene McGannon
5. The name of the new registered agent is Smith, Gill, Fisher & Butts, a Professional
6. The address of its registered office and the address of the office of its registered agent, as changed, will be identical.
7. Such change was authorized by resolution duly adopted by the board of directors.

IN WITNESS WHEREOF, the undersigned corporation has caused this report to be executed in its name by its President or Vice President and its Secretary or Assistant Secretary, this 7th day of February, 19 90

CORPORATE SEAL
(If no seal, state "None")

Ewing Marion Kauffman Foundation
(Exact Corporate Title)

By Michael E. Herman, President
In Presence of Vice President
By Charles L. Hughes
In Presence of Assistant Secretary

(Note: This "change" must be signed by both officers, but may be verified by either.)

State of MISSOURI
County of JACKSON } ss

I, Edward A. Smith, a Notary Public, do hereby certify that on the 7th day of February, 19 90, personally appeared before me Michael E. Herman and Charles L. Hughes, and being first duly sworn by me acknowledged that they be signed as their free act and deed the foregoing document in the capacity therein set forth and declared that the statements therein contained are true.

IN WITNESS WHEREOF, I have hereunto set my hand and seal the day and year before written.

(NOTARIAL SEAL)

Edward A. Smith
Notary Public

My commission expires EDWARD A. SMITH
Notary Public - State of Missouri
Commissioned in Jackson County,
My Commission Expires April 20, 1990

FEB 23 1990

ARTICLES OF INCORPORATION
OF
EWING M. KAUFFMAN FOUNDATION

A Missouri Not For Profit Corporation

Be It Known That:

We, the undersigned, being actual persons of the ages of twenty-one years or more, desiring to form a corporation under The General Not for Profit Corporation Act of Missouri of 1953, and all amendments thereto, do hereby adopt the following Articles of Incorporation:

ARTICLE I

The name of this corporation is EWING M. KAUFFMAN FOUNDATION.

ARTICLE II

The purposes for which this corporation is organized are:

To do any or all of the things hereinafter mentioned in the United States or any of its possessions, as fully and to the same extent as natural persons might or could do, viz.:

1. To conduct and carry on the work of the Foundation not for profit but exclusively for religious, charitable, scientific, literary, or educational purposes or for the prevention of cruelty to children or animals, in such manner that no part of its income or property shall inure to the private benefit of any donor, incorporator, director, officer, or individual having a personal or private interest in the activities of the Foundation, or to the benefit of any member of the family of, or any corporation controlled, directly or indirectly, by any such person, and in such manner that it shall not in any way, directly or indirectly, engage in carrying on propaganda or attempting to influence legislation or intervene in any political campaign on behalf of any candidate for public office.
2. Subject always to the provisions of paragraph 1 of this Article II, to undertake, promote, develop, and carry on religious, charitable, scientific, literary, or educational work; to establish and maintain in whole or in part religious, charitable, scientific, literary or educational agencies or institutions;

- 2 -

and, without limiting the generality of the foregoing, in the absolute discretion of the Board of Directors, to provide, out of its annual net income, its corpus, or both (without limit as to the amount going to any one recipient, or in the aggregate, to all recipients), voluntary financial assistance, whether by donations, gifts, contributions, or in any other beneficial manner, to sick, aged, helpless, or needy individuals; to provide such voluntary financial assistance to or for the use of any and all associations, corporations, community chests, foundations, funds, trusts, organizations, institutions, societies, instrumentalities, or other agencies now or hereafter in existence, and organized and operated exclusively for religious, charitable, scientific, literary, or educational purposes; and to provide such voluntary financial assistance to the United States, any state, territory, possession, or political subdivision thereof, for exclusively religious, charitable, scientific, literary, or educational purposes.

3. Subject always to the provisions of paragraph 1 of this Article II, to receive and take by gift, grant, assignment, transfer, devise, or bequest, or otherwise, from any person, firm, corporation, trust, association, or foundation, any money or property, whether real, personal, mixed or otherwise, all such money or property to be thereafter held, managed, and/or disposed of exclusively for religious, charitable, scientific, literary, or educational purposes as herein set forth.

4. Subject always to the provisions of paragraph 1 of this Article II, to have and to exercise all powers necessary or incident to carrying out its corporate purposes; to exercise all other powers permitted by law, and to possess and enjoy all rights and powers which now or at any time hereafter may be granted to or exercised by a corporation organized exclusively for the religious, charitable, scientific, literary, or educational purposes aforesaid.

ARTICLE III

The duration and number of years the corporation is to continue shall be perpetual.

ARTICLE IV

The name and address of each incorporator are as follows:

<u>Name</u>	<u>Address</u>
Ewing M. Kauffman	5955 Mission Drive Shawnee Mission, Kansas

- 3 -

Muriel I. Kauffman	5955 Mission Drive Shawnee Mission, Kansas
Charles L. Hughes	4100 W. 95th Leawood, Kansas

ARTICLE V

The number of directors constituting the first board of directors shall be THREE (3), and the name and address of each such director are as follows:

<u>Name</u>	<u>Address</u>
Ewing M. Kauffman	5955 Mission Drive Shawnee Mission, Kansas
Muriel I. Kauffman	5955 Mission Drive Shawnee Mission, Kansas
Charles L. Hughes	4100 W. 95th Leawood, Kansas

ARTICLE VI

The address of the corporation's initial registered office in this state is 1100 Commerce Trust Building, Kansas City, Missouri, and the name of the corporation's initial registered agent at such address is R. Eugene McGannon.

ARTICLE VII

The corporation shall have no members.

ARTICLE VIII

The Board of Directors may alter, amend, or repeal the by-laws or adopt new by-laws.

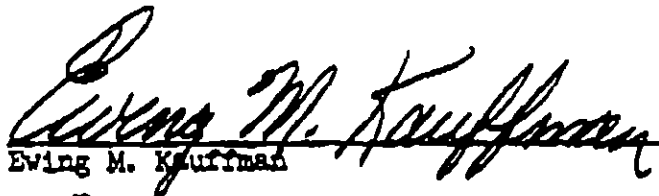
ARTICLE IX

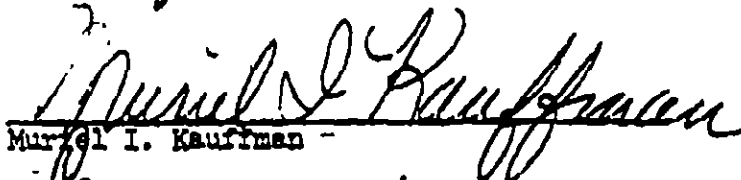
The Board of Directors at any time existing may dissolve the corporation upon the adoption of a resolution to dissolve by an affirmative vote of a majority of the directors in office.

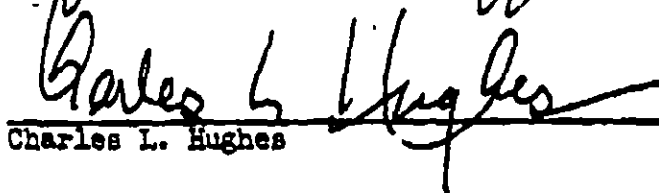
ARTICLE X

In the event of any liquidation, dissolution, or winding up of the corporation, whether voluntary, involuntary or by operation of law, all assets of the corporation remaining after the satisfaction and discharge of all liabilities and obligations of the corporation shall be distributed to such corporations, community chests, funds or foundations, organized and operated exclusively for religious, charitable, scientific, literary, or educational purposes, as the then Board of Directors, or in default thereof, as a court, shall determine.

IN WITNESS WHEREOF, we have hereunto set our hands this 17th day of January, 19 66.

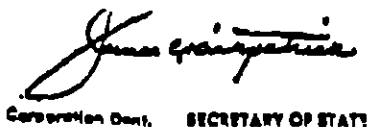

Ewing M. Kauffman


Murtel I. Kauffman


Charles L. Hughes

**FILED AND CERTIFICATE OF
INCORPORATION ISSUED**

JAN 19 1966


Corporation Dept. SECRETARY OF STATE

STATE OF MISSOURI)
 SS
COUNTY OF JACKSON)

The undersigned, being all the incorporators of EWING M. KAUFFMAN FOUNDATION, being duly sworn upon their oaths, each did say that the statements and matters set forth in the foregoing Articles of Incorporation are true and correct, and that they executed same as their own free act and deed.

Ewing M. Kauffman

Ewing M. Kauffman

Muriel I. Kauffman

Muriel I. Kauffman

Charles L. Hughes

Charles L. Hughes

Subscribed and sworn to before me this 17th day of January, 19 66.

(Seal)

Louise L. Taylor

Notary Public

My commission expires:

My Commission Expires August 10, 1967

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

EIN 43-6064859

	Net proceeds	Cost	Total capital gains/(losses)		Net proceeds	Cost	Total capital gains/(losses)
Custodied accounts				Partnerships (continued)			
Janus Pinto	67 517 220	63 538 536	3 978 684	Bowman Capital Crossover Fund LP	669 108		669 108
State Street Global Advisors	55 680 729	55 280 770	399 959	Brahman Institutional Partners LP	(522 308)		(522 308)
Gardner Lewis Asset Management	65 714 567	59 239 713	6 474 874	Castle Hartan Partners III LP	88 747		88 747
Capital Guardian	103 033 772	98 883 422	4 150 350	Catalyst Ventures Limited Partnership	3		3
Capital Guardian - Emerging Balanced	78 406 551	81 174 147	(2 767 596)	CFB Venture Fund II LP	306 140		306 140
Rockefeller & Co	105 666 408	109 764 323	(4 097 915)	Charles Rver Partnership X	714		714
Janus Chang	320 150 725	310 243 916	9 906 809	Chemicals & Materials Enterprise Associates LP	(147 146)		(147 146)
Templeton Managed Account	129 159 976	129 666 686	(506 710)	CID Ohio Equity Capital LP	(126 062)		(126 062)
Templeton Institutional Funds Emerging Markets Series	20 398 378	25 192 428	(4 794 050)	Claflin Capital VI	(43 597)		(43 597)
Strong Capital Management Small Cap	151 011 438	131 997 697	19 013 739	Discovery Fund II	(1 777)		(1 777)
PIMCO	1,175 282 406	1 169 697 679	5 584 727	Fir Tree Institutional Value Fund LP	(1 154 725)		(1 154 725)
Subtotal custodied accounts	2,272,022,188	2,234,679 317	37,342,871	Foundation Capital III LP	(8 223)		(8 223)
Broker accounts				Institutional Venture Partners VIII	(147 403)		(147 403)
U S Trust Strategic Trading	36 463 627	3 269 917	33 193 710	Intersouth Partners III	(159 245)		(159 245)
Morgan Stanley Dean Witter	7 720 380	185 942	7 534 438	Intersouth Partners IV	1 988		1 988
Merrill Lynch Pierce Fenner & Smith	9 781 265	1 632 021	8 149 244	Int'l Small Company Fund	(97 002)		(97 002)
Deutsche Bank Alex Brown	9 438 801	1 471 758	7 967 043	J H Whitney III LP	1 940 590		1 940 590
BancBoston Robertson Stephens	14 814 420	1 006 587	13 807 833	J H Whitney IV LP	(160)		(160)
Bank of America Securities LLC Montgomery Div	3 066 533	271 528	2 795 005	KCEP I LP	295 572		295 572
Chase H&Q	1 515 690	73 040	1 442 650	L R Global Partners LP	(104 537)		(104 537)
Credit Suisse First Boston	5 913 670	404 668	5 509 002	Mayfield X	(136 376)		(136 376)
Donaldson Lufkin & Jenrette	488 945	54 488	434 457	Meadowbrook Real Estate Fund LLC	607 422		607 422
Goldman Sachs	680 698	193 108	487 592	Mentech Capital Partners	18 598		18 598
Lehman Brothers	433 878	108 692	325 186	Morganthaler Venture Partners V	(341 074)		(341 074)
US Bancorp Piper Jaffray	370 924	164 971	205 953	New Enterprise Associates VI	828 357		828 357
Thomas Weisel Partners	2 251 273	309 252	1 942 021	New Enterprise Associates VII	336 942		336 942
JP Morgan	100 634	80 159	20 475	New Enterprise Associates VIII	147 720		147 720
UBS PaineWebber	4 943 824	786 977	4 156 847	Oak Investment Partners VII LP	(169 347)		(169 347)
Subtotal - broker accounts	97,884,662	10 013 106	87,871,456	Oak Investment Partners VIII LP	792 967		792 967
Partnerships				OCM Opportunities Fund II LP	43 089		43 089
Abingworth Bioventures	990 768		990 768	OCM Opportunities Fund III LP	101 317		101 317
ABS Capital Partners II LP	(8 475)		(8 475)	OCM Opportunities Fund LP	266 574		266 574
ABS Capital Partners III LP	(421 070)		(421 070)	Olympic Venture Partners III LP	60 440		60 440
ABS Capital Partners LP	(338 799)		(338 799)	Olympic Venture Partners IV LP	710 336		710 336
Acacia Venture Partners II LP	(190 692)		(190 692)	Onset Enterprise Associates II LP	(175 853)		(175 853)
Acacia Venture Partners LP	(366 307)		(366 307)	Onset Enterprise Associates III LP	(49 874)		(49 874)
Accel VII LP	(19 109)		(19 109)	Pacven Walden Ventures IV LP	7 029		7 029
Accel VIII LP	(930)		(930)	Polaris Venture Partners II LP	562 393		562 393
Advent Global Private Equity II LP	1 134 788		1,134 788	Spectrum Equity Investors II LP	3 385 805		3 385 805
Advent Global Private Equity III LP	2 330 935		2 330 935	Spectrum Equity Investors III LP	(114 490)		(114 490)
Advent Private Equity Fund Central Europe LP	533 517		533 517	Spectrum Equity Investors LP	336 428		336 428
Apollo Investment Fund III LP	1 378 151		1 378 151	Triotech Partners LP	(45 000)		(45 000)
Arch Venture Fund II LP	(182 858)		(182 858)	US Venture Partners IV LP	1 298 896		1 298 896
Arch Venture Fund III LP	166 484		166 484	US Venture Partners V LP	1 242 068		1 242 068
Arch Venture Fund IV LP	(116 795)		(116 795)	US Venture Partners VI LP	201 686		201 686
Baltic Fund I LP	144 899		144 899	Venrock Associates II LP	4 537		4 537
Battery Ventures V LP	(80 396)		(80 396)	Watershed Partners LP c/o Brookhaven	(17 707 440)		(17 707 440)
Benchmark Capital Partners IV LP	(32 035)		(32 035)	Weston Presidio Capital III LP	(131 098)		(131 098)
				Wingate Partners II LP	27 827		27 827
				Subtotal - partnerships (per K 1's)	(2 179,368)		(2 179,368)
				Total realized capital gains/(losses)	2,367,827,382	2 244,692,423	123,134,959

Statement # _____

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
LUCENT TECHNOLOGIES INC COM STK (SEDOL 253753) PURCHASE TO SETTLE ON 21-JUL-00 THROUGH SANFORD BERNSTEIN /NEW YORK AT 62 5000000 COM 66 50	18-JUL-00 1,330 000	83,191 50				
TOTAL LUCENT TECHNOLOGIE		501,513 14				
GEN ELEC CO AMER GENERAL ELECTRIC CO(U S) COM STK USD0 16 (REFER FROM 2365213) (SEDOL 2380498) PURCHASE TO SETTLE ON 24-JUL 00 THROUGH SCHWAB (CHARLES) & CO AT 52 8718000 COM 247 50	19-JUL-00 4,950 000	261,962 91				
TOTAL US DOLLARS		763,476 05				
TOTAL EQUITIES		763,476 05				
TOTAL PURCHASES			2,639,494 97			

SALES CASH AND EQUIVALENTS US DOLLARS

BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 20-JUL-00 AT 1 0000000	20-JUL-00 (418,321 64)	418,321 64				
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 21-JUL-00 AT 1 0000000	21-JUL-00 USD (83,191 50)	83,191 50				

EMK - JANUS 230082
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG 00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						24-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 24-JUL-00 AT 1 0000000
				261,962 91	(261,962 91)		
						31 JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 31-JUL-00 AT 1 0000000
				313 11	(313 11)		
							TOTAL BT INSTITUTIONAL
				763,789 16	(763,789 16)		
							TOTAL US DOLLARS
				763,789 16	(763,789 16)		
							TOTAL CASH AND EQUIVALENTS
							EQUITIES
							US DOLLARS
						13-JUL-00	DELL COMPUTER COM USD1 (SEDOL 2261526) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET /NEW YORK AT 52,7692000 COM 490 50 EXP 43 140 FX RATE 1 0000 USD/USD
				1,293 630 99	(277,004 20)		
						14-JUL-00	DELL COMPUTER COM USD1 (SEDOL 2261526) SALE TO SETTLE ON 19-JUL-00 THROUGH INSTINET /NEW YORK AT 52 7232000 COM 198 50 EXP 17 450 FX RATE 1 0000 USD/USD
				523,061 81	(112,100 58)		
							TOTAL DELL COMPUTER COM
				1 816,692 80	(389,104 78)		
							USD
				1,427,588 02			
							TOTAL DELL COMPUTER COM
				1,427,588 02			
							USD

EMK - JANUS 230082
FROM 01-JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	DESCRIPTION	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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	03-JUL-00	PFIZER INC COM STK USD0 05 (SEDOL 2684703) SELL FRACTIONAL SHARES TO SETTLE ON 03-JUL 00 AT 23 3800000	USD (0.500)	11 69	11 69		11 69
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TOTAL US DOLLARS			USD (389,104 78)	1,816,704 49	1,427,599 71		1,427,599 71
TOTAL EQUITIES			USD (389,104 78)	1,816,704 49	1,427,599 71		1,427,599 71
TOTAL SALES			USD (1,152,893 94)	2,580,493 65	1,427,599 71		1,427,599 71

ACCOUNT TOTALS	CORPORATE ACTIONS	PURCHASES	SALES	ACCOUNT TOTALS
USD 2,639,494 97	USD (1,152,893 94)	USD 2,580,493 65	USD 1,427,599 71	USD 1,427,599 71

July (custodied at Bankers Trust)

Proceeds	Cost	Gain/Loss
① 2,580,493 65	② 1,152,893 94	③ 1,427,599 71

EMK - JANUS 230082
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG 00
PREPARED DATE 07-AUG-00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
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*** AVERAGE FUND ***

EQUITY

00184A105	AOL TIME WARNER INC 369 500	26 43	COM	12 99	06FEB01 13 44	06FEB01	1 000000 00	13 44
	514 18.050 000	1,019,493 50		468 866 99	22MAY01 550,826 51	25MAY01	1 000000 00	550,826 51
	534 10 425 000	519,199 79		270,799 91	18JUN01 248,399 88	21JUN01	1 000000 00	248 399 88
00184A105	TOTAL	1,538,919 92		739,679 89	799,240 03			799,240 03
025816109	AMERICAN EXPRESS CO 283 7,750 000	403,718 12	COM	314,501 71	20DEC00 89,214 41	24DEC00	1 000000 00	89,216 41
	286 1 980 000	104 902 43		80 350 11	22DEC00 24,552 32	28DEC00	1 000000 00	24,552 32
	288 1,925 000	96 313 38		78,118 17	24DEC00 18,195 21	29DEC00	1 000000 00	18,195 21
	CXL 288 -1,925 000	-96 313 38		-78,118 17	24DEC00 -18 195 21	29DEC00	1 000000 00	-18,195 21
	290 1,925 000	102 088 19		78 118 17	24DEC00 23 970 02	29DEC00	1 000000 00	23 970 02
	292 1,500 000	80 709 45		60,871 30	27DEC00 19,838 15	02JAN01	1 000000 00	19,838 15
	294 1,325 000	71,486 13		53,769 65	28DEC00 17,716 48	03JAN01	1 000000 00	17,716 48
	294	98,518 43		73 045 56	29DEC00 25 473 07	04JAN01	1 000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
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*** AVERAGE FUND ***

	1,800 000							
	301 135 000	7,013 01		5,478 42	02JAN01 1,534 59	05JAN01	1 000000 00	1,534 59
	307 2,300 000	126,599 27		93,335 99	03JAN01 33,263 28	08JAN01	1 000000 00	33,263 28
	312 2 055 000	113 790 39		83 393 68	04JAN01 30,396 71	09JAN01	1 000000 00	30,396 71
	316 510 000	26,674 24		20,496 24	05JAN01 5,978 00	10JAN01	1 000000 00	5,978 00
	319 270 000	13 141 24		10 956 83	08JAN01 2,184 41	11JAN01	1 000000 00	2 184 41
	321 360 000	16 870 29		14 609 11	09JAN01 2,261 18	12JAN01	1 000000 00	2,261 18
	323 50 000	2 335 32		2 029 04	10JAN01 306 28	16JAN01	1 000000 00	306 28
	325 60 000	2 872 85		2 434 85	11JAN01 438 00	17JAN01	1 000000 00	438 00
	330 10 000	479 51		405 81	12JAN01 73 70	18JAN01	1 000000 00	73 70
	332 30 000	1,451 88		1,217 43	16JAN01 234 45	19JAN01	1 000000 00	234 45
	334 130 000	4 435 16		5 275 51	17JAN01 1,159 65	22JAN01	1 000000 00	1,159 65
	336 5 000	249 81		202 90	18JAN01 46 91	23JAN01	1 000000 00	46 91

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
... AVERAGE FUND ...								
	345 9.925 000	459,453 60	402 765 10		22JAN01 56,688 50	25JAN01	1 000000 00	56 688 50
	368 9.575 000	442,151 63	388 561 79		02FEB01 73,589 84	07FEB01	1 000000 00	73 589 84
	497 14,125 000	592,555 05	573 204 73		15MAY01 19,350 32	18MAY01	1 000000 00	19 350 32
	542 16,190 000	624 985 99	657 004 22		18JUN01 -32,018 23	21JUN01	1 000000 00	-32 018 23
	547 9,425 000	374 997 69	390 590 84		19JUN01 -15,593 15	22JUN01	1 000000 00	-15,593 15
025814109	TOTAL	3,693 479 88	3 312 818 99		380,440 89			380 660 89
032511107	ANADARKO PETE CORP 416 4,775 000	341 501 37	305 117 16	COM	07MAR01 36,384 21	12MAR01	1 000000 00	36 384 21
	441 5,950 000	384 338 73	380 198 34		23APR01 4 140 39	26APR01	1 000000 00	4 140 39
032511107	TOTAL	725 840 10	485,315 50		40,524 60			40,524 60
035229103	ANHEUSER BUSCH COS INC 128 1,300 000	55,015 59	49 889 62	COM	09OCT00 5 125 97	12OCT00	1 000000 00	5,125 97
038020103	APPLERA CORP APPLIED BIOSYS 176 5 875 000	633 206 94	560 040 68	COM	26OCT00 73,166 26	31OCT00	1 000000 00	73 166 26
	203 2,885 000	376,335 70	275 015 72		03NOV00 101 319 98	08NOV00	1 000000 00	101,319 98
	206 3,590 000	462,421 05	342 220 60		03NOV00 120,400 45	08NOV00	1 000000 00	120,400 45

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
... AVERAGE FUND ...								
038020103	TOTAL	1,472,163 69	1 177 277 00		294 886 69			294,886 69
038222105	APPLIED MATERIALS INC 454 965 000	49 041 39	36 578 71	COM	17APR01 12 462 68	20APR01	1 000000 00	12,462 68
	454 36 460 000	1 872,566 90	1 382 030 95		18APR01 490,535 95	23APR01	1 000000 00	490 535 95
	458 21,000 000	1 175,563 90	796 013 44		20APR01 379,550 44	25APR01	1 000000 00	379 550 44
	460 9,575 000	504,693 87	362 944 22		23APR01 141 749 65	26APR01	1 000000 00	141,749 65
	510 8,925 000	512,791 98	338 305 71		21MAY01 174 486 27	24MAY01	1 000000 00	174 486 27
038222105	TOTAL	4 114 658 04	2 915 873 03		1,198 785 01			1 198 785 01
064057102	BANK NEW YORK INC 184 2,250 000	127 096 45	71 723 78	COM	30OCT00 55,372 67	02NOV00	1 000000 00	55 372 67
	370 24,125 000	1,303 215 55	769 038 30		05FEB01 534 177 25	08FEB01	1 000000 00	534 177 25
064057102	TOTAL	1 430,312 00	840 762 08		589 549 92			589,549 92
097023105	BOEING CO 559 11,050 000	673,135 81	680,812 12	COM	20JUN01 -7 476 31	25JUN01	1 000000 00	7 476 31

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
*** AVERAGE FUND ***								
12684C844	CABLEVISION SYS CORP 452 500	9 14	RAINBOW MEDIA GROUP COM	11 14	12APR01 -2 00	16APR01	1 000000 00	-2 00
143458102	CARNIVAL CORP 049 7,535 000	167,055 14	COM	262 089 20	11AUG00 -95,034 04	17AUG00	1 000000 00	-95,034 04
	050 14,020 000	361 623 39		557 222 17	14AUG00 -195,598 78	18AUG00	1 000000 00	-195,598 78
	053 10,425 000	235 111 70		369,568 39	15AUG00 -134,454 69	18AUG00	1 000000 00	-134 454 69
	055 3 765 000	82,438 98		130,957 65	16AUG00 -48,318 67	21AUG00	1 000000 00	-48 318 67
	061 1,130 000	24 802 67		39 304 68	18AUG00 -14,502 01	23AUG00	1 000000 00	-14,502 01
	064 28,990 000	644 168 14		1,008 356 48	21AUG00 -344,188 32	24AUG00	1 000000 00	-344,188 32
143458102	TOTAL	1,515,400 04		2,367,498 57	-852,098 51			-852,098 51
17275R102	CISCO SYS INC 349 22,525 000	933 001 69	COM	223,942 45	23JAN01 709,059 24	26JAN01	1 000000 00	709,059 24
	445 32,400 000	490 610 34		322,119 21	10APR01 148 491 13	16APR01	1 000000 00	148,491 13
	449 20,475 000	351,783 57		203,541 45	30APR01 148,222 12	03MAY01	1 000000 00	148 222 12
	505 97,223 000	1,841,604 67		966 586 30	16MAY01 875,018 37	21MAY01	1 000000 00	875,018 37

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
*** AVERAGE FUND ***								
17275R102	TOTAL	3,617,000 27		1 716 209 41	1,900,790 86			1,900,790 86
172967101	CITIGROUP INC 095 667	36 13	COM	11 72	13SEP00 24 41	13SEP00	1 000000 00	24 41
200300200	COMCAST CORP 102 19,450 000	792,934 43	CL A SPL	482,825 58	29SEP00 310,110 85	04OCT00	1 000000 00	310,110 85
	109 20,350 000	855,587 21		505,147 12	02OCT00 350,420 89	05OCT00	1 000000 00	350,420 09
	115 6,210 000	270 945 06		154 154 65	03OCT00 116,788 41	06OCT00	1 000000 00	116 788 41
	120 2,905 000	125,310 24		72,113 54	04OCT00 53,196 72	10OCT00	1 000000 00	53,196 72
	122 2 740 000	120 262 99		68 514 07	05OCT00 51,748 92	11OCT00	1 000000 00	51,748 92
	164 25 000	1,062 02		620 60	23OCT00 441 42	26OCT00	1 000000 00	441 42
	167 2,380 000	101,966 06		59,080 97	24OCT00 42,825 09	27OCT00	1 000000 00	42,825 09
	169 835 000	34 598 32		20 727 99	24OCT00 13 870 33	27OCT00	1 000000 00	13,870 33
	172 3 735 000	153 935 88		92 717 41	25OCT00 41,218 47	30OCT00	1 000000 00	41,218 47
	297 14,590 000	612,422 55		342,181 24	29DEC00 250,241 31	04JAN01	1 000000 00	250,241 31
					02JAN01	05JAN01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
. . . A V E R A G E F U N D . . .								
	299 4 085 000	167 947 54		101 405 78	66,541 74		00	66 541 74
	315 10,125 000	417,147 21		251 342 36	05JAN01 145 804 85	10JAN01	1 000000 00	145 804 85
	374 3 370 000	148 496 29		83,656 67	07FEB01 65,039 62	12FEB01	1 000000 00	65 039 62
200300200	TOTAL	3 802,757 82		2,254 509 98	1,548,247 84			1 548,247 84
248648102	E M C CORP MASS 450 4 325 000	188,935 36	COM	148,654 54	12APR01 40,280 82	18APR01	1 000000 00	40,280 82
293541106	ENRON CORP 152 3,930 000	314 532 56	COM	167,981 02	17OCT00 146 551 54	20OCT00	1 000000 00	146 551 54
	155 695 000	55,574 23		29,706 57	18OCT00 25 847 66	23OCT00	1 000000 00	25 867 66
	549 8,400 000	384 408 13		359,043 39	27JUN01 25 364 74	02JUL01	1 000000 00	25 364 74
293541106	TOTAL	754 514 92		556 730 98	197 783 94			197 783 94
302310102	EXXON MOBIL CORP 535 3,425 000	303 408 23	COM	284 238 90	18JUN01 19 169 33	21JUN01	1 000000 00	19 169 33
313586109	FEDERAL NATL MTG ASSN 246 1,675 000	132 661 77	COM	44,634 79	30NOV00 68 026 98	05DEC00	1 000000 00	68 026 98
	279 3 225 000	284,380 68		124,446 08	18DEC00 159 934 60	21DEC00	1 000000 00	159 934 60
	561 4 050 000	349 098 35		212 824 08	21JUN01 136 274 27	26JUN01	1 000000 00	136 274 27

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
. . . A V E R A G E F U N D . . .								
	543 5,275 000	460,590 77		277 196 80	22JUN01 183 393 97	27JUN01	1 000000 00	183 393 97
313586109	TOTAL	1 226 731 57		679 101 75	547,629 82			547,629 82
344740108	GAP INC 249 10,405 000	262,241 98	COM	230,406 24	13DEC00 31 835 74	18DEC00	1 000000 00	31 835 74
	272 1,160 000	28,605 57		25 684 81	14DEC00 2,918 76	19DEC00	1 000000 00	2 918 76
	276 1,935 000	45 488 39		42 848 25	15DEC00 2 640 14	20DEC00	1 000000 00	2 640 14
	277 525 000	12 341 80		11 625 49	15DEC00 716 31	20DEC00	1 000000 00	716 31
	302 19 825 000	502 925 61		439,000 83	02JAN01 63,924 78	05JAN01	1 000000 00	63,924 78
	346 20 215 000	586 793 54		447 636 92	22JAN01 139 156 44	25JAN01	1 000000 00	139,156 44
	348 4,210 000	183 396 91		137,513 00	23JAN01 45,883 91	26JAN01	1 000000 00	45 883 91
	352 19,330 000	604,113 84		428 039 65	24JAN01 174,074 19	29JAN01	1 000000 00	174,074 19
	354 15 985 000	483,773 06		353 968 65	24JAN01 129,804 41	29JAN01	1 000000 00	129 804 41
	356 1 085 000	33 161 48		24 026 02	25JAN01 9 135 46	30JAN01	1 000000 00	9 135 44

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
* * * A V E R A G E F U N D * * *								
364740108	TOTAL	2,742,842 20		2,140,751 86	602,090 34			602,090 34
369604103	GENERAL ELEC CO	715,490 00	COM	270,147 88	18JUN01 445,342 92	21JUN01	1 000000 00	445,342 92
	532 14,600 000							
	558 16,000 000	794,693 48		296,051 60	20JUN01 498,641 88	21JUN01	1 000000 00	498,641 88
369604103	TOTAL	1,510,183 48		566,198 68	943,984 80			943,984 80
370442832	GENERAL MTRS CORP	102,475 84	CL H NEW	130,023 93	01MAY01 -27,548 09	04MAY01	1 000000 00	-27,548 09
	473 4,700 000							
	539 37,400 000	736,755 37		1,034,658 51	18JUN01 -297,903 14	21JUN01	1 000000 00	-297,903 14
	557 15,825 000	313,324 52		437,793 34	20JUN01 -124,468 82	25JUN01	1 000000 00	-124,468 82
370442832	TOTAL	1,152,555 73		1,402,475 78	-449,920 05			449,920 05
40049J206	CRUPO TELEVISION SA DE CV	97,096 22	SPONSORED ADR REPSTG ORD PARTN	100 170 49	29SEP00 -3,074 27	04OCT00	1 000000 00	-3,074 27
	103 1,680 000							
	107 6,040 000	347,452 08		560,136 74	02OCT00 -12,684 66	05OCT00	1 000000 00	-12,684 66
	114 10,365 000	587,654 13		618,016 12	03OCT00 -30,361 99	06OCT00	1 000000 00	-30,361 99
	119 19,045 000	1,056,791 07		1,136,756 13	04OCT00 -79,965 06	10OCT00	1 000000 00	-79,965 06
	123 5,205 000	295,275 52		310,349 63	05OCT00 -15,074 11	11OCT00	1 000000 00	-15,074 11

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
* * * A V E R A G E F U N D * * *								
	125 5,945 000	323,384 73		354,472 34	04OCT00 -31,087 61	12OCT00	1 000000 00	-31,087 61
40049J206	TOTAL	2,707,653 75		2,879,901 45	-172,247 70			-172,247 70
437074102	HOME DEPOT INC	308,445 62	COM	206,151 60	31OCT00 102,294 02	03NOV00	1 000000 00	102,294 02
	189 7,200 000							
	258 9,550 000	444,776 40		273,437 19	08DEC00 171,339 21	13DEC00	1 000000 00	171,339 21
	311 17,620 000	889,769 74		504,498 78	04JAN01 385,270 96	09JAN01	1 000000 00	385,270 96
437074102	TOTAL	1,642,991 74		984,087 57	658,904 19			658,904 19
457277101	INXTOMI CORP	38,641 72	COM	299,119 61	08MAR01 -260,477 89	13MAR01	1 000000 00	-260,477 89
	418 4,325 000							
	420 31,335 000	244,307 71		2,167,147 53	09MAR01 -1,922,839 82	14MAR01	1 000000 00	-1,922,839 82
	422 15,985 000	107,895 15		1,105,532 26	12MAR01 -997,637 11	15MAR01	1 000000 00	-997,637 11
457277101	TOTAL	390,844 58		3,571,799 40	-3,180,954 82			-3,180,954 82
532457108	LILLY ELI + CO	123,057 19	COM	138,997 11	14FEB01 -15,939 92	20FEB01	1 000000 00	-15,939 92
	383 1,585 000							
	385 2,225 000	167,657 49		195,122 13	15FEB01 27,464 64	21FEB01	1 000000 00	-27,464 64
	387 1,150 000	84,495 61		100,849 64	16FEB01 -16,354 03	22FEB01	1 000000 00	-16,354 03

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
. . . AVERAGE FUND . . .								
	389 2.910 000	215 261 81		255 193 45	20FEB01 -39 931 64	23FEB01	1 000000 00	-39,931 64
	392 1.885 000	139 647 83		165,305 72	21FEB01 -25 457 89	26FEB01	1 000000 00	25,657 89
	395 630 000	46,385 98		55 248 04	22FEB01 8,862 08	27FEB01	1 000000 00	8 862 08
532457108	TOTAL	776,505 91		910,714 11	134,210 20			-134,210 20
549463107	LUCENT TECHNOLOGIES INC 086 18,900 000	801,548 70	COM	1 255,972 59	05SEP00 -454,423 89	08SEP00	1 000000 00	-454 423 89
	087 16,820 000	701,834 80		1 117,749 14	05SEP00 415 914 34	08SEP00	1 000000 00	-415,914 34
549463107	TOTAL	1,503,383 50		2,373 721 75	-870,338 25			-870,338 25
580031201	HCDATA CORPORATION 403 390	13 43	CL A	4 95	28FEB01 8 48	28FEB01	1 000000 00	8 48
	443 4,297 000	73 735 78		54 505 89	09APR01 19 229 89	12APR01	1 000000 00	19,229 89
580031201	TOTAL	73,749 21		54,510 84	19 238 37			19 238 37
594918104	MICROSOFT CORP 180 6,125 000	414 042 31	COM	222,307 60	27OCT00 191 734 71	01NOV00	1 000000 00	191 734 71
	184 4,025 000	416,134 07		218,678 09	30OCT00 197,455 98	02NOV00	1 000000 00	197 455 98
	343 10,550 000	640,231 78		382,913 50	19JAN01 257 318 28	24JAN01	1 000000 00	257,318 28

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
. . . AVERAGE FUND . . .								
	408 2,925 000	169 415 32		104 163 22	01MAR01 63 252 10	06MAR01	1 000000 00	63 252 10
	411 8,545 000	490 114 61		310,141 79	02MAR01 179,972 82	07MAR01	1 000000 00	179 972 82
	412 7 625 000	437 598 65		276,750 28	05MAR01 160,848 37	08MAR01	1 000000 00	160 848 37
	414 5,825 000	347,742 65		211 419 07	06MAR01 134 323 58	09MAR01	1 000000 00	134 323 58
594918104	TOTAL	2,915 279 39		1 728 373 55	1 186 905 84			1 186 905 84
617446448	MORGAN STANLEY DEAN WITTER+CO 052 3,200 000	324 936 68	COM NEW	104,510 65	15AUG00 220 426 03	18AUG00	1 000000 00	220,426 03
	078 9,250 000	995,479 55		302,101 10	31AUG00 693,378 45	06SEP00	1 000000 00	693,378 45
	351 7,025 000	598 939 25		229,433 54	24JAN01 349 505 71	29JAN01	1 000000 00	349,505 71
	361 3,425 000	307,933 47		118,390 97	30JAN01 189,542 50	02FEB01	1 000000 00	189,542 50
617446448	TOTAL	2,227,288 95		754,436 26	1 472 852 49			1,472 852 49
65332V103	NEXTEL COMMUNICATIONS INC 228 11,200 000	415,531 90	CL A	428 370 07	15NOV00 -12 838 17	20NOV00	1 000000 00	-12 838 17
	263 2,440 000	82 957 23		93,323 48	12DEC00 -10 366 25	15DEC00	1 000000 00	10 366 25
	264 9,285 000	315 679 47		355 126 43	13DEC00 39 446 96	18DEC00	1 000000 00	-39 446 96

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
* * * AVERAGE FUND * * *								
36,915	488 000	474,318 59	1,411	900 09	09MAY01 -737,581 50	14MAY01	1 000000 00	-737,581 50
36,240	491 000	459,324 93	1	386,083 15	10MAY01 -724,758 22	15MAY01	1 000000 00	-724,758 22
65332V103	TOTAL	2 147,812 12	3	474,803 22	-1,526,991 10			-1 526,991 10
454902204	NOKIA CORP 252 31,575 000	1 568,372 63	SPONSORED ADR	304,573 41	05DEC00 1,263 799 22	08DEC00	1 000000 00	1 263,799 22
454568102	NORTEL NETWORKS CORP 423 39,825 000	653,749 32	COM	2 705,821 72	12MAR01 -2,052,072 40	15MAR01	1 000000 00	-2 052,072 40
494662107	PALM INC 478 15,860 000	133 145 01	COM	393 994 12	04MAY01 -240,849 11	09MAY01	1 000000 00	-240,849 11
11,545	482 000	97,496 57		284,800 89	07MAY01 -189,304 32	10MAY01	1 000000 00	-189,304 32
10,860	485 000	88 274 73		269,784 12	08MAY01 -181 509 39	11MAY01	1 000000 00	-181,509 39
4	487 000	35,072 08		111,167 95	09MAY01 -74,095 87	14MAY01	1 000000 00	-74,095 87
6	490 000	52,222 14		146,068 77	10MAY01 -113,846 63	15MAY01	1 000000 00	-113,846 63
494662107	TOTAL	406,210 53	1	227,815 85	-821,605 32			-821,605 32

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
* * * AVERAGE FUND * * *								
717001103	PFIZER INC 193 3,340 000	145,373 32	COM	39,102 66	31OCT00 104 270 64	03NOV00	1 000000 00	104,270 64
675	194 000	29,123 38		7,902 48	31OCT00 21,220 90	03NOV00	1 000000 00	21,220 90
985	196 000	42,772 49		11,531 77	01NOV00 31,240 72	06NOV00	1 000000 00	31,240 72
717001103	TOTAL	217,249 19		58,536 91	158,732 28			158,732 28
804605101	SCHERING PLOUGH CORP 255 36,925 000	1 968,225 14	COM	1,809,589 51	04DEC00 158,635 63	11DEC00	1 000000 00	158,635 63
852061506	SPRINT CORP 143 8,325 000	283 530 87	PCS COM SER 1	253,310 45	14OCT00 50,220 42	19OCT00	1 000000 00	50,220 42
7,775	168 000	297,096 15		217,896 54	24OCT00 79,199 61	27OCT00	1 000000 00	79,199 61
18,900	264 000	539,807 55		529 677 77	12DEC00 10,129 78	15DEC00	1 000000 00	10,129 78
6	281 000	164,007 08		174,457 36	19DEC00 -10,450 28	22DEC00	1 000000 00	-10,450 28
6	340 000	185 728 79		149,552 94	18JAN01 14,175 85	23JAN01	1 000000 00	14,175 85
8,525	441 000	180,297 72		238 915 50	06APR01 -58 617 78	11APR01	1 000000 00	-58,617 78

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
. . . AVERAGE FUND . . .								
852061504	TOTAL	1,450,468 14		1 563 810 56				86,657 60
855030102	STAPLES INC		COM		130CT00	180CT00	1 000000	
	141	612,879 59		1,019,307 53	-406 427 94		00	-406 427 94
	48,550 000							
	146	448,443 02		819,854 98	-371,411 96	190CT00	1 000000	-371 411 94
	39 050 000						00	
	149	351,572 73		662,917 31	-311 344 58	200CT00	1 000000	-311,344 58
	31,575 000						00	
855030102	TOTAL	1,412,895 34		2 502 079 82				-1,089,184 48
866810104	SUN MICROSYSTEMS INC		COM		170CT00	200CT00	1 000000	
	151	296,223 28		99 377 92	196 845 36		00	196,845 36
	2,650 000							
	153	383,064 40		131 628 87	251 435 53	200CT00	1 000000	251 435 53
	3 510 000						00	
	154	1 443 371 45		491 264 43	952,107 02	230CT00	1 000000	952 107 02
	13,100 000						00	
	188	253,852 47		87 190 06	166,662 41	03NOV00	1 000000	166,662 41
	2 325 000						00	
	204	480 058 99		162 192 27	317 864 72	08NOV00	1 000000	317,864 72
	4,325 000						00	
	209	397,808 61		133 128 91	266,679 70	09NOV00	1 000000	266,679 70
	3,550 000						00	
	468	145 420 28		155 429 57	-10,209 29	03MAY01	-1 000000	-10 209 29
	8 300 000						00	
	507	1,198,304 09		1 197,785 19	518 90	17MAY01	1 000000	518 90
						22MAY01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECY GN/LS
. . . AVERAGE FUND . . .								
43 880 000	TOTAL	4 598,103 57		2,458,197 22				2,139,906 35
866810104	TAIWAN SEMICONDUCTR MFG CO LTD		SPONSORED ADR		29SEP00	04OCT00	1 000000	
	101	142 897 18		168 718 22	-25 821 04		00	-25 821 04
	4,850 000							
	105	9 336 89		10 940 53	1 623 64	05OCT00	1 000000	1 623 64
	445 000						00	
	113	44 885 86		55 541 54	-10 655 68	06OCT00	1 000000	10 655 68
	2,255 000						00	
	117	158,141 36		196 427 41	-38 286 05	10OCT00	1 000000	-38,286 05
	7,975 000						00	
	118	338 095 31		419 948 26	81,852 95	10OCT00	1 000000	-81 852 95
	17 050 000						00	
	121	645 259 38		758 640 85	-113 381 47	05OCT00	1 000000	113 381 47
	30,801 000						00	
874039100	TOTAL	1 338,415 98		1,610 236 81				-271,620 83
879382208	TELEFONICA S A		SPONSORED ADR		31AUG00	04SEP00	1 000000	
	073	100,073 61		118 489 05	-18 415 44		00	-18 415 44
	1,755 000							
	081	497 073 82		540 121 04	43,047 22	07SEP00	1 000000	-43 047 22
	8 000 000						00	
	085	69 878 46		74 266 44	-4 388 18	08SEP00	1 000000	-4 388 18
	1,100 000						00	
	089	48,323 75		73 929 07	-5 605 32	04SEP00	1 000000	-5,605 32
	1,095 000						00	
					23FEB01	26FEB01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
... AVERAGE FUND ...								
	397 100	4 94		4 42	-1 68		00	-1 68
	465 640	33 98		41 53	26APR01 -7 55	26APR01	1 000000 00	-7 55
	537 2 125 000	83,783 19		137 898 55	18JUN01 -54 115 36	21JUN01	1 000000 00	-54,115 36
	538 23,970 000	943,588 30		1 555,495 45	18JUN01 -611 907 35	21JUN01	1 000000 00	-611 907 35
	551 29,935 000	1,166,560 94		1,942,584 99	19JUN01 -776 024 05	22JUN01	1 000000 00	-776 024 05
879382208	TOTAL	2,929,320 99		4,442,833 14	-1 513 512 15			1,513 512 15
882508104	TEXAS INSTRS INC 478 3 715 000	145,893 74	COM	165,282 19	30APR01 20 188 43	03MAY01	1 000000 00	-20 188 43
	511 11,400 000	475,547 66		507,191 66	21MAY01 31 644 00	24MAY01	1 000000 00	-31,644 00
882508104	TOTAL	620 641 42		672,473 85	-51,832 43			-51,832 43
887315109	TIME WARNER INC 273 27,825 000	2,073,360 79	COM	1,084 173 75	14DEC00 989 187 04	19DEC00	1 000000 00	989,187 04
92343E102	VERISIGN INC 104 300 000	60 601 69	COM	44,025 91	02OCT00 16 575 78	05OCT00	1 000000 00	16,575 78
	442 15 470 000	500 737 92		2 212,242 54	09APR01 -1,711 504 62	12APR01	1 000000 00	-1,711 504 62

STAT SER...

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
... AVERAGE FUND ...								
92343E102	TOTAL	561,339 61		2,254,268 45	-1 694 928 84			-1,694,928 84
92857W100	VODAFONE GROUP PLC NEW 157 950 000	34,745 09	SPONSORED ADR	38,059 70	18OCT00 -3 314 61	23OCT00	1 000000 00	-3,314 61
USD TOTAL		64 936,724 87		62,385,642 39	2,551 084 48			2,551,084 48
EQUITY TOTAL		64,936,724 87		62,385,642 39	2,551 084 48			2,551,084 48
+ July sales		<u>2,580,493 65</u>		<u>1,152,873 94</u>				<u>1,427,549 71</u>
TOTAL		<u>67,517,210 52</u>		<u>63,538,516 33</u>				<u>3,978,684 19</u>

STAT SER...

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
*** AVERAGE FUND ***								
FIXED INCOME								
912810DC0	UNITED STATES 118 3,100,000 000	TREAS DTD 10/5/ 3,427,121 09	11/15/2003	11 875 3,450,754 38	31MAY01 -23,413 29	06JUN01	1 000000 00	-23 413 29
912810FD5	UNITED STATES 021 538 210 000	TREAS BDS 540,396 48	04/15/2028	3 625 537,537 24	31JAN01 2,859 24	01FEB01	1 000000 00	2,859 24
	ADJC- 052 3 306 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
912810FD5	TOTAL	540 396 48		537,537 24	2 859 24			2,859 24
912810FH6	UNITED STATES 022 529,525 000	TREAS BDS 555,339 34	04/15/2029	3 875 552,526 24	31JAN01 2 813 10	01FEB01	1 000000 00	2,813 10
	ADJC- 053 4 131 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
	078 3,189,570 000	3,437 758 42		3,366 258 85	22MAR01 71,499 57	23MAR01	1 000000 00	71 499 57
	CXL 078 -3,189,570 000	-3 437,758 42		-3,366 258 85	22MAR01 71,499 57	23MAR01	1 000000 00	-71,499 57
	080 3 000 000 000	3,437,758 42		3,166,187 46	22MAR01 271,570 96	23MAR01	1 000000 00	271,570 96
	ADJC- 084 135,113 000	00		00	31MAR01 00	31MAR01	1 000000 00	00
	130 2,145,340 000	2,300,877 15		2,292,367 28	06JUN01 8,509 87	07JUN01	1 000000 00	8,509 87

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
*** AVERAGE FUND ***								
912810FH6	TOTAL	6 293 974 91		6 011 080 98	282,893 93			282,893 93
9128272H3	UNITED STATES 023 439 548 000	TREAS INFLATION 439,822 72	01/15/2007	3 375 438 586 49	31JAN01 1 236 23	01FEB01	1 000000 00	1,236 23
	ADJC- 054 3 127 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
9128272H3	TOTAL	439,822 72		438,586 49	1,236 23			1,236 23
9128272P6	UNITED STATES 063 2,300,000 000	TREAS DTD 00776 2,347,437 50	03/31/2002	4 625 2,343,484 38	02MAR01 3,953 12	05MAR01	1 000000 00	3,953 12
9128272W1	UNITED STATES 075 8,500,000 000	TREAS NTS 8,700,214 84	05/31/2002	4 500 8,671,328 13	12MAR01 28,886 71	13MAR01	1 000000 00	28,886 71
9128273A8	UNITED STATES 024 543,535 000	TREAS INFLATION 548,970 35	07/15/2002	3 625 547,781 37	31JAN01 1,188 98	01FEB01	1 000000 00	1 188 98
	025 104,358 720	105,402 31		105,174 02	31JAN01 228 29	01FEB01	1 000000 00	228 29
	CXL 025 -104 358 720	-105,402 31		-105 174 02	31JAN01 228 29	01FEB01	1 000000 00	-228 29
	ADJC- 055 3 659 920	00		00	28FEB01 00	28FEB01	1 000000 00	00
9128273A8	TOTAL	548 970 35		547 781 37	1,188 98			1 188 98

STATE STREET

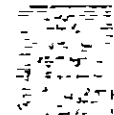
KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/L'S	STL DT	SELL RATE CURR GN/L'S	NET SECTY GN/L'S
*** AVERAGE FUND ***								
91282737	UNITED STATES TREAS INFLATION 01/15/2008 3 625	545,223 55	01/15/2008	543 708 10	31JAN01 1 515 45	01FEB01	1 000000 00	1 515 45
	538,825 000							
	ADJC- 056 3,135 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
91282737	TOTAL	545,223 55		543 708 10	1 515 45			1 515 45
91282745	UNITED STATES TREAS NTS 01/15/2009 3 875	545 225 99	01/15/2009	543 899 00	31JAN01 1 326 99	01FEB01	1 000000 00	1 326 99
	530,795 000							
	ADJC- 057 3,078 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
	132 1,075,240 000	1,121 777 73		1,088 605 22	06JUN01 33 172 51	07JUN01	1 000000 00	33,172 51
91282745	TOTAL	1 667 003 72		1,632 504 22	34,499 50			34 499 50
9128275A6	UNITED STATES TREAS DTD 00842 02/15/2004 4 750	2 904 117 19	02/15/2004	2,907 703 13	09MAR01 -1 585 94	12MAR01	1 000000 00	-1,585 94
	2,900,000 000							
	095 5 000,000 000	5 037 890 63		5 020 287 41	19APR01 17,603 22	20APR01	1 000000 00	17 603 22
9128275A6	TOTAL	7,944 007 82		7 927,990 54	16 017 28			16,017 28
9128275W8	UNITED STATES TREAS 00862 01/15/2010 4 250	437 461 70	01/15/2010	436 556 25	31JAN01 905 45	01FEB01	1 000000 00	905 45
	413 920 000							
	ADJC- 058 2,090 000	00		00	28FEB01 00	28FEB01	1 000000 00	00
	131 1,048,110 000	1,123 115 37		1 092 199 02	06JUN01 30 916 35	07JUN01	1 000000 00	30,916 35

KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

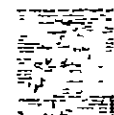
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/L'S	STL DT	SELL RATE CURR GN/L'S	NET SECTY GN/L'S
*** AVERAGE FUND ***								
9128275W8	TOTAL	1 540,577 07		1,528 755 27	31 821 80			31,821 80
9128276C1	UNITED STATES TREAS NTS 04/30/2002 6 375	3,059 062 50	04/30/2002	3,052 031 25	02MAR01 7,031 25	05MAR01	1 000000 00	7,031 25
	3,000,000 000							
	067 6 000,000 000	6 118 125 00		6 104 062 50	07MAR01 14,062 50	08MAR01	1 000000 00	14,062 50
9128276C1	TOTAL	9,177,187 50		9,156 093 75	21,093 75			21 093 75
9128276N7	UNITED STATES TREAS NTS 11/15/2005 5 750	3,105 937 50	11/15/2005	3,102,890 63	21FEB01 3,046 87	22FEB01	1 000000 00	3,046 87
	3,000,000 000							
	093 3,000 000 000	3 125 039 06		3 164 062 50	19APR01 -39,023 44	20APR01	1 000000 00	-39,023 44
9128276N7	TOTAL	6 230 976 56		6,266 953 13	-35 976 57			-35 976 57
9128276R8	UNITED STATES TREAS NTS 01/15/2011 3 500	00	01/15/2011	3 500 00	31JAN01 00	31JAN01	1 000000 00	00
	ADJC- 039 40 000							
	046 2,999,640 000	3 019 325 14		3 011,098 53	21FEB01 8 224 41	22FEB01	1 000000 00	8,224 41
	ADJC- 059 1 080,000	00		00	28FEB01 00	28FEB01	1 000000 00	00
	101 1,009,410 000	1 028 021 00		1 007 664 98	25APR01 20 356 02	26APR01	1 000000 00	20,356 02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	PRINCIPAL NET	MAT DATE MAY RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
. . . AVERAGE FUND . . .							
9128274R8	TOTAL	4,047,346 14	4 018,743 51	28,582 63			28,582 63
9128276Y3	UNITED STATES 137 2,000,000 000	TREAS DTD 00888 2,010 468 75	05/31/2003 4 250 2,005,468 75	21JUN01 5,000 00	22JUN01	1 000000 00	5,000 00
9128276Y3	TOTAL	2,010,468 75	2,005,468 75	5,000 00			5,000 00
USD TOTAL		55,480,729 00	55,280,770 24	399,958 76			399,958 76
FIXED INCOME TOTAL		55 480,729 00	55,280,770 24	399,958 76			399,958 76



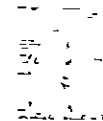
STATE STREET
GLOBAL ADVISORS

FUND TOTAL GAINS	SEC GAIN	CURR GAIN	TOTAL GAIN
GROSS GAINS			
FIXED INCOME	464,181 43	00	464,181 43
FUND TOTAL	464,181 43	00	464,181 43



STATE STREET
GLOBAL ADVISORS

FUND TOTAL LOSSES		SEC LOSS	CURR LOSS	TOTAL LOSS
GROSS LOSSES				
	FIXED INCOME	-64,222 67	00	-64,222 67
	FUND TOTAL	-64,222 67	00	-64,222 67



STATE STREET
GLOBAL ADVISORS

FUND GAINS/LOSSES		SEC GN/LS	CURR GN/L	TOTAL GN/L
NET GAINS/LOSSES				
	FIXED INCOME	399,958 76	00	399,958 76
	FUND TOTAL	399,958 76	00	399,958 76



STATE STREET
GLOBAL ADVISORS

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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**SALES
CASH AND EQUIVALENTS
US DOLLARS**

807,300 00		807,300 00	807,300 00	(807,300 00)	USD	03 JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 03-JUL-00 AT 1 0000000
533,126 98		533,126 98	533,126 98	(533,126 98)	USD	05 JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 05-JUL 00 AT 1 0000000
524,163 86		524,163 86	524,163 86	(524,163 86)	USD	06 JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 06-JUL 00 AT 1 0000000
111,072 46		111,072 46	111,072 46	(111,072 46)	USD	11 JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 11-JUL 00 AT 1 0000000
224,694 85		224,694 85	224,694 85	(224,694 85)	USD	12 JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 12-JUL-00 AT 1 0000000
184,826 70		184,826 70	184,826 70	(184,826 70)	USD	19 JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 19 JUL 00 AT 1 0000000
469,969 39		469,969 39	469,969 39	(469,969 39)	USD	21 JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 21-JUL-00 AT 1 0000000

EMK - GARDNER LEWIS 230081
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04 AUG 00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT						
		(25,906 65)	215 977 80	(241,884 45)	25 JUL 00 USD (12,100 000)	BMC SOFTWARE COMMON STOCK USD0 01 (SEDOL 2068921) SALE TO SETTLE ON 28 JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 17 8500000 EXP 7 200 FX RATE 1 000 USD/USD
		(40,400 85)	179 398 60	(419,799 45)	USD	TOTAL BMC SOFTWARE INC
		354,497 50	441,151 03	(88,651 53)	06 JUL 00 USD (8,700 000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 11 JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 50 9986000 COM 522 00 EXP 14 790 FX RATE 1 000 USD/USD
		61 397 28	78,663 37	(14 266 09)	13-JUL-00 USD (1,400 000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 18-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 56 2500000 COM 84 00 EXP 2 630 FX RATE 1 000 USD/USD
		24 405 23	29,500 26	(5,095 03)	14 JUL 00 USD (500 000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 19-JUL-00 THROUGH BT ALEX BROWN AT 59 0625000 COM 30 00 EXP 0 990 FX RATE 1 000 USD/USD
		42 793 20	51,964 26	(9,171 06)	14-JUL-00 USD (900 000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 19-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 57 8000000 COM 54 00 EXP 1 740 FX RATE 1 000 USD/USD
		26,248 88	32 362 92	(6,114 04)	19 JUL-00 USD (600 000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 24-JUL 00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 54 0000000 COM 36 00 EXP 1 080 FX RATE 1 000 USD/USD

EMK - GARDNER LEWIS 230081
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS							
CURRENCY	SECURITY	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION	
		40,995.73	51,185.79	(10,190.06)	20-JUL-00 USD (1,000,000)	LSI LOGIC CORP COM STK USD0 01 (SEDOL 2498993) SALE TO SETTLE ON 25 JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 51.2475000 COM 60.00 EXP 1.710 FX RATE 1.0000 USD/USD	
		553,337.82	686,827.63	(133,489.81)	05 JUL 00 USD (6,900,000)	CALLAWAY GOLF CO CALLAWAY GOLF CO COM STK USD0 01 (SEDOL 2173933) SALE TO SETTLE ON 10 JUL-00 THROUGH INSTINET /NEW YORK AT 16.3564000 COM 276.00 EXP 3.770 FX RATE 1.0000 USD/USD	
		(2,444.88)	182,565.59	(185,010.47)	06 JUL 00 USD (11,500,000)	CALLAWAY GOLF CO COM STK USD0 01 (SEDOL 2173933) SALE TO SETTLE ON 11 JUL-00 THROUGH INSTINET /NEW YORK AT 15.9158000 COM 460.00 EXP 6.110 FX RATE 1.0000 USD/USD	
		(52,238.26)	522,098.59	(574,336.85)	13-JUL-00 USD (35,700,000)	CALLAWAY GOLF CO COM STK USD0 01 (SEDOL 2173933) SALE TO SETTLE ON 18 JUL-00 THROUGH ALLEN & CO /NEW YORK AT 14.6851000 COM 2,142.00 EXP 17.480 FX RATE 1.0000 USD/USD	
		(53,110.03)	817,243.57	(870,353.60)	05 JUL-00 USD (3,900,000)	MRY COMMUNICATIONS COM STK NPV (SEDOL 2549006) SALE TO SETTLE ON 10-JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 67.6944000 EXP 8.810 FX RATE 1.0000 USD/USD	
		(53,110.03)	817,243.57	(870,353.60)		TOTAL CALLAWAY GOLF CO	

EMK - GARDNER LEWIS 230081
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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4,328 47	4,328 47	13,605 80	(9,277 33)	USD	27-JUL-00	(200 000)	MRV COMMUNICATIONS COM STK NPV (SEDOL 2549006) SALE TO SETTLE ON 01-AUG 00 THROUGH SCHWAB (CHARLES) & CO AT 68 0313000 EXP 0 460 FX RATE 1 0000 USD/USD
38 514 63	38,514 63	224,061 33	(185,546 70)	USD	31-JUL-00	(4 000 000)	MRV COMMUNICATIONS COM STK NPV (SEDOL 2549006) SALE TO SETTLE ON 03-AUG-00 THROUGH SCHWAB (CHARLES) & CO AT 56 0172000 EXP 7 470 FX RATE 1 0000 USD/USD
TOTAL MRV COMMUNICATIONS							
146 270 48	146,270 48	501,606 48	(355,396 00)	USD			

22,022 92	22,022 92	412,534 72	(390 511 80)	USD	05-JUL-00	(19,200 000)	VALVEVISION INTERNATIONAL INC COMMON STOCK CL. A. USD 01 (SEDOL 2934378) SALE TO SETTLE ON 10 JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 21 4869000 EXP 13 760 FX RATE 1 0000 USD/USD
50,403 62	50,403 62	325,393 03	(274,989 41)	USD	11-JUL-00	(35,400 000)	PINNACLE SYSTEMS INC COM STK NPV (SEDOL 2689214) SALE TO SETTLE ON 14 JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 9 1922000 EXP 10 850 FX RATE 1 0000 USD/USD
34,660 97	34,660 97	58,373 05	(23,512 08)	USD	06-JUL-00	(1,000 000)	INSIGHT ENTERPRISE INSIGHT ENTERPRISE INC COMMON STOCK (SEDOL 2475060) SALE TO SETTLE ON 11 JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 58 3750000 EXP 1 950 FX RATE 1 0000 USD/USD

EMK - GARDNER LEWIS 230081
FROM 01-JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION							
	38 835 84	38 835 84	62,347 92	(23 512 08)	11-JUL-00 USD (1,000 000)	INSIGHT ENTERPRISE INC COMMON STOCK (SEDOL 2475060) SALE TO SETTLE ON 14 JUL-00 THROUGH PIPER JAFFRAY & HOPWOOD /MINNEAPOLIS AT 62 3500000 EXP 2 080 FX RATE 1 0000 USD/USD							
	(7 267 38)	(7,267 38)	99,008 69	(106,276 07)	28-JUL-00 USD (4,800 000)	BALLY'S TOT FITNESS BALLY TOTAL FITNESS HOLDING CORP COM STK USD0 01 (FORMERLY BALLY'S HEALTH & TENNIS CORP) (REREF FROM 2086633) (SEDOL 2081821) SALE TO SETTLE ON 02-AUG-00 THROUGH NATIONAL FINANCIAL SERVICES /NEW YORK AT 20 6875000 COM 288 00 EXP 3 310 FX RATE 1 0000 USD/USD							
	(408 001 32)	(408,001 32)	342,749 62	(750 750 94)	26-JUL-00 USD (28,300 000)	NOVA CORP OF GA NOVA CORP OF GEORGIA COM STK USD0 01 (SEDOL 2651310) SALE TO SETTLE ON 31-JUL-00 THROUGH ALLEN & CO /NEW YORK AT 12 1717000 COM 1,698 00 EXP 11 490 FX RATE 1 0000 USD/USD							
	17 973 44	17,973 44	49 333 02	(31,359 58)	11-JUL-00 USD (1 100 000)	TITAN PHARMACEUTIC TITAN PHARMACEUTICAL INC COMMON STOCK USD0 01 (SEDOL 211557) SALE TO SETTLE ON 14 JUL 00 THROUGH ALEX BROWN AND SONS/BALTIMORE AT 44 9097000 COM 66 00 EXP 1 650 FX RATE 1 0000 USD/USD							
<table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 15%;"></td> <td style="width: 15%; text-align: right;">73,696 81</td> <td style="width: 15%; text-align: right;">73,696 81</td> <td style="width: 15%; text-align: right;">120,720 97</td> <td style="width: 15%; text-align: right;">(47,024 16)</td> <td style="width: 15%; text-align: right;">USD</td> <td style="width: 15%; text-align: right;">TOTAL INSIGHT ENTERPRISE</td> </tr> </table>								73,696 81	73,696 81	120,720 97	(47,024 16)	USD	TOTAL INSIGHT ENTERPRISE
	73,696 81	73,696 81	120,720 97	(47,024 16)	USD	TOTAL INSIGHT ENTERPRISE							

EMK - GARDNER LEWIS 230081
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS					
DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT
					CURRENCY COMPONENT
ENTRUST TECHNOLOGI ENTRUST TECHNOLOGIES INC COM STK	14-JUL-00	USD (207,228 54)	282,398 58	75,170 04	75,170 04
(SEDOL 2285946) SALE TO SETTLE ON 19 JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 33 6200000 EXP 9 420 FX RATE 1 0000 USD/USD					
ART TECHNO GRP ART TECHNOLOGY GROUP INC COM STK	07 JUL-00	USD (54,080 00)	169 812 41	115 732 41	115 732 41
(SEDOL 2439680) SALE TO SETTLE ON 12-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 106 1363000 EXP 5 670 FX RATE 1 0000 USD/USD					
ART TECHNOLOGY GROUP INC COM STK	14 JUL-00	USD (23,660 00)	81,582 28	57,922 28	57,922 28
(SEDOL 2439680) SALE TO SETTLE ON 19 JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 116 5500000 EXP 2 720 FX RATE 1 0000 USD/USD					
TOTAL ART TECHNO GRP		USD (77 740 00)	251 394 69	173 654 69	173 654 69
ALAMOSA PCS HOLDINGS COMMON ALAMOSA PCS HOLDINGS COMMON	28 JUL 00	USD (221,296 22)	254 966 22	33,670 00	33,670 00
STOCK USD 01 (SEDOL 2541961) SALE TO SETTLE ON 02-AUG-00 THROUGH SALOMON SMITH BARNEY INC AT 22 7656000 EXP 8 500 FX RATE 1 0000 USD/USD					

EMK - GARDNER LEWIS 230081
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG-00
 PREPARED DATE 07-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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		3,173.29	145,435.15	(142,261.86)	31-JUL-00 USD (7,200,000)	ALAMOSA PCS HOLDINGS COMMON STOCK USD 01 (SEDOL 2541961) SALE TO SETTLE ON 03 AUG-00 THROUGH SALOMON SMITH BARNEY INC AT 20 2000000 EXP 4 850 FX RATE 1 0000 USD/USD
		36,843.29	400,401.37	(363,558.08)	USD	TOTAL ALAMOSA PCS HOLDINGS
		640,593.53	4,669,070.97	(4,028,477.44)	USD	TOTAL US DOLLARS
		640,593.53	4,669,070.97	(4,028,477.44)	USD	TOTAL EQUITIES
		640,593.53	8,218,011.12	(7,577,417.59)	USD	TOTAL SALES

ACCOUNT TOTALS	CORPORATE ACTIONS	PURCHASES	SALES	ACCOUNT TOTALS
640,593.53	640,593.53	5,586,796.70	(1,990,620.89)	8,218,011.12
640,593.53	640,593.53	(7,577,417.59)	(7,577,417.59)	(1,990,620.89)

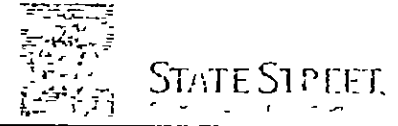
July (custodied at Bankers Trust)

Proceeds
Cost
Gain/Loss

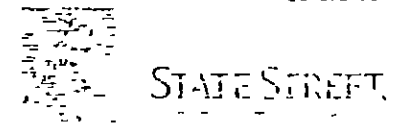
① 8,218,011.12
② 7,577,417.59
③ 640,593.53

EMK - GARDNER LEWIS 230081
FROM 01-JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 07-AUG-00

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
EQUITY								
** US DOLLAR **								
G04397108	APW LTD	606,088 56	SHS	715,227 04	11AUG00 -109,138 48	16AUG00	1 000000 00	109 138 48
	17,600 000							
G5876H105	MARVELL TECHNOLOGY GROUP LTD	19 78	SHS	23 17	31JAN01 -3 39	31JAN01	1 000000 00	-3 39
	556 600							
	CXL	-19 78		-23 17	31JAN01 3 39	31JAN01	1 000000 00	3 39
	575 600							
G5876H105	TOTAL	19 78		23 17	-3 39		00	-3 39
N07045102	ASM INTERNATIONAL N V	153,775 45	SHS	158,339 85	06MAR01 -4,564 40	09MAR01	1 000000 00	-4 564 40
	10,100 000							
	679 000	299,446 31		337,060 09	23MAR01 -37,613 78	28MAR01	1 000000 00	-37,613 78
N07045102	TOTAL	453,221 76		495,399 94	-42,178 18		00	-42,178 18
00754A105	ADVANCED FIBRE COMMUNICATIONS	498 049 98	COM	743,638 62	31JAN01 -245,588 64	05FEB01	1 000000 00	245,588 64
	554 20,300 000							
00971T101	AKAHAI TECHNOLOGIES INC	111,231 96	COM	248,722 17	15DEC00 -137 490 21	20DEC00	1 000000 00	-137,490 21
	452 3,514 000							



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
011589108	ALANOSA HOLDINGS INC	333,689 64	COM	316,137 46	02AUG00 17,552 18	07AUG00	1 000000 00	17,552 18
	104 14,000 000							
	CXL	-333,689 64		-316,137 46	02AUG00 -17,552 18	07AUG00	1 000000 00	-17,552 18
	104 -14,000 000							
	132 16 000 000	333,689 64		316,137 46	02AUG00 17,552 18	07AUG00	1 000000 00	17,552 18
	CXL	-333,689 64		-316,137 46	02AUG00 -17,552 18	07AUG00	1 000000 00	-17,552 18
	132 -14,000 000							
	154 16 000 000	333,689 64		316,137 46	02AUG00 17,552 18	07AUG00	1 000000 00	17,552 18
	113 5,200 000	114,071 19		102,744 67	04AUG00 11,326 52	09AUG00	1 000000 00	11,326 52
	CXL	-114,071 19		-102,744 67	04AUG00 -11,326 52	09AUG00	1 000000 00	-11,326 52
	113 -5 200 000							
	133 5 200 000	114,071 19		102,744 67	04AUG00 11,326 52	09AUG00	1 000000 00	11,326 52
	CXL	-114,071 19		-102,744 67	04AUG00 -11,326 52	09AUG00	1 000000 00	-11,326 52
	133 -5 200 000							
	153 5,200 000	114,071 19		102,744 67	04AUG00 11,326 52	09AUG00	1 000000 00	11,326 52
011589108	TOTAL	447,760 83		418 882 13	28 878 70		00	28 878 70

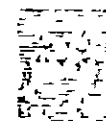


ASSET ID SII SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
* * * A V E R A G E F U N D * * *					
02429V108	AMERICAN FREIGHTWAYS CORP 451 50 060 83	COM 30 712 50	14DEC00 19,348 33	19DEC00 1 000000 00	19,348 33
1 800 000					
	454 47,279 47	29,004 25	15DEC00 18,273 42	20DEC00 1 000000 00	18,273 42
1 700 000					
	459 188 493 71	116,025 00	18DEC00 72 468 71	21DEC00 1 000000 00	72,668 71
6,800 000					
02429V108	TOTAL	175 743 75	110 290 46	00	110,290 46
-----	286 034 21				
03040R101	AMERILREDIT CORP 520 224,579 10	COM 67,404 12	18JAN01 157 174 98	23JAN01 1 000000 00	157 174 98
7 000 000					
	523 277,142 29	83,773 49	18JAN01 193,368 60	23JAN01 1 000000 00	193,368 60
8,700 000					
	774 168,514 94	35 627 89	02MAY01 132 887 05	07MAY01 1 000000 00	132 887 05
3,700 000					
	049 130,983 42	24 072 90	05JUN01 106 910 72	08JUN01 1 000000 00	106,910 72
2,500 000					
03040R101	TOTAL	210,878 60	590 341 35	00	590 341 35
-----	801,219 95				
031452100	AMKOR TECHNOLOGY INC 112 83,146 16	COM 59,219 07	03AUG00 23 927 09	08AUG00 1 000000 00	23 927 09
3 800 000					
	CXL 112 -83,146 16	-59,219 07	03AUG00 -23 927 09	08AUG00 1 000000 00	23,927 09
-3 800 000					
	136 83,146 16	60 862 14	03AUG00 22,284 02	08AUG00 1 000000 00	22,284 02
3,800 000					
	CXL 136 -83,146 16	-60,862 14	03AUG00 22,284 02	08AUG00 1 000000 00	22,284 02
3,800 000					

ASSET ID SII SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
* * * A V E R A G E F U N D * * *					
	-3,800 000				
	142 83,146 16	60,862 14	03AUG00 22,284 02	08AUG00 1 000000 00	22,284 02
3,800 000					
	CXL 142 -83,146 16	-60,862 14	03AUG00 -22 284 02	08AUG00 1 000000 00	-22,284 02
-3,800 000					
	230 83,146 16	60 862 14	03AUG00 22,284 02	08AUG00 1 000000 00	22 284 02
3 800 000					
	430 44,075 49	38,439 25	11DEC00 5 634 24	14DEC00 1 000000 00	5,634 24
2,400 000					
	433 27,427 27	24 024 53	12DEC00 3,602 74	15DEC00 1 000000 00	3 602 74
1 500 000					
	447 54,435 78	56,057 23	14DEC00 -1 421 45	19DEC00 1 000000 00	-1 421 45
3,500 000					
	468 32,536 91	40 040 88	20DEC00 -7,503 97	26DEC00 1 000000 00	-7 503 97
2,500 000					
	449 41,348 70	51,252 33	21DEC00 9 903 43	27DEC00 1 000000 00	-9 903 43
3,200 000					
	503 14,585 90	11 211 45	11JAN01 3 374 45	17JAN01 1 000000 00	3,374 45
700 000					
	504 153,822 37	118,521 00	11JAN01 35,301 37	17JAN01 1 000000 00	35,301 37
7 400 000					
	574 41,211 00	35,235 97	08FEB01 5,975 03	13FEB01 1 000000 00	5,975 03
2,200 000					

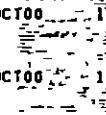
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
031452100	TOTAL		492,789 58	435,644 78	57,144 80	00	57,144 80
03664P105	ANTEC CORP 540 2 000 000		24,835 77	29,289 82	02FEB01 -4,454 05	07FEB01 1 000000 00	-4 454 05
	544 9 000 000		105,052 59	131,804 19	05FEB01 -26,751 40	08FEB01 1 000000 00	-26 751 40
	571 14 700 000		159,361 79	215,280 17	07FEB01 -55,918 38	12FEB01 1 000000 00	-55,918 38
03664P105	TOTAL		289,250 15	376,374 18	-87,124 03	00	-87,124 03
04289L107	ART TECHNOLOGY GROUP INC 344 5 100 000		382,598 93	172,380 00	26OCT00 210,218 93	31OCT00 1 000000 00	210,218 93
	362 2,300 000		128,788 57	77,740 00	07NOV00 51,048 57	10NOV00 1 000000 00	51 048 57
	365 900 000		40,199 40	30,420 00	08NOV00 9,779 40	13NOV00 1 000000 00	9,779 40
	380 1,400 000		65,676 71	47,320 00	14NOV00 18,356 71	17NOV00 1 000000 00	18,356 71
04289L107	TOTAL		617,263 41	327,860 00	289,403 61	00	289 403 61
04362P108	ASCENTIAL SOFTWARE CORP 645 93 000 000		583,137 06	591,424 20	02MAR01 -8,287 14	07MAR01 1 000000 00	-8,287 14



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
045919107	AT HOME CORP 437 8 234 000		58,082 34	196,017 50	12DEC00 -137,935 16	15DEC00 1 000000 00	-137,935 16
048396105	ATLANTIC COAST AIRLINES HLDGS 724 5,100 000		119,026 46	93,657 93	16APR01 25,368 53	19APR01 1 000000 00	25,368 53
	733 2,900 000		71,480 29	53,256 47	18APR01 18,223 82	23APR01 1 000000 00	18,223 82
	739 2 700 000		65,625 63	49,583 61	19APR01 16,042 02	24APR01 1 000000 00	16,042 02
048396105	TOTAL		254 132 38	196,498 01	59,634 37	00	59 634 37
049164106	ATLAS AIR WORLDWIDE HLDGS INC 580 1 600 000		48 078 07	44,523 41	09FEB01 3,554 66	14FEB01 1 000000 00	3,554 66
049513104	ATMEL CORP 129 14 100 000		411,204 33	149,571 38	14AUG00 241,632 95	17AUG00 1 000000 00	241,632 95
	155 9,800 000		319,405 65	103,957 41	15AUG00 215,448 24	18AUG00 1 000000 00	215,448 24
	291 9,600 000		138 349 42	50,917 92	03OCT00 87 431 70	06OCT00 1 000000 00	87,431 70
	295 8 100 000		113,986 69	42,941 99	04OCT00 71,024 70	10OCT00 1 000000 00	71,024 70
	300 1 300 000		20,230 57	6 895 13	05OCT00 13,335 44	11OCT00 1 000000 00	13,335 44
	306 2,000 000		29,974 00	10,607 90	06OCT00 19,366 10	12OCT00 1 000000 00	19,366 10
					18OCT00 23OCT00	1 000000 1 000000	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	331 15 600 000	192,474 18	82,741 62	109,732 56	00	109,732 56
	367 10,600 000	141,495 74	54 221 87	08NOV00 85,273 87	13NOV00 1 000000 00	85,273 87
049513104	TOTAL	1,367,120 78	505,875 22	863 245 56	00	863,245 56
05349H100	AVANTCO INC 098 27,600 000	50,401 41	COM 331 200 00	27JUN01 280,798 59	02JUL01 1 000000 00	-280,798 59
	103 10,000 000	21 399 28	120,000 00	28JUN01 -98,600 72	03JUL01 1 000000 00	98,600 72
05349H100	TOTAL	71,800 69	451,200 00	-379 399 31	00	-379,399 31
055482103	BJ SVCS CO 429 2,100 000	138,946 69	COM 128,459 23	11DEC00 10 287 46	14DEC00 1 000000 00	10,287 46
	475 3 800 000	252,238 24	232 811 94	22DEC00 19 426 30	28DEC00 1 000000 00	19 426 30
	521 11,300 000	773,443 37	692,309 19	18JAN01 81 134 18	23JAN01 1 000000 00	81,134 18
055482103	TOTAL	1,164,628 30	1 053 780 36	110,847 94	00	110,847 94
11436A100	BROOKS AUTOMATION INC 436 600 000	17,324 42	COM 15,118 23	12DEC00 2,206 19	15DEC00 1 000000 00	2,206 19
	444 7 500 000	206,024 13	188 977 90	13DEC00 17,046 23	18DEC00 1 000000 00	17,046 23
	489 1 600 000	53,598 21	40 315 29	03JAN01 13,282 92	08JAN01 1 000000 00	13,282 92
				04JAN01 09JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	493 400 000	13,399 55	10 078 82	3,320 73	00	3,320 73
	594 5,700 000	214,303 73	143,423 20	13FEB01 70,680 53	16FEB01 1 000000 00	70,680 53
	604 100 000	4,087 36	2 519 71	15FEB01 1 567 65	21FEB01 1 000000 00	1,567 65
	615 300 000	11,699 61	7,559 12	20FEB01 4 140 49	23FEB01 1 000000 00	4 140 49
	618 600 000	22,649 24	15 118 23	21FEB01 7 531 01	26FEB01 1 000000 00	7,531 01
	670 4 400 000	154,929 83	110 867 03	20MAR01 44,062 80	23MAR01 1 000000 00	44 062 80
	675 1,300 000	55 655 04	32,756 17	23MAR01 22,898 87	28MAR01 1 000000 00	22 898 87
11436A100	TOTAL	753 671 12	564 933 70	186 737 42	00	186,737 42
12501N108	C CUBE MICROSYSTEMS INC NEW 253 9 800 000	184,300 49	COM 235 353 83	13SEP00 -51 053 34	18SEP00 1 000000 00	-51 053 34
125137109	CEC ENTMT INC 745 900 000	45,788 04	COM 13 306 44	20APR01 32 481 40	25APR01 1 000000 00	32,481 40
	751 400 000	20 178 04	5 914 06	20APR01 14 263 98	25APR01 1 000000 00	14 263 98
	759 2,800 000	144,476 01	41 398 44	26APR01 103 077 57	01MAY01 1 000000 00	103 077 57
	838 5,300 000	243,473 87	78,341 33	31MAY01 165 112 54	05JUN01 1 000000 00	165,112 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S FUND	STL DT	SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
	040 3 100 000	133,109 55	45,833 99	01JUN01 87,275 56	06JUN01	1 000000 00	87,275 56
125137109	TOTAL	587,025 51	184,814 46	402,211 05		00	402,211 05
124501105	CYS CORP 237 1,400 000	69,930 04	33,712 89	12SEP00 36,217 15	15SEP00	1 000000 00	36,217 15
	234 13,100 000	654,684 71	315,456 34	13SEP00 339,228 35	18SEP00	1 000000 00	339,228 35
124501105	TOTAL	724,614 75	349,169 25	375,445 50		00	375,445 50
130874105	CALIPER TECHNOLOGIES CORP 821 17,800 000	471,899 64	244,935 12	18MAY01 226,964 52	23MAY01	1 000000 00	226,964 52
	827 5,400 000	159,408 20	77,058 24	21MAY01 82,349 96	24MAY01	1 000000 00	82,349 96
	003 6,000 000	169,758 34	82,562 40	22MAY01 87,195 94	25MAY01	1 000000 00	87,195 94
	013 7,400 000	200,533 31	101,824 96	24MAY01 98,706 35	30MAY01	1 000000 00	98,706 35
130874105	TOTAL	1,001,599 49	506,382 72	495,216 77		00	495,216 77
132011107	CAMBREX CORP 407 7,800 000	333,607 34	327,432 04	15FEB01 6,175 30	21FEB01	1 000000 00	6,175 30
141048103	CHARLOTTE RUSSE HLDG INC 742 1,000 000	33,883 86	23,750 00	27APR01 10,133 86	02MAY01	1 000000 00	10,133 86
	788 3,400 000	121,594 94	80,750 00	09MAY01 40,846 94	14MAY01	1 000000 00	40,846 94

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S FUND	STL DT	SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
	793 6,000 000	216,277 79	142,500 00	10MAY01 73,777 79	15MAY01	1 000000 00	73,777 79
	805 1 000 000	35,683 81	23,750 00	15MAY01 11,933 81	18MAY01	1 000000 00	11,933 81
	818 14,600 000	549,019 07	346,750 00	17MAY01 202,269 07	22MAY01	1 000000 00	202,269 07
141048103	TOTAL	956,461 47	617,500 00	338,961 47		00	338,961 47
142813109	CHECKFREE CORP NEW 416 4,300 000	240,743 37	145,817 94	06DEC00 94,925 43	11DEC00	1 000000 00	94,925 43
	422 3,200 000	158,791 18	108,515 67	07DEC00 50,275 51	12DEC00	1 000000 00	50,275 51
	428 1,800 000	92,581 43	61,040 07	08DEC00 31,461 36	13DEC00	1 000000 00	31,461 36
	443 2,100 000	125,612 95	71,213 41	13DEC00 54,399 14	18DEC00	1 000000 00	54,399 14
	445 600 000	29,549 01	20,346 69	20DEC00 9,202 32	26DEC00	1 000000 00	9,202 32
	492 300 000	13,786 80	10,173 34	04JAN01 3,612 66	09JAN01	1 000000 00	3,612 66
	494 1,400 000	66,793 87	47,475 61	04JAN01 19,318 26	09JAN01	1 000000 00	19,318 26
	496 1 400 000	58,770 31	47,475 61	05JAN01 11,294 70	10JAN01	1 000000 00	11,294 70

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
162813109	TOTAL		784,547 72	512 058 34	274,489 38	00	274 489 38
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CL A 198 4,800 000	245,599 14	44,544 57	01SEP00 201,034 57	07SEP00	1 000000 00	201,034 57
203468108	COMMUNITY HEALTH SYS INC NEW 340 7,900 000	206 304 74	222,481 25	03NOV00 -16 376 49	08NOV00	1 000000 00	-16,376 49
205842402	COMVERSE TECHNOLOGY INC 803 300 000	19,234 85	3 951 95	15MAY01 15 284 90	18MAY01	1 000000 00	15,284 90
	809 500 000	31,987 48	4,586 59	14MAY01 25 401 09	21MAY01	1 000000 00	25,401 09
	813 500 000	35,191 32	4,586 59	17MAY01 28,604 73	22MAY01	1 000000 00	28,604 73
205842402	TOTAL	84,415 85	17,125 13	49,290 72		00	69 290 72
221222102	COSINE COMMUNICATIONS INC 273 1,000 000	43,747 87	23,000 00	26SEP00 40 747 87	29SEP00	1 000000 00	40 747 87
	274 2,500 000	149,054 84	57,500 00	26SEP00 111 556 84	29SEP00	1 000000 00	111 556 84
221222102	TOTAL	232,804 73	80,500 00	152 304 73		00	152 304 73
225302108	CREDENCE SYSTEMS CORP 219 4,000 000	205,082 34	43,411 99	08SEP00 161,470 37	13SEP00	1 000000 00	161,470 37
	224 1,400 000	80,537 31	17,444 80	11SEP00 63 092 51	14SEP00	1 000000 00	63,092 51
	242 1,900 000	44,545 28	20 715 49	22SEP00 45,829 59	27SEP00	1 000000 00	45,829 59

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	248 1,400 000	50,109 44	15 244 20	25SEP00 34 845 44	28SEP00	1 000000 00	34 845 44
	281 6,800 000	213,597 87	74,140 38	28SEP00 139,457 49	03OCT00	1 000000 00	139,457 49
	283 2,700 000	81 254 60	29,438 09	29SEP00 51 816 51	04OCT00	1 000000 00	51,816 51
225302108	TOTAL	697,127 04	200,415 15	496 511 91		00	496,511 91
225447101	CREE INC 455 14,000 000	272 045 93	804,653 72	08MAR01 532 407 79	13MAR01	1 000000 00	-532 407 79
22674V100	CRITICAL PATH INC 405 800 000	2,399 92	52 204 44	15FEB01 -49 804 52	21FEB01	1 000000 00	-49,804 52
	421 7,200 000	18,674 73	469,839 95	22FEB01 -451 165 22	27FEB01	1 000000 00	-451,165 22
22674V100	TOTAL	21,074 65	522 044 39	-500 969 74		00	-500 969 74
229678107	CUBIST PHARMACEUTICALS INC 748 2,200 000	40,635 03	51 589 14	20APR01 9 045 89	25APR01	1 000000 00	9 045 89
	752 2 200 000	40 497 98	51,589 14	20APR01 8 908 84	25APR01	1 000000 00	8,908 84
	CXL 752 -2,200 000	-40 497 98	-51 589 14	20APR01 -8 908 84	25APR01	1 000000 00	-8 908 84
	755 3,800 000	105 457 37	89,108 51	25APR01 16,548 86	30APR01	1 000000 00	16 548 86

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT BASE CURR GN/L	SELL RATE BASE CURR GN/L	NET SECTY GN/L NET BAS SECTY GN/L
229478107	TOTAL		144,292 40	140,697 65	25,594 75	00	25,594 75
233221106	DMC STRATEX NETWORKS INC 709 5 700 000	COM	25,421 15	219,276 93	04APR01 -193 855 78	09APR01 1 000000 00	-193,855 78
23918K108	DAVITA INC 794 11 400 000	COM	221,523 09	172,729 59	10MAY01 48,793 50	15MAY01 1 000000 00	48,793 50
	024 4 400 000		116,092 11	96,971 00	30MAY01 19,121 11	04JUN01 1 000000 00	19,121 11
	037 11,400 000		215,876 86	172,729 59	01JUN01 43,147 27	06JUN01 1 000000 00	43,147 27
	051 3 200 000		61,378 10	48,485 50	05JUN01 12,892 60	08JUN01 1 000000 00	12,892 60
	053 8,600 000		164,954 52	130,304 77	06JUN01 34,649 75	11JUN01 1 000000 00	34,649 75
	061 1 400 000		30,000 91	24,242 75	08JUN01 5,758 16	13JUN01 1 000000 00	5,758 16
23918K108	TOTAL		809,825 59	645,463 20	164,362 39	00	164,362 39
254159104	DOCUMENTUM INC 435 5 300 000	COM	110,146 22	279,022 74	28FEB01 -168 876 52	05MAR01 1 000000 00	-168,876 52
	643 3 400 000		71,456 53	189,524 88	02MAR01 -118 068 35	07MAR01 1 000000 00	-118,068 35

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT BASE CURR GN/L	SELL RATE BASE CURR GN/L	NET SECTY GN/L NET BAS SECTY GN/L
254159104	TOTAL		181,402 75	468,547 62	-286,944 87	00	-286,944 87
26613X101	DUPONT PHOTOMASKS INC 524 2,300 000	COM	168,066 89	143,244 43	19JAN01 4,802 26	24JAN01 1 000000 00	4,802 26
	547 1 100 000		79,916 07	78,083 08	06FEB01 1,832 99	09FEB01 1 000000 00	1,832 99
	434 500 000		35,397 27	35,701 80	28FEB01 -304 53	05MAR01 1 000000 00	-304 53
	442 1 800 000		126,077 87	128,526 48	01MAR01 -2,448 61	06MAR01 1 000000 00	-2,448 61
	030 1 100 000		52,798 24	72,497 45	31MAY01 -19,699 21	05JUN01 1 000000 00	-19,699 21
	059 2,000 000		93,451 47	131 813 55	11JUN01 -38,162 08	14JUN01 1 000000 00	-38,162 08
	063 9,100 000		405,320 50	599,751 65	12JUN01 -194,431 15	15JUN01 1 000000 00	-194,431 15
26613X101	TOTAL		961,228 31	1,209,438 44	-248,410 33	00	-248,410 33
268648102	E M C CORP MASS 346 15,400 000	COM	1,270,497 65	93,794 41	26OCT00 1,176,703 24	31OCT00 1 000000 00	1,176,703 24
26875P101	EOG RESOURCES INC 162 2,000 000	COM	71,006 22	67,304 83	18AUG00 3,701 39	23AUG00 1 000000 00	3,701 39
	204 9,100 000		349,792 32	306,234 99	01SEP00 43 555 33	11SEP00 1,000000 00	43,555 33
	220		99,290 68	87,496 28	08SEP00 11,794 40	13SEP00 1 000000 00	

STATE STREET

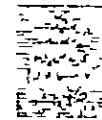
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY CN/LS
	2,600 000							
	228 7,900 000	311,779 68	265,854 10		12SEP00 45,925 58	15SEP00	1 000000 00	45,925 58
26875P101	TOTAL	831,848 90	726 892 20		104 976 70		00	104,976 70
284155108	ELANTEC SEMICONDUCTOR INC 578 9,400 000	333,465 14	COM	252,801 72	08FEB01 80,663 44	15FEB01	1 000000 00	80,663 44
	588 10,400 000	373,023 88		279 695 52	12FEB01 93 327 56	15FEB01	1 000000 00	93 327 56
284155108	TOTAL	706,488 24		532 497 24	173,991 00		00	173 991 00
290151109	ELOYALTY CORP 421 3,200 000	16 399 45	COM	104,425 79	07DEC00 -88,026 34	12DEC00	1 000000 00	-88,026 34
	423 3,900 000	16 515 55		127,268 93	08DEC00 -110 753 38	13DEC00	1 000000 00	-110,753 38
	431 12,800 000	49,946 49		417 703 17	11DEC00 -367 756 68	14DEC00	1 000000 00	-367,756 68
290151109	TOTAL	82,861 49		649 397 89	-566 536 40		00	-566 536 40
29076P102	EMACHINES INC 323 21,000 000	21 144 19	COM	189 000 00	16OCT00 167 855 81	19OCT00	1 000000 00	-167 855 81
29382F103	ENTREMED INC 816 6 700 000	88 326 50	COM	120 600 00	17MAY01 -32,273 50	22MAY01	1 000000 00	-32 273 50

SOUL STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
293848107	ENTRUST INC 677 6 600 000	49,174 30	COM	162 822 43	23MAR01 -113 648 13	28MAR01	1 000000 00	-113,648 13
	680 7,800 000	61,394 09		192,426 50	26MAR01 -131,032 41	29MAR01	1 000000 00	-131,032 41
293848107	TOTAL	110,568 39		355 248 93	-244 680 54		00	-244,680 54
297425100	ESTERLINE TECHNOLOGIES CORP 746 13,500 000	263,983 48	COM	231 387 30	01MAY01 32,596 38	04MAY01	1 000000 00	32,596 38
	768 1,300 000	25,284 67		22,281 74	01MAY01 3 002 93	04MAY01	1 000000 00	3 002 93
	781 18,200 000	353 808 90		311 944 36	03MAY01 41 864 54	08MAY01	1 000000 00	41 864 54
297425100	TOTAL	643 077 25		565 613 40	77 463 85		00	77,463 85
318522307	FIRST AMERICAN CORP 316 2,300 000	41 629 06	COM	49 442 43	12OCT00 -7 833 37	17OCT00	1 000000 00	-7 833 37
	321 400 000	7,183 74		8,602 14	13OCT00 -1,418 40	18OCT00	1 000000 00	-1,418 40
318522307	TOTAL	48,812 82		58,044 59	-9 251 77		00	-9,251 77
343412102	FLUOR CORP NEW 758 3 400 000	168 430 37	COM	150 647 88	25APR01 17,782 49	30APR01	1 000000 00	17,782 49
	062 9,000 000	466,387 83		398,773 80	12JUN01 67 614 03	15JUN01	1 000000 00	67 614 03

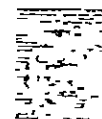
SOUL STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS FUND	STL DT SELL RATE BASE CURR GM/LS	NET SECY GM/LS NET BAS SECY GM/LS	
343412102	TOTAL		634,818 20	549,421 68	85,396 52	00	85,396 52
344912100	FOOTSTAR INC	COM	267,014 33	297,212 25	05APR01 10APR01	1 000000 00	-30,197 92
	712 7,500 000						
	CXL 712		-267 014 33	-297,212 25	05APR01 10APR01	1 000000 00	30,197 92
	-7,500 000						
	727		267,014 33	297,212 25	05APR01 10APR01	1 000000 00	-30,197 92
	7,500 000						
	716		214,359 08	245,695 46	06APR01 11APR01	1 000000 00	-31,336 38
	6,200 000						
	CXL 716		-214 359 08	-245,695 46	06APR01 11APR01	1 000000 00	31,336 38
	-6,200 000						
	728		214,359 08	245,695 46	06APR01 11APR01	1 000000 00	-31,336 38
	6,200 000						
344912100	TOTAL		481,373 41	542,907 71	-61,534 30	00	-61,534 30
372917700	GENZYME CORP	COM BIOSUGERY DIVISION	6 05	12 01	02JAN01 -5 94	1 000000 00	-5 94
	488 630						
375558103	GILEAD SCIENCES INC	COM	492,646 16	401 062 50	07NOV00 291,583 66	1 000000 00	291,583 66
	363 7,500 000						
	366		634 337 25	368,977 50	08NOV00 265 359 75	1 000000 00	265,359 75
	6 900 000						



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS FUND	STL DT SELL RATE BASE CURR GM/LS	NET SECY GM/LS NET BAS SECY GM/LS	
375558103	TOTAL		1,326,983 41	770,040 00	556,943 41	00	556,943 41
413160102	HARMONIC INC	COM	155,094 30	444,121 17	08SEP00 -491 026 87	1 000000 00	-491,026 87
	222 5 310 000						
419596101	HAVERTY FURNITURE COS INC	COM	267,357 49	230,176 31	25JUN01 37,181 18	1 000000 00	37,181 18
	090 19,900 000						
	106		127,152 54	111,039 83	26JUN01 16,112 71	1 000000 00	16,112 71
	9,600 000						
419596101	TOTAL		394 510 03	341,216 14	53,293 89	00	53 293 89
44043J105	HORIZON OFFSHORE INC	COM	197,842 87	176 681 94	18MAY01 21,160 91	1 000000 00	21,160 91
	820 9,100 000						
	021		21,131 29	23 298 72	30MAY01 -2,167 43	1 000000 00	-2,167 43
	1,200 000						
	108		43,242 47	66,013 04	29JUN01 -22,770 57	1 000000 00	-22,770 57
	3 400 000						
44043J105	TOTAL		262,216 63	265,993 72	-3,777 09	00	-3,777 09
441451101	HOTEL RESERVATIONS NETWORK INC CL A		163,448 29	68,800 00	07SEP00 94,648 29	1 000000 00	94,648 29
	213 4,300 000						
	214		698 576 14	315,200 00	07SEP00 383,376 14	1 000000 00	383 376 14
	19,700 000						



STATE STREET

KAUFFMAN-GARDNER
GARDNER LEWIS ASSET MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
* * * A V E R A G E F U N D * * *						
441451101	TOTAL	842,024 43	384 000 00	478,024 43	00	478,024 43
457450103	INSIGHT ENTERPRISES INC 425 12,075 000	185,871 52	COM 189,272 23	08DEC00 -3,400 71	13DEC00 1 000000 00	-3 400 71
458118104	INTEGRATED DEVICE TECHNOLOGY 369 3 500 000	124,945 83	COM 172,812 50	09NOV00 -47,844 67	14NOV00 1 000000 00	-47,844 67
	373 1,300 000	47,216 24	64 187 50	13NOV00 -16,971 26	16NOV00 1 000000 00	-16,971 26
	417 5,200 000	187,620 14	256,750 00	06DEC00 69,129 86	11DEC00 1 000000 00	-69 129 86
458118104	TOTAL	359,782 21	493 750 00	-133 967 79	00	-133,967 79
45844105	INTERDIGITAL COMM CORP 391 7,500 000	47,213 17	COM 267 755 25	21NOV00 -220,542 08	27NOV00 1 000000 00	-220,542 08
45950101	INTERNATIONAL FIBERCOM INC 390 5,200 000	56,641 19	COM 43 573 10	21NOV00 13,048 09	27NOV00 1 000000 00	13 048 09
	393 1,300 000	12,749 84	10 893 28	22NOV00 1 855 78	28NOV00 1 000000 00	1 855 78
	394 5 400 000	53 532 73	45,248 99	22NOV00 8 283 74	28NOV00 1 000000 00	8,283 74
	394 1 200 000	12 403 98	10,055 33	24NOV00 2,348 65	29NOV00 1 000000 00	2 348 65
	398 1,900 000	20 611 46	15 920 94	27NOV00 4 690 52	30NOV00 1 000000 00	4,690 52
	402	41 475 36	29 328 05	28NOV00 12 147 31	01DEC00 1 000000 00	

STATE STREET

KAUFFMAN-GARDNER
GARDNER LEWIS ASSET MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
* * * A V E R A G E F U N D * * *						
45950101	TOTAL	197,413 78	155,019 49	42 394 09	00	42,394 09
460254105	INTERNATIONAL RECTIFIER CORP 245 5,100 000	305 121 28	COM 226,748 55	15SEP00 78 372 73	20SEP00 1 000000 00	78,372 73
	255 2,500 000	150,499 47	111,151 25	20SEP00 39,548 22	25SEP00 1 000000 00	39,548 22
	459 7,400 000	301,282 42	329,007 70	08MAR01 -27 725 28	13MAR01 1 000000 00	-27 725 28
	462 2,800 000	109,028 36	124 489 40	09MAR01 -15,461 04	14MAR01 1 000000 00	-15,461 04
460254105	TOTAL	866 131 53	791,396 90	74 734 63	00	74,734 63
460595101	INTERNET PICTURES CORP 740 32,000 000	10,402 85	COM 882,325 42	19APR01 871 922 57	24APR01 1 000000 00	-871 922 57
500400101	KOPIN CORP 241 9,100 000	224,035 44	COM 79 484 69	15SEP00 144,550 75	20SEP00 1 000000 00	144,550 75
	248 4,400 000	147,764 67	55 901 32	18SEP00 91 863 35	21SEP00 1 000000 00	91 863 35
	251 3,300 000	75 439 77	28 824 12	19SEP00 46,615 65	22SEP00 1 000000 00	46 615 65
	549 10,800 000	174 078 51	94 333 49	30JAN01 79 744 82	02FEB01 1 000000 00	79 744 82

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE AVERAGE	TRD DT LOCAL SECY CH/L BASE SECY CH/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY CH/L NET BAS SECY GN/L
500400101	TOTAL						
	421,318 19		258,543 42	342,774 57		00	342,774 57
502141102	LSI LOGIC CORP	COM					
	549		13 247 08	06FEB01	09FEB01	1 000000	15,736 49
	1.300 000					00	
	570		17,323 10	07FEB01	12FEB01	1 000000	18,719 94
	1 700 000					00	
	582		44,834 27	09FEB01	14FEB01	1 000000	44,091 35
	4,400 000					00	
	611		21,399 13	14FEB01	22FEB01	1 000000	21,838 42
	2,100 000					00	
	651		33,627 20	06MAR01	09MAR01	1 000000	27,772 85
	3 300 000					00	
	697		73,348 44	30MAR01	04APR01	1 000000	38,145 74
	7 200 000					00	
	721		21,399 13	10APR01	16APR01	1 000000	13,351 34
	2 100 000					00	
502141102	TOTAL						
	404,856 48		225,200 35	179,656 13		00	179,656 13
502392103	LTX CORP	COM					
	743		8,342 96	19APR01	27APR01	1 000000	12,285 55
	800 000					00	
	753		15,480 55	23APR01	26APR01	1 000000	20,310 75
	1,500 000					00	
	811		34 587 96	24MAY01	30MAY01	1 000000	57,068 91
	3,500 000					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE AVERAGE	TRD DT LOCAL SECY CH/L BASE SECY CH/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY CH/L NET BAS SECY GN/L
502392103	TOTAL						
	150,296 48		60,631 47	89,645 21		00	89,645 21
512807100	LAM RESH CORP	COM					
	502		388,304 23	10JAN01	16JAN01	1 000000	-122,122 11
	13,400 000					00	
	508		84,035 99	12JAN01	18JAN01	1 000000	-23,373 50
	2,900 000					00	
	547		255 005 77	30JAN01	02FEB01	1 000000	-27 037 93
	8 800 000					00	
	674		81,138 20	23MAR01	28MAR01	1 000000	-3,143 17
	2 800 000					00	
512807100	TOTAL						
	432 807 48		808,484 19	-175,676 71		00	-175,676 71
53219L109	LIFEPOINT HOSPS INC	COM					
	288		79,278 01	02OCT00	05OCT00	1 000000	149,242 14
	6 800 000					00	
	293		44,302 42	03OCT00	06OCT00	1 000000	92,831 96
	3 800 000					00	
	294		67,619 48	04OCT00	10OCT00	1 000000	138,847 83
	5 800 000					00	
	301		46,634 12	05OCT00	11OCT00	1 000000	95,404 74
	4 000 000					00	
	305		22,151 21	06OCT00	12OCT00	1 000000	43,713 32
	1,900 000					00	
	320		23,317 06	13OCT00	18OCT00	1 000000	48,918 13
	2,000 000					00	
	322		20 985 34	14OCT00	19OCT00	1 000000	44,424 09
						00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,800 000				
	324 1,100 000	40,011 16	12 824 38	17OCT00 200CT00	1 000000 00 27,186 78
	328 10,400 000	375,687 47	121,248 72	17OCT00 200CT00	1 000000 00 254 438 75
	333 2,900 000	107,943 68	33,809 74	19OCT00 240CT00	1 000000 00 74 133 94
	335 400 000	15,999 46	4,663 41	20OCT00 250CT00	1 000000 00 11,336 05
	339 1,800 000	69,189 51	20 985 36	23OCT00 240CT00	1 000000 00 48,204 15
53219L109	TOTAL	1,546,501 15	497,819 27		00 1 048 681 88
53220Q105	LIFEMINDERS INC 448 6 200 000	19,761 84	209 594 44	14DEC00 19DEC00	1 000000 00 189,832 60
	449 11,800 000	42,924 60	398,905 56	14DEC00 19DEC00	1 000000 00 -355,980 96
53220Q105	TOTAL	62,686 44	608 500 00		00 -545,813 56
535479104	LINENS N THINGS INC 167 6,400 000	190,858 26	141,745 07	17AUG00 23AUG00	1 000000 00 49,113 19
	182 2 300 000	67,178 68	50,939 63	24AUG00 29AUG00	1 000000 00 16 239 05
	191 4,700 000	179,679 28	148 389 37	29AUG00 01SEP00	1 000000 00 31,289 91
				29AUG00 01SEP00	1 000000 00

WALL STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	192 4,800 000	126,907 76	106 308 80		00 20,598 96
	207 11,400 000	304,400 41	252,483 41	05SEP00 08SEP00	1 000000 00 51,917 20
535679104	TOTAL	869,024 59	499,866 28		00 169,158 31
55027E102	LUMINEX CORP DEL 735 9,000 000	122,770 30	211,260 70	18APR01 23APR01	1 000000 00 -88 490 40
	738 600 000	8,501 71	14 084 05	19APR01 24APR01	1 000000 00 -5,582 34
55027E102	TOTAL	131 272 01	225 344 75		00 -94,072 74
55306N104	MKS INSTRS INC 354 1,400 000	24,916 22	71,508 08	01NOV00 04NOV00	1 000000 00 46,591 84
	361 11 100 000	198,342 61	566,956 94	04NOV00 09NOV00	1 000000 00 -368 614 33
55306N104	TOTAL	223,258 83	638 465 02		00 -415 206 19
553477100	MRV COMMUNICATIONS INC 313 7 900 000	364 465 64	372 140 61	11OCT00 16OCT00	1 000000 00 -27,474 97
	400 7,300 000	133 045 07	343 874 77	28NOV00 01DEC00	1 000000 00 -210 811 70
	632 27 000 000	369 690 57	483 584 14	27FEB01 02MAR01	1 000000 00 -113 893 59
	636 11,300 000	135,884 75	202,388 93	20FEB01 05MAR01	1 000000 00 -64 504 18

WALL STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S FUND	STL DT	SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S	
553477100	TOTAL		983,106 03	1,401,990 47		-418,884 44	00	-418,884 44
580031201	MCDATA CORPORATION 430 178	CL A	6 13	64	27FEB01 5 49	28FEB01	1 000000 00	5 49
582834107	MEAD CORP 513 900 000	COM	26,288 12	26,779 50	14JAN01 -491 38	19JAN01	1 000000 00	-491 38
	517 19,500 000		564,740 13	580,222 50	17JAN01 -15,482 37	22JAN01	1 000000 00	-15,482 37
	CXL 517 -19,500 000		-564,740 13	-580,222 50	17JAN01 15,482 37	22JAN01	1 000000 00	15,482 37
	534 19,500 000		564,740 13	580,222 50	17JAN01 -15,482 37	22JAN01	1 000000 00	-15,482 37
582834107	TOTAL		591,028 25	607,002 00		-15,973 75	00	-15,973 75
594087108	MICHAELS STORES INC 297 300 000	COM	10,794 02	13,417 85	04OCT00 -2,823 83	10OCT00	1 000000 00	-2,823 83
	299 8,900 000		314,904 19	403,996 14	04OCT00 -87,091 95	10OCT00	1 000000 00	-87,091 95
	302 1,000 000		34,748 84	45,392 83	05OCT00 -10,643 99	11OCT00	1 000000 00	-10,643 99
	311 1,100 000		40,079 91	49,932 11	10OCT00 -9,852 20	13OCT00	1 000000 00	-9 852 20
	327 6,900 000		248,499 35	313,210 49	17OCT00 -64,711 14	20OCT00	1 000000 00	-64,711 14

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S FUND	STL DT	SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S	
594087108	TOTAL		651,026 31	826,149 42		-175,123 11	00	-175,123 11
601073109	MILLIPORE CORP 589 11,900 000	COM	625,188 47	642,713 05	12FEB01 -17,524 58	15FEB01	1 000000 00	-17,524 58
604675108	MIRANT CORP 747 1,900 000	COM	60,486 94	46,524 33	20APR01 13,942 61	25APR01	1 000000 00	13,942 61
	001 6,900 000		320 940 71	148,956 77	21MAY01 151,983 94	24MAY01	1 000000 00	151,983 94
	084 1,800 000		55,710 65	44,875 68	21JUN01 11,634 97	26JUN01	1 000000 00	11 634 97
604675108	TOTAL		437,138 30	259,556 78		177,581 52	00	177,581 52
604592202	MITCHELL ENERGY + DEV CORP 035 200 000	CL A	10,586 44	10,804 80	01JUN01 -220 34	06JUN01	1 000000 00	-220 34
	055 5,200 000		278,558 86	280,976 80	07JUN01 -2,417 94	12JUN01	1 000000 00	-2,417 94
	101 2,400 000		112,440 08	129,681 60	28JUN01 -17,241 52	03JUL01	1 000000 00	-17,241 52
	109 3,700 000		174,223 48	199,925 80	29JUN01 -25,702 32	05JUL01	1 000000 00	25 702 32
604592202	TOTAL		575 808 88	621,391 00		-45,582 12	00	45 582 12

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
629568106	MARBORS 165 5,100 000	INDUSTRIES INC 242 344 93	COM	145 241 61	18AUG00 97,103 32	23AUG00	1 000000 00	97,103 32
	412 4,800 000	281,576 84		136,697 99	14FEB01 144,878 85	22FEB01	1 000000 00	144,878 85
	689 1,000 000	51,430 88		28 478 75	29MAR01 22,952 13	03APR01	1 000000 00	22 952 13
	009 4,000 000	208 650 63		113 914 98	23MAY01 94 735 65	29MAY01	1 000000 00	94 735 65
	012 5,400 000	274,354 58		153,785 23	24MAY01 120 569 35	30MAY01	1 000000 00	120 569 35
	CXL 012 -5,400 000	-274,354 58		-153,785 23	24MAY01 120,549 35	30MAY01	1 000000 00	-120,549 35
	020 5,400 000	274,370 78		153 785 23	24MAY01 120 585 55	30MAY01	1 000000 00	120,585 55
	015 1,000 000	51,438 28		28 478 75	25MAY01 22 959 53	31MAY01	1 000000 00	22,959 53
629568106	TOTAL	1,109,812 34		606 597 31	503 215 03		00	503 215 03
637071101	NATIONAL OILWELL INC 490 5 600 000	189 474 15	COM	202 539 21	29MAR01 13 065 06	03APR01	1 000000 00	13 065 06
	495 4,700 000	161 961 29		169 988 26	30MARD1 8 026 97	04APR01	1 000000 00	-8 026 97
	772 4,800 000	169,074 35		173 405 03	02MAY01 -4 530 68	07MAY01	1 000000 00	-4,530 68
					09MAY01	14MAY01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	792 6,400 000	222,055 94		231,473 38	-9 417 44		00	-9,417 44
637071101	TOTAL	742,565 73		777 605 88	-35,040 15		00	-35 040 15
639089101	NAUTICA ENTERPRISES INC 418 14,900 000	214 460 47	COM	211 144 92	06DEC00 3,315 55	11DEC00	1 000000 00	3,315 55
	458 5,600 000	84,347 18		79 354 48	18DEC00 4,990 70	21DEC00	1 000000 00	4 990 70
639089101	TOTAL	298 807 65		290 501 40	8 306 25		00	8 306 25
655042109	NOBLE DRILLING CORP 253 12,300 000	598 459 89	COM	484 120 60	19SEP00 112,339 29	22SEP00	1 000000 00	112 339 29
670008101	NOVELLUS SYS INC 501 1,600 000	64 197 84	COM	37,764 22	10JAN01 26 431 64	14JAN01	1 000000 00	26,431 64
	546 700 000	32,785 15		16,522 72	30JAN01 16,262 43	02FEB01	1 000000 00	16,262 43
	653 1 900 000	88,074 03		44 847 38	04MAR01 43 226 65	12MAR01	1 000000 00	43,226 65
	657 2,200 000	104,427 87		51,928 55	08MAR01 52 499 32	13MAR01	1 000000 00	52,499 32
	673 1,900 000	88,275 80		44 847 38	22MAR01 43 428 42	27MAR01	1 000000 00	43 428 42
	692 1,300 000	57 604 32		30 685 05	29MAR01 26 919 27	03APR01	1 000000 00	26,919 27
	693 2,400 000	98,434 15		56,649 32	30MAR01 41 784 83	04APR01	1 000000 00	41 784 83

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	744 1.100 000	59,431 21	25,944 27	19APR01 33,666 94	24APR01	1 000000 00	33,666 94
	067 2 000 000	102,218 59	47,207 77	14JUN01 55,018 82	19JUN01	1 000000 00	55,018 82
	072 1 000 000	52,398 25	23,403 88	18JUN01 28,794 37	21JUN01	1 000000 00	28,794 37
670008101	TOTAL	748,047 23	380,022 54	368,024 69		00	368,024 69
682128103	OMNIVISION TECHNOLOGIES INC 804 600 000	2,705 98	10,422 54	15MAY01 -7,916 66	18MAY01	1 000000 00	-7,916 66
	806 1.700 000	7,666 74	30 097 24	15MAY01 -22,430 52	18MAY01	1 000000 00	-22 430 52
	810 7,000 000	30,798 97	123,929 91	16MAY01 -93,130 94	21MAY01	1 000000 00	-93,130 94
	817 8,500 000	35 994 28	150,486 31	17MAY01 -114,490 83	22MAY01	1 000000 00	114 490 83
682128103	TOTAL	77,147 89	315,136 04	-237,968 15		00	-237 968 15
683402101	ONYX SOFTWARE CORP 705 34,200 000	99,877 77	436,139 07	04APR01 -536,261 30	09APR01	1 000000 00	-536,261 30
	708 8,800 000	24,474 62	143,684 91	04APR01 -139,210 29	09APR01	1 000000 00	-139,210 29

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
683402101	TOTAL	124,352 39	799,823 98	-675,471 59		00	-675,471 59
683718100	OPENWAVE SYS INC 256 1 200 000	110,786 68	81,012 19	28SEP00 37,774 49	25SEP00	1 000000 00	37,774 49
	258 1 000 000	104,871 50	47 510 14	21SEP00 37,361 34	26SEP00	1 000000 00	37 361 34
683718100	TOTAL	223,658 18	148,522 35	75,135 83		00	75,135 83
686286105	ORION PWR HLDGS INC 085 21,100 000	461,857 23	434,065 55	21JUN01 -172,208 32	24JUN01	1 000000 00	-172,208 32
69357H106	PRI AUTOMATION INC 514 3,100 000	86,409 61	91,202 57	17JAN01 -4,792 96	22JAN01	1 000000 00	-4,792 96
	518 1,700 000	49,723 34	50,014 31	18JAN01 -290 97	23JAN01	1 000000 00	-290 97
	548 9,500 000	301,081 04	279,491 73	30JAN01 21,589 33	02FEB01	1 000000 00	21,589 33
	552 5,100 000	142,498 43	150,042 93	31JAN01 12,455 50	05FEB01	1 000000 00	12,455 50
69357H106	TOTAL	599,712 44	570,751 54	28 960 90		00	28,960 90
695112102	PACIFICARE HEALTH SYSTEMS 403 9,400 000	129 667 99	132,488 30	28NOV00 -3,421 21	01DEC00	1 000000 00	-3 421 21
	405 12,100 000	158,914 89	170,543 45	29NOV00 -11,628 56	04DEC00	1 000000 00	-11 628 56
	076 2,300 000	38,211 38	38 269 47	19JUN01 -58 09	22JUN01	1 000000 00	-58 09

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT GN/LS SECY GN/LS FUND	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	082 41,202.65	63 227.82	21 JUN01 -2 025.17	26 JUN01	1 000000 00	-2,025.17
3,800 000						
	088 15,193.29	14 975.01	22 JUN01 218.28	27 JUN01	1 000000 00	218.28
900 000						
	096 16,077.46	14,638.90	27 JUN01 -561.44	02 JUL01	1 000000 00	-541.44
1,000 000						
	104 15,871.47	14,638.90	28 JUN01 -767.43	03 JUL01	1 000000 00	-767.43
1,000 000						
495112102	TOTAL	434,538.23	452 781.85	-18 243.62	00	-18,243.62
695257105	PACTIV CORP 544 460,926.60	643 530.55	29 JAN01 17 396.05	01 FEB01	1 000000 00	17,396.05
54 500 000						
713460101	PEREGRINE SYS INC 644 175,572.60	218,709.18	02 MAR01 -45 156.58	07 MAR01	1 000000 00	-43,156.58
8,600 000						
	660 75,609.49	96 638.94	09 MAR01 -21 029.45	14 MAR01	1 000000 00	-21,029.45
3,800 000						
713460101	TOTAL	251,182.09	315 348.12	-64,166.03	00	-64,166.03
723481107	PINNACLE SYS INC 186 55,798.14	48 141.99	25 AUG00 7 636.15	30 AUG00	1 000000 00	7,636.15
4,200 000						
	284 237,067.09	169 343.76	29 SEP00 67,723.33	04 OCT00	1 000000 00	67,723.33
21,800 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT GN/LS SECY GN/LS FUND	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
723481107	TOTAL	292,865.23	217 505.75	75 359.48	00	75,359.48
731738100	POLYMEDICA CORP 342 228,612.32	72 617.22	24 OCT00 155,995.10	27 OCT00	1 000000 00	155,995.10
3,900 000						
	349 195,940.33	41 445.34	30 OCT00 134 514.99	02 NOV00	1 000000 00	134,514.99
3,300 000						
	440 197,385.59	109 856.82	12 DEC00 87 528.77	15 DEC00	1 000000 00	87,528.77
5 900 000						
	442 49,555.04	27 929.70	13 DEC00 21,625.34	18 DEC00	1 000000 00	21,625.34
1,500 000						
	479 319,149.36	188,059.98	27 DEC00 131 089.38	02 JAN01	1 000000 00	131,089.38
10,100 000						
731738100	TOTAL	990 662.64	459,909.06	530,753.58	00	530,753.58
739308104	POWER ONE INC 130 358,804.59	42,361.79	14 AUG00 316,442.80	17 AUG00	1 000000 00	316,442.80
2,400 000						
	200 295,869.63	31,771.35	01 SEP00 264,098.28	07 SEP00	1 000000 00	264,098.28
1,800 000						
	210 86,147.67	8 825.37	06 SEP00 77,322.30	11 SEP00	1 000000 00	77,322.30
500 000						
	221 301,274.83	30,004.27	08 SEP00 271 268.54	13 SEP00	1 000000 00	271,268.54
1,700 000						
	236 526,056.39	55 599.86	13 SEP00 470 456.53	18 SEP00	1 000000 00	470,456.53
6 300 000						
	336 194,738.64	20 298.36	20 OCT00 174 440.28	25 OCT00	1 000000 00	174,440.28

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS FUND	STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	2.500 000						
	707 16,590 17		11,472 99	04APR01 5,117 18	09APR01	1 000000 00	5,117 18
1,300 000				05APR01 17,140 02	10APR01	1 000000 00	17,140 02
	711 43,616 14		26,474 12	06APR01 1,792 51	11APR01	1 000000 00	1,792 51
3,000 000				22MAY01 89,869 91	25MAY01	1 000000 00	89,869 91
	715 4,440 12		2,447 61				
300 000							
	002 137,524 93		47,457 02				
5,400 000							
739308104	TOTAL		277,116 74	1,487,948 37		00	1,487,948 37
741530102	PRIDE INTERNATIONAL INC	COM					
	691 85,749 45		100,507 40	29MAR01 -14,757 95	03APR01	1 000000 00	-14,757 95
3,800 000				30MAY01 910 20	04JUN01	1 000000 00	910 20
	022 48,706 37		47,796 17				
1,800 000				30MAY01 -20,177 79	04JUN01	1 000000 00	-20,177 79
	025 492,303 39		512,401 18				
19,300 000				31MAY01 -9,285 34	05JUN01	1 000000 00	-9,285 34
	033 187,210 04		196,495 38				
7,400 000				05JUN01 3,508 47	08JUN01	1 000000 00	3,508 47
	050 176,105 74		172,597 29				
6,500 000							
741530102	TOTAL		1,029,877 42	39,802 41		00	39,802 41

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS FUND	STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
740090104	RENT WAY INC	COM					
	124 555,498 50		495,325 97	10AUG00 60,172 53	15AUG00	1 000000 00	60,172 53
19,400 000				29AUG00 -30,485 38	01SEP00	1 000000 00	-30,485 38
	196 32,871 48		38,350 00	31AUG00 -5,478 52	06SEP00	1 000000 00	-5,478 52
2,600 000				05SEP00 -66,875 85	08SEP00	1 000000 00	-66,875 85
	206 304,824 15		371,700 00				
25,200 000				06SEP00 -24,775 64	11SEP00	1 000000 00	-24,775 64
	211 76,999 36		101,775 00				
4,900 000							
771074101	TOTAL		818,625 00	-127,615 39		00	-127,615 39
779382100	ROWAN COS INC	COM					
	700 204,379 42		124,354 08	30MAR01 78,025 34	04APR01	1 000000 00	78,025 34
7,500 000				07JUN01 86,544 00	12JUN01	1 000000 00	86,544 00
	056 211,213 36		124,669 36				
7,400 000				15JUN01 21,441 60	20JUN01	1 000000 00	21,441 60
	069 58,705 47		37,063 87				
2,200 000							
779382100	TOTAL		288,087 31	186,210 94		00	186,210 94
784117103	SEI INVESTMENTS CO	COM					
	244 202,934 73		85,543 64	15SEP00 117,391 09	20SEP00	1 000000 00	117,391 09
3,100 000				18SEP00 201,348 53	21SEP00	1 000000 00	201,348 53
	249 369,676 34		168,327 81				
6,100 000				22SEP00 128,493 68	27SEP00	1 000000 00	128,493 68
	264 214,037 32		85,543 64				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3,100 000						
325 900 000	58,437 84	24,835 25		16OCT00 33 602 59	19OCT00 1 000000 00	33,602 59
551 5,400 000	472,750 80	154,530 45		30JAN01 318 220 35	02FEB01 1 000000 00	318,220 35
770 1,600 000	45,009 83	22 075 78		02MAY01 42,934 05	07MAY01 1 000000 00	42,934 05
771 2,100 000	86 002 42	28,974 46		02MAY01 57,027 96	07MAY01 1 000000 00	57,027 96
776 1,700 000	69,444 72	23,455 51		03MAY01 45 989 21	08MAY01 1 000000 00	45,989 21
782 1,500 000	40 504 68	20,696 04		04MAY01 39 808 64	09MAY01 1 000000 00	39 808 64
784 2,400 000	96,093 99	33 113 67		07MAY01 62,980 32	10MAY01 1 000000 00	62 980 32
786 300 000	12,033 88	4 139 21		08MAY01 7,894 67	11MAY01 1 000000 00	7 894 67
010 1,500 000	45 271 82	20,696 04		24MAY01 44 575 78	30MAY01 1 000000 00	44,575 78
031 1 500 000	60,102 99	20 696 04		31MAY01 39 406 95	05JUN01 1 000000 00	39,406 95
042 700 000	28,454 05	9 658 15		04JUN01 18 795 90	07JUN01 1 000000 00	18 795 90
045 3,100 000	131,233 81	42,771 82		05JUN01 88 461 99	08JUN01 1 000000 00	88,461 99

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
784117103	TOTAL	1,991,989 22	745 057 51	1,244 931 71	00	1 244,931 71
814850101	SEMTECH CORP	COM				
586 500 000	14,118 02	7 068 42		12FEB01 7,049 40	15FEB01 1 000000 00	7 049 40
593 2,600 000	73,011 80	34 756 82		13FEB01 34 254 98	14FEB01 1 000000 00	36,254 98
599 2,900 000	82,013 03	40,997 99		14FEB01 41 015 04	20FEB01 1 000000 00	41,015 04
406 1,100 000	33,425 13	15 550 96		15FEB01 17 874 17	21FEB01 1 000000 00	17,874 17
472 500 000	14 221 42	7,068 42		22MAR01 7 152 80	27MAR01 1 000000 00	7 152 80
483 900 000	27,055 34	12 723 51		28MAR01 14,331 83	02APR01 1 000000 00	14 331 83
485 200 000	5,910 54	2,827 45		29MAR01 3,083 11	03APR01 1 000000 00	3 083 11
487 2 200 000	45,207 14	31 101 92		29MAR01 34,105 22	03APR01 1 000000 00	34,105 22
742 6,200 000	189,859 99	87 650 87		19APR01 102 209 12	24APR01 1 000000 00	102,209 12
017 2,700 000	77,991 49	38 170 54		25MAY01 39 820 95	31MAY01 1 000000 00	39 820 95
027 2 400 000	70,035 16	34,754 82		31MAY01 33 278 34	05JUN01 1 000000 00	33,278 34
				18JUN01	21JUN01 1 000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE AVERAGE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	071 8,098 53		4,241 17	3,857 34		00	3,857 34
300 000							
	074 71,415 45		36,756 82	34,658 63	18JUN01	1 000000	34,658 63
2,600 000					21JUN01	00	
	075 2,785 40		1,413 72	1,371 68	18JUN01	1 000000	1,371 68
100 000					21JUN01	00	
816850101	TOTAL		359,085 83	376,062 63		00	376,062 63
820280105	SHAW GROUP INC	COM	120,458 00	38,227 70	18APR01	1 000000	38,227 70
732 2,600 000	158,685 70				23APR01	00	
	107 39,653 67		47,143 97	-7,490 30	29JUN01	1 000000	-7,490 30
1,000 000					05JUL01	00	
	112 142,438 62		193,290 24	-30,851 64	29JUN01	1 000000	-30,851 64
4,100 000					05JUL01	00	
820280105	TOTAL		360,892 23	-114 24		00	-114 24
83545G102	SONIC AUTOMOTIVE INC	CL A	190,801 66	-9,382 74	03MAY01	1 000000	-9,382 74
778 17,700 000	181,418 92				08MAY01	00	
	057 123,013 88		93,783 87	29,230 01	08JUN01	1 000000	29,230 01
8 700 000					13JUN01	00	
	094 315,570 84		194,835 59	121,535 25	25JUN01	1 000000	121,535 25
18,000 000					28JUN01	00	
83545G102	TOTAL		478,621 12	141,382 52		00	141,382 52

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE AVERAGE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	848420105 SPHERION CORP	COM	150,966 24	-11,749 90	02AUG00	1 000000	-11,749 90
105 7,500 000	139,216 34				07AUG00	00	
	109 42,454 58		46,296 31	-3,839 73	03AUG00	1 000000	-3,839 73
2,300 000					08AUG00	00	
	110 176,260 61		297,906 71	-121,646 10	03AUG00	1 000000	-121,646 10
14,800 000					08AUG00	00	
848420105	TOTAL		495,149 26	-137,235 73		00	-137,235 73
85227G102	ST ASSEMBLY TEST SVCS LTD	ADR	127,533 16	-61,757 06	09AUG00	1 000000	-61,757 06
118 3,500 000	65,776 10				14AUG00	00	
	119 189,065 87		360,736 66	-171,670 79	09AUG00	1 000000	-171,670 79
9,900 000					14AUG00	00	
85227G102	TOTAL		488,269 82	-233,427 85		00	-233,427 85
868059106	SUPERGEN INC	COM	543,702 34	-73,617 56	14AUG00	1 000000	-73,617 56
159 20,200 000	470,084 78				21AUG00	00	
	197 135,141 71		177,645 32	-42,503 61	31AUG00	1 000000	-42,503 61
6,600 000					06SEP00	00	
868059106	TOTAL		721,347 66	-116,121 17		00	-116,121 17
87385R109	TYM TECHNOLOGIES	COM	16,810 46	-3,074 67	08DEC00	1 000000	-3,074 67
427 900 000	13,735 79				13DEC00	00	
	457 19,336 85		24,281 77	-4,944 92	18DEC00	1 000000	-4,944 92
1,300 000					21DEC00	00	
	463 67,097 76		113,937 55	-46,839 79	19DEC00	1 000000	-46,839 79
6,100 000					22DEC00	00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
* * * A V E R A G E F U N D * * *							
CXL	463	-67,097 76	-113 937 55	19DEC00	22DEC00	1 000000 00	46,839 79
	-6,100 000						
	464	59,398 02	100 862 75	19DEC00	24DEC00	1 000000 00	-41,464 73
	5 400 000						
	590	239,438 06	494 974 62	12FEB01	15FEB01	1 000000 00	-255,536 56
	24,500 000						
87305R109	TOTAL	331,908 72	436 929 40	-305 020 88	00		-305,020 88
88554L108	THREE FIVE SYS INC			01SEP00	07SEP00	1 000000 00	-9,787 05
	201	312,163 58	321 950 63	9,787 95			
	9,400 000						
	214	333,744 32	371 413 22	07SEP00	12SEP00	1 000000 00	-37,844 90
	10,850 000						
88554L108	TOTAL	645,929 90	693,563 85	-47 633 95	00		-47,633 95
888314101	TITAN PHARMACEUTICALS INC DEL			01SEP00	07SEP00	1 000000 00	22,577 98
	202	56,588 43	34 210 45	22 377 98			
	1,200 000						
	006	227,684 55	205,034 64	22MAY01	25MAY01	1 000000 00	22,649 91
	4,400 000						
888314101	TOTAL	284,272 98	239 245 09	45,027 89	00		45,027 89
89374R109	TRANSMETA CORP DEL			12APR01	18APR01	1 000000 00	-12 479 43
	722	44,720 62	57,200 05	12 479 43			
	2,300 000						
	725	38,536 86	52 226 13	14APR01	19APR01	1 000000 00	-13 689 27
	2,100 000						
	729	15,209 09	19 895 67	17APR01	20APR01	1 000000 00	-4,686 58
	800 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
* * * A V E R A G E F U N D * * *							
	734	60,585 18	79 582 68	18APR01	23APR01	1 000000 00	-18,997 50
	3,200 000						
	892	153,456 04	639 021 49	21JUN01	26JUN01	1 000000 00	-485,565 45
	27,900 000						
89374R109	TOTAL	312 507 79	847,926 02	-535 418 23	00		-535,418 23
89579K109	TRIAD HOSPS INC			14MAY01	17MAY01	1 000000 00	-7 659 23
	798	53,025 42	60 684 65	-7,659 23			
	2,000 000						
89674K103	TRIQUINT SEMICONDUCTOR INC			06DEC00	11DEC00	1 000000 00	800,953 00
	419	1,071,971 75	271 018 75	800 953 00			
	20,600 000						
	424	245,467 20	56,571 87	08DEC00	13DEC00	1 000000 00	188 895 33
	4,300 000						
	434	281,562 63	76 306 25	12DEC00	15DEC00	1 000000 00	205 256 38
	5,800 000						
	507	99 840 74	31,575 00	12JAN01	18JAN01	1 000000 00	68 245 74
	2,400 000						
	557	205,901 13	78,937 50	01FEB01	06FEB01	1 000000 00	126 963 63
	6,000 000						
	541	224,442 91	92 093 75	02FEB01	07FEB01	1 000000 00	132,369 14
	7,000 000						
	566	110,966 30	47,362 50	05FEB01	08FEB01	1 000000 00	63 603 80
	3,600 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS FUND	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
89674K103	TOTAL	2,240,172 66	453,865 62	1,586,307 04	00	1,586,307 04
922122106	VARCO INTL INC DEL 381 26,300 000	478,801 78	COM 401,152 47	15NOV00 -122,350 69	20NOV00 1 000000 00	-122,350 69
922417100	VEECO IMSTRS INC DEL 749 400 000	20,139 32	COM 33,650 70	23APR01 -13,511 38	26APR01 1 000000 00	-13,511 38
92543C106	VERITY INC 374 1,500 000	34,321 25	COM 45 461 35	13NOV00 -31,140 10	16NOV00 1 000000 00	-31,140 10
	377 3,200 000	80,167 24	139,650 88	14NOV00 -59,485 64	17NOV00 1 000000 00	-59 485 64
	383 500 000	12,586 38	21,820 45	15NOV00 -9,234 07	20NOV00 1 000000 00	-9,234 07
	799 3,300 000	45,747 13	144,014 97	14MAY01 -78,247 84	17MAY01 1 000000 00	-78 247 84
	807 5,800 000	95 061 73	253,117 22	15MAY01 -158,055 49	18MAY01 1 000000 00	-158,055 49
	825 4 100 000	70 469 75	178,927 49	21MAY01 -108,257 94	24MAY01 1 000000 00	-108,257 94
92343C106	TOTAL	358,573 48	802,992 56	-444,419 08	00	-444,419 08
957541105	WESTELL TECHNOLOGIES 504 3,400 000	14,032 69	CL A 102 276 00	11JAN01 88,243 31	17JAN01 1 000000 00	-88 243 31
	512 5,200 000	19,824 33	147,732 00	14JAN01 -127,907 67	19JAN01 1 000000 00	-127,907 67
	516	22,611 74	153,414 00	17JAN01 -130,802 24	22JAN01 1 000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST AVERAGE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS FUND	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	5,400 000					
957541105	TOTAL	56,468 76	403,422 00	-346,953 24	00	-346,953 24
USD TOTAL	57,496,575 72	51,462,295 51	5,834,280 21	00	5,834,280 21	
EQUITY TOTAL	57,496,575 72	51,462,295 51	5,834,280 21	00	5,834,280 21	
+ July	8,218 011.12	7,577,417.59			640,593.53	
TOTAL	65,714,586.84	59,239,713.10			6,474,873.74	

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
				464,919.89	28-JUL-00 USD	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0303107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 28-JUL-00 AT 1 0000000
		3,421,666.47				TOTAL BT INSTITUTIONAL
		3,421,666.47				TOTAL US DOLLARS
		3,421,666.47				TOTAL CASH AND EQUIVALENTS

				44,737.49	04-JUL-00 GBP	SEMA GROUP PLC SEMA GROUP PLC ORDINARY 10P (SEDOL 0172857) PURCHASE TO SETTLE ON 11-JUL-00 THROUGH GOLDMAN SACHS INTERNATIONAL LONDON AT 9 2600000 COM 66 67 EXP 222 820 FX RATE 0 6600 GBP/USD
				67,764.08	4,800 000 USD	VODAFONE GROUP VODAFONE GROUP PLC ORD USD0 10 (FORMERLY VODAFONE AIRTOUCH) (SEDOL 0719210) WRITE-UP OF ASSET BOOK VALUE
	6,980.39	10,542.80		67,360.00	19-JUL-00 GBP	DIMENSION DATA HOLDINGS COMMON STOCK (SEDOL 0843540) PURCHASE TO SETTLE ON 31-JUL-00 THROUGH MERRILL LYNCH INTERNATIONAL AT 5 2000000 FX RATE 0 6692 GBP/USD

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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REALIZED GAIN/LOSS ON INVESTMENTS

TYCOM LTD COMMON STOCK USD0 25 (SEDOL 2613064) PURCHASE THROUGH MERRILL LYNCH PIECE THROUGH MERRILL LYNCH FENNER & SMITH AT 33 684300 COM 130 00	31-JUL-00 2,600 000	USD 87,709 18				
TOTAL TYCOM LTD		USD 138,319 18				
CORVIS CORP CORVIS CORP COMMON STOCK USD0 01 (BT-STD 4068302) PURCHASE TO SETTLE ON 02-AUG-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 36 000000	27-JUL-00 1,200 000	USD 43,200 00				
TOTAL US DOLLARS		USD 2,062,145 15				
TOTAL EQUITIES		USD 3,753,397 24		10,542 80		10,542 80
TOTAL PURCHASES		USD 10,512 80 7,179,063 77		10,542 80		10,542 80

**SALES
CASH AND EQUIVALENTS
US DOLLARS**

BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 03-JUL-00 AT 1 0000000	03-JUL-00 (380,171 330)	USD (380,171 33)		380,171 33		
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 05-JUL-00 AT 1 0000000	05-JUL-00 (438,161 640)	USD (438,161 64)		438,161 64		

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

Bankers Trust Company
A Member of the

Deutsche Bank Group



INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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941,510 50		(941,510 50)		(941,510 500)	USD	06-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 06-JUL-00 AT 1 0000000
390,330 86		(390,330 86)		(390,330 660)	USD	07-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 07-JUL-00 AT 1 0000000
138,384 04		(138,384 04)		(138,384 040)	USD	10-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 10-JUL-00 AT 1 0000000
503,397 52		(503,397 52)		(503,397 520)	USD	13-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 13-JUL-00 AT 1 0000000
92,364 09		(92,364 09)		(92,364 090)	USD	24-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 24-JUL-00 AT 1 0000000
178,660 06		(178,660 06)		(178,660 060)	USD	25-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 25-JUL-00 AT 1 0000000
124 207 67		(124,207 67)		(124,207 670)	USD	27-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 27-JUL-00 AT 1 0000000

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS				
DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL
				SECURITY COMPONENT
				CURRENCY COMPONENT
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 31-JUL-00 AT 1 0000000	31-JUL-00 USD (773,667 51)	(773,667 51)	773,667 51	
TOTAL BT INSTITUTIONAL				
	USD	(3,960,855 22)	3,960,855 22	
TOTAL US DOLLARS				
	USD	(3,960,855 22)	3,960,855 22	
TOTAL CASH AND EQUIVALENTS				
EQUITIES				
BRITISH POUNDS				
TOMKINS (FH) ORD TOMKINS (FH) ORD 5P (SEDOL 0896265) SALE TO SETTLE ON 21-JUL-00 THROUGH ABN AMRO HOARE GOVETT/ LONDON AT 2 112000 COM 595 36 EXP 0 250 FX RATE 0 6659 GBP/USD	14-JUL-00 GBP (188,000 000) USD (512,846 81)	(512,846 81)	396,309 99	(116,536 82)
			595,149 41	(263,398 41)
COLT TELECOM GROUP COLT TELECOM GROUP ORD GBP0 025 (SEDOL 0424699) SALE TO SETTLE ON 12-JUL-00 THROUGH DEUTSCHE M G SEC AUSTRALIA LTD AT 23 5151000 COM 105 81 EXP 0 250 FX RATE 0 6613 GBP/USD	05-JUL-00 GBP (3,000 000) USD (4,439 17)	(4,439 17)	70,439 24	66,000 07
			106,516 32	99,003 52
ROYAL BANK OF SCOTIA ROYAL BANK OF SCOTLAND GROUP ADDITIONAL VAULE SHS GBP 01 (SEDOL 0076401) SALE DUE TO TENDER/CASH OFFER TO BANKERS TRUST COMPANY NEW YORK AT 0 7771959 FX RATE 0 6605 GBP/USD	12-JUL-00 GBP (44,000 000) USD (34,196 62)	(34,196 62)	34,196 62	
			51,773 84	
TOTAL BRITISH POUNDS				
	GBP	(551,482 60)	500,945 85	(50,536 75)
	USD	(917,796 32)	753,439 57	(164,356 75)
TOTAL				
				(75,202 97)
				(89,153 78)

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(34,416.93)	511,165.90	439,235.68	747,825.75	(236,659.85)	31-JUL-00	EURO IN-COUNTRIES GERMANY PROSIEBEN MEDIA AG PROSIEBEN MEDIA AG NON VTG PRF (SEDOL 5252884) SALE TO SETTLE ON 03-AUG-00 THROUGH MERRILL LYNCH INTERNATIONAL AT 153 000000 COM 1,874 25 FX RATE 1 0782 EUR/USD
(411.00)	8,450.45	7,615.64	11,670.75	(3,220.30)	04-JUL-00	EPCOS AG EPCOS AG ORD NPV (SEDOL 5785993) SALE TO SETTLE ON 07-JUL 00 THROUGH KLEINWORT BENSON /LONDON AT 117 000000 COM 29 25 FX RATE 1 0528 EUR/USD
(826.07)	15,327.44	13,723.00	21,768.04	(6,440.60)	07-JUL-00	EPCOS AG ORD NPV (SEDOL 5785993) SALE TO SETTLE ON 12 JUL-00 THROUGH GOLDMAN SACHS INTERNATIONAL, LONDON AT 109 1130000 COM 54 56 FX RATE 1 0535 EUR/USD
(401.98)	7,753.07	6,984.01	10,973.37	(3,220.30)	10-JUL-00	EPCOS AG ORD NPV (SEDOL 5785993) SALE TO SETTLE ON 13-JUL-00 THROUGH GOLDMAN SACHS INTERNATIONAL, LONDON AT 110 0086960 COM 27 50 FX RATE 1 0497 EUR/USD

EMK FOUNDATION/CAPITAL GUARDIAN 215902
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
EPCOS AG ORD NPV (SEDOL 5785993) SALE TO SETTLE ON 17-JUL-00 THROUGH JULIUS BAER AT 111 010000 COM 416 29 FX RATE 1 0589 EUR/USD	12-JUL-00 EUR	(48,304 48) (52,046 95)	168,098 71 156,859 67	117,784 23 104,812 72	117,784 23	111,242 07
TOTAL EPCOS AG	EUR	(61,185 68)	210 510 87	149,325 19	149,325 19	141,203 77
TOTAL GERMANY	EUR	(297,845 53)	858,336 62	660,491 09	660,491 09	614,858 38
DSM NETHERLANDS DSM COMMON STOCK (SEDOL 573987) SALE TO SETTLE ON 12-JUL-00 THROUGH DEUTSCHE M G SEC AUSTRALIA LTD AT 33 2274000 COM 33 22 FX RATE 1 0535 EUR/USD	07-JUL-00 EUR	(18,636 03) (19,867 47)	16,580 48 15,738 47	(2,055 55) (4,129 00)	(2,055 55)	(1,951 18)
DSM COMMON STOCK (SEDOL 573987) SALE TO SETTLE ON 17-JUL-00 THROUGH DEUTSCHE M G SEC AUSTRALIA LTD AT 32 8770000 COM 65 85 FX RATE 1 0589 EUR/USD	12-JUL-00 EUR	(37,272 07) (39,734 94)	32,911 05 31,080 41	(4,361 02) (8,654 53)	(4,361 02)	(4,118 44)
DSM COMMON STOCK (SEDOL 573987) SALE TO SETTLE ON 17-JUL-00 THROUGH CREDIT SUISSE FIRST BOSTON AT 33 0585000 COM 125 62 FX RATE 1 0589 EUR/USD	12-JUL-00 EUR	(70,816 93) (75,496 38)	62,685 53 59,198 72	(8,131 40) (16,297 66)	(8,131 40)	(7,679 10)
DSM COMMON STOCK (SEDOL 573987) SALE TO SETTLE ON 18-JUL-00 THROUGH JP MORGAN /LONDON AT 33 4250000 COM 33 43 FX RATE 1 0694 EUR/USD	13-JUL-00 EUR	(14,808 83) (15,893 97)	13,336 57 12,471 08	(1,572 26) (3,422 89)	(1,572 26)	(1,470 23)
TOTAL GAIN/LOSS ON INVESTMENTS						

EMK FOUNDATION/CAPITAL GUARDIAN 215902
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(2,881 98)	(1,996 05)	(2,129 79)	20,233 45	18,962 93	14-JUL-00 EUR (600 000)	DSM COMMON STOCK (SEDOL 5773987) SALE TO SETTLE ON 19-JUL-00 THROUGH AT 33 7900000 COM 40 55 CREDIT SUISSE FIRST BOSTON FX RATE 1 0670 EUR/USD
(3,172 53)	(2,844 79)	(2,944 15)	19,418 45	17,946 81	19-JUL-00 EUR (600 000)	DSM COMMON STOCK (SEDOL 5773987) SALE TO SETTLE ON 24-JUL-00 THROUGH CREDIT SUISSE FIRST BOSTON AT 32 4452000 COM 48 67 FX RATE 1 0820 EUR/USD

(23,339 66)	(21,194 81)	(43,276 26)	165,165 53	155,398 42	EUR (186,360 34)	TOTAL DSM
(23,339 66)	(19,936 60)	(21,194 81)	165,165 53	155,398 42	USD (198,674 68)	TOTAL NETHERLANDS
(65,824 99)	639,296 28	529,094 79	1,123,502 15	1,047,404 47	EUR (484,205 87)	TOTAL EMU IN-COUNTRIES
(65,824 99)	594,919 78	529,094 79	1,123,502 15	1,047,404 47	USD (518,309 68)	TOTAL EURO

(18 36)	(11,433 72)	(1,484 99)	161,617 66	20,731 12	03-JUL-00 HKD (60,000 000)	FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 05-JUL-00 THROUGH CREDIT SUISSE FIRST BOSTON /HONG KONG AT 2 7037000 COM 405 56 EXP 198 780 FX RATE 7 7859 HKD/USD
(49 75)	(38,396 25)	(4,974 87)	423,074 10	54,268 10	04-JUL-00 HKD (160,000 000)	FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 06-JUL-00 THROUGH CREDIT SUISSE FIRST BOSTON /HONG KONG AT 2 6541000 COM 1,061 63 EXP 520 270 FX RATE 7 7960 HKD/USD

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 07-JUL-00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 7201000 COM 408 02 EXP 200 040 FX RATE 7 7961 HKD/USD	05-JUL-00 HKD (60,000 000) USD	(173,051 38) (22,218 11)	162,597 94 20,858 32	(10,453 44) (1,359 79)	(10,453 44) (1,340 86)	(18 93)
FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 11-JUL-00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 7006000 COM 526 62 EXP 258 070 FX RATE 7 7963 HKD/USD	07-JUL-00 HKD (78,000 000) USD	(224,966 80) (28,680 95)	209,662 11 26,918 17	(15,104 69) (1,962 78)	(15,104 69) (1,837 42)	(25 36)
FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 12-JUL-00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 7872000 COM 705 63 EXP 345 790 FX RATE 7 7884 HKD/USD	10-JUL-00 HKD (102,000 000) USD	(294,187 35) (37,767 39)	281,202 98 36,068 30	(12,984 37) (1,699 09)	(12,984 37) (1,665 43)	(33 68)
FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 13-JUL-00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 7963000 COM 628 17 EXP 308 350 FX RATE 7 7956 HKD/USD	11-JUL-00 HKD (90,000 000) USD	(259,577 07) (33,324 17)	250,729 48 32,162 95	(8,847 59) (1,161 22)	(8,847 59) (1,134 95)	(26 27)
FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 14-JUL-00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 8864000 COM 909 22 EXP 445 570 FX RATE 7 7961 HKD/USD	12-JUL-00 HKD (128,000 000) USD	(363,407 90) (46,653 84)	362,331 61 46,476 02	(1,076 29) (177 82)	(1,076 29) (138 05)	(39 77)

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENT COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	4,456 04	546 33	4,456 04	258,264 74	(253,808 70)	13-JUL-00 HKD (253,808 70)	FIRST PACIFIC CO USD0 01 (SEDOL 6339872) SALE TO SETTLE ON 17-JUL 00 THROUGH GOLDMAN SACHS ASIA FRANCE AT 2 9458000 COM 648 08 EXP 317 580 FX RATE 7 7955 HKD/USD
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	(93,840 31)	(12,274 23)	(93,840 31)	2,109,680 62	(2,203,520 93)	USD (2,203,520 93)	TOTAL FIRST PACIFIC CO
	(93,840 31)	(12,274 23)	(93,840 31)	2,109,680 62	(2,203,520 93)	HKD (2,203,520 93)	TOTAL HONG KONG DOLLARS

	23,083,801	225,913 08	23,083,801	31,617,612	(8,533,611)	JPY (8,533,611)	MURATA MFG MURATA MANUFACTURING CO LTD JPY50 (SEDOL 6610403) SALE TO SETTLE ON 11-JUL 00 THROUGH CS FIRST BOSTON /TOKYO AT 15,823 7310000 COM 29,850 FX RATE 107 4252 JPY/USD
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	23,081,942	237,769 78	23,081,942	41,406,993	(18,325,051)	JPY (18,325,051)	SONY CORP SONY CORP JPY50 (SEDOL 6821509) SALE TO SETTLE ON 28-JUL-00 THROUGH DAIWA SECURITIES CO, LTD /TOKYO AT 10,354 4136000 COM 10,661 FX RATE 109 2550 JPY/USD
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	102,464	1,040 41	102,464	2,721,784	(2,619,320)	JPY (2,619,320)	SUZUKI MOTOR CORP SUZUKI MOTOR CORPORATION JPY50 (FORMERLY SUZUKI MOTOR JPY50) (SEDOL 6865504) SALE TO SETTLE ON 06 JUL-00 THROUGH MERRILL LYNCH JAPAN/ TOKYO AT 1,362 8000000 COM 3,816 FX RATE 105 8896 JPY/USD
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	967 65		967 65			USD (2,000 000)	EMK FOUNDATION/CAPITAL GUARDIAN 215902 FROM 01-JUL-00 TO 31-JUL-00 INVESTMENTS ACQUIRED AND DISPOSED UPDATES THROUGH 31-JUL-00 PREPARED DATE 17-AUG-00
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72 76

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS								
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION	
(171.35)	48,611	48,611	2,667,931	(2,619,320)	JPY	05-JUL-00	SUZUKI MOTOR CORPORATION JPY50 (FORMERLY SUZUKI MOTOR JPY50) (SEDOL 6865504) SALE TO SETTLE ON 10-JUL-00 THROUGH MERRILL LYNCH JAPAN/ TOKYO AT 1,335 8352500 COM 3,740 FX RATE 108 9450 JPY/USD	
(280.85)	63,780	63,780	2,683,100	(2,619,320)	JPY	06-JUL-00	SUZUKI MOTOR CORPORATION JPY50 (FORMERLY SUZUKI MOTOR JPY50) (SEDOL 6865504) SALE TO SETTLE ON 11-JUL-00 THROUGH MERRILL LYNCH JAPAN/ TOKYO AT 1,343 4307700 COM 3,762 FX RATE 107 4252 JPY/USD	
(165.59)	44,480	44,480	2,663,800	(2,619,320)	JPY	11-JUL-00	SUZUKI MOTOR CORPORATION JPY50 (FORMERLY SUZUKI MOTOR JPY50) (SEDOL 6865504) SALE TO SETTLE ON 14-JUL-00 THROUGH MERRILL LYNCH JAPAN/ TOKYO AT 1,333 7875200 COM 3,735 FX RATE 108 9199 JPY/USD	
(545.03)	259,335	259,335	10,736,615	(10,477,280)	JPY		TOTAL SUZUKI MOTOR CORP	USD
(38,988.63)	46,425,078	46,425,078	89,761,220	(37,336,142)	JPY		TOTAL JAPANESE YEN	USD
	428,581.12	428,581.12	773,857.27	(308,287.52)	USD			
	(22,203.34)	(22,203.34)	15,320.76	(37,524.10)	USD	10-JUL-00	FEDERAL-MOUGL CORP COM STK USDS (SEDOL 2333500) SALE TO SETTLE ON 13-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 9 6258000 COM 80 00 EXP 0.520 FX RATE 1 000 USD/USD	(1,600,000)
	(138,955.68)	(138,955.68)	97,915.20	(236,870.88)	USD	11-JUL-00	FEDERAL-MOUGL CORP COM STK USDS (SEDOL 2333500) SALE TO SETTLE ON 14-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 8 7449000 COM 505 00 EXP 3.280 FX RATE 1 000 USD/USD	(10,100,000)

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL 00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS			DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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	12-JUL-00	USD	(23,452 56)	9,739 67	(13,712 89)			
FEDERAL-MOGUL CORP COM STRK USDS								
<small>(SEDOL 2333500) SALE TO SETTLE ON 17-JUL-00 THROUGH INSTINET /NEW YORK AT 9 7500000 COM 10 00 EXP 0 330 FX RATE 1 0000 USD/USD</small>								
	12-JUL-00	USD	(246,251 91)	101,987 28	(144,264 63)			
FEDERAL-MOGUL CORP COM STRK USDS								
<small>(SEDOL 2333500) SALE TO SETTLE ON 17-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 8 7634000 COM 525 00 EXP 3 420 FX RATE 1 0000 USD/USD</small>								
	12 JUL-00	USD	(23,452 56)	9,823 47	(13,629 09)			
FEDERAL-MOGUL CORP COM STRK USDS								
<small>(SEDOL 2333500) SALE TO SETTLE ON 17-JUL-00 THROUGH INVESTMENT TECHNOLOGY GROUP INC/NEW YORK AT 8 6438000 COM 20 00 EXP 0 330 FX RATE 1 0000 USD/USD</small>								
	10-JUL-00	USD	(19,626 35)	34,966 03	15,339 68			
UNITED HEALTHCARE								
<small>UNITED HEALTHCARE GROUP INC COMMON STOCK USD0 01 (SEDOL 2817766) SALE TO SETTLE ON 13-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 87 4680000 COM 20 00 EXP 1 170 FX RATE 1 0000 USD/USD</small>								
	11-JUL-00	USD	(49,065 88)	87,773 87	38,707 99			
UNITED HEALTHCARE GROUP INC								
<small>COMMON STOCK USD0 01 (SEDOL 2817766) SALE TO SETTLE ON 14-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 87 6268000 COM 50 00 EXP 2 930 FX RATE 1 0000 USD/USD</small>								
	USD		(567,552 01)	234,786 38	(332,765 63)			
TOTAL FEDERAL MOGUL CORP								

EMK FOUNDATION/CAPITAL GUARDIAN 215902
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT	COMPONENT					

	55,022 06	55,022 06	123,714 29	(68,692 23)	12-JUL-00 USD (1,400 000)	
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UNITED HEALTHCARE GROUP INC
COMMON STOCK USD0 01
(SEDOL 2917766)
SALE TO SETTLE ON 17-JUL-00 THROUGH
BEAR STEARNS SECURITIES CORP /NEW
YORK
AT 88 4203000 COM 70 00 EXP 4 130
FX RATE 1 0000 USD/USD

	15,165 00	15,165 00	34,791 35	(19,628 35)	13-JUL-00 USD (400 000)	
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UNITED HEALTHCARE GROUP INC
COMMON STOCK USD0 01
(SEDOL 2917766)
SALE TO SETTLE ON 18-JUL-00 THROUGH
BEAR STEARNS SECURITIES CORP /NEW
YORK
AT 67 0313000 COM 20 00 EXP 1 170
FX RATE 1 0000 USD/USD

	7,334 24	7,334 24	17,147 42	(9,813 18)	14-JUL-00 USD (200 000)	
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UNITED HEALTHCARE GROUP INC
COMMON STOCK USD0 01
(SEDOL 2917766)
SALE TO SETTLE ON 19-JUL-00 THROUGH
INSTINET /NEW YORK
AT 85 7500000 COM 2 00 EXP 0 580
FX RATE 1 0000 USD/USD

	7,050 41	7,050 41	16,863 59	(9,813 18)	14-JUL-00 USD (200 000)	
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UNITED HEALTHCARE GROUP INC
COMMON STOCK USD0 01
(SEDOL 2917766)
SALE TO SETTLE ON 19-JUL-00 THROUGH
BEAR STEARNS SECURITIES CORP /NEW
YORK
AT 84 3708000 COM 10 00 EXP 0 570
FX RATE 1 0000 USD/USD

	7,217 45	7,217 45	17,030 63	(9,813 18)	17-JUL-00 USD (200 000)	
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UNITED HEALTHCARE GROUP INC
COMMON STOCK USD0 01
(SEDOL 2917766)
SALE TO SETTLE ON 20-JUL-00 THROUGH
BEAR STEARNS SECURITIES CORP /NEW
YORK
AT 85 2060000 COM 10 00 EXP 0 570
FX RATE 1 0000 USD/USD

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL 00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	3,542 12	3,542 12	6,448 71	(4,906 59)	17-JUL-00 USD (100 000)	UNITED HEALTHCARE GROUP INC COMMON STOCK USD0 01 (SEDOL 2917766) SALE TO SETTLE ON 20-JUL-00 THROUGH INSTINET /NEW YORK AT 84 500000 COM 1 00 EXP 0 290 FX RATE 1 0000 USD/USD
	3,447 24	3,447 24	8,353 82	(4,906 58)	18-JUL-00 USD (100 000)	UNITED HEALTHCARE GROUP INC COMMON STOCK USD0 01 (SEDOL 2917766) SALE TO SETTLE ON 21-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 83 591000 COM 5 00 EXP 0 280 FX RATE 1 0000 USD/USD
TOTAL UNITED HEALTHCARE	152,826 19	152,826 19	349,089 71	(196,263 52)	USD	

	(150,639 42)	(150,639 42)	317,722 18	(468,361 60)	17-JUL-00 USD (14,000 000)	POHANG IRON & STEEL COMPANY LTD ADR-EACH REPR 1/4 ORD COM SHS (REFR FROM 3692727) (SEDOL 2692795) SALE TO SETTLE ON 20-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 22 745200 COM 700 00 EXP 10 620 FX RATE 1 0000 USD/USD
	(25,604 86)	(25,604 86)	30,800 00	(56,404 86)	11-JUL-00 USD (2,200 000)	MAGYAR OLAJ-ES GDR MAGYAR OLAJ-ES GAZIPARE RESZENTYAR GDR EACH REPR 1 GDS 1 ORD HUF1000(REG S) (SEDOL 4743549) SALE TO SETTLE ON 14-JUL-00 THROUGH MORGAN STANLEY & CO INC /LONDON AT 14 0000000

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
			447,232 23	(357,240 06)	21-JUL-00 USD (6,300 000)	TYCO INTERNATIONAL LTD COM STK USD0 20 (REFEF FROM 2909514 & RTYCOIN) (SEDOL 2038010) SALE TO SETTLE ON 26-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 53 8352000 COM 415 00 EXP 14 930 FX RATE 1 0000 USD/USD
		24,909 77	115,295 81	(90,386 04)	25-JUL-00 USD (2,100 000)	TYCO INTERNATIONAL LTD COM STK USD0 20 (REFEF FROM 2909514 & RTYCOIN) (SEDOL 2038010) SALE TO SETTLE ON 28-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 54 9546000 COM 105 00 EXP 3 850 FX RATE 1 0000 USD/USD
		10,204 84	48,941 71	(38,736 87)	26 JUL-00 USD (900 000)	TYCO INTERNATIONAL LTD COM STK USD0 20 (REFEF FROM 2909514 & RTYCOIN) (SEDOL 2038010) SALE TO SETTLE ON 31-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 54 4315000 COM 45 00 EXP 1 640 FX RATE 1 0000 USD/USD
		259,980 33	1,267,139 05	(1,007,158 72)	USD	TOTAL TYCO INTL LTD USD (1,007,158 72) 17-JUL-00 USD (106,854 50) 162,332 58 55,478 08 55,478 08 VOICESTREAM WIRE VOICESTREAM WIRELESS CORP COM (SEDOL 2415851) SALE TO SETTLE ON 20-JUL-00 THROUGH CANTOR FITZGERALD AT 147 580000 EXP 5 420 FX RATE 1 0000 USD/USD
		(75,641 03)	2,403,869 90	(2,479,510 93)	USD	TOTAL US DOLLARS
		(118,227 53)	742,392 53	(4,506,789 63)	USD	TOTAL EQUITIES
		(118,227 53)	742,392 53	(8,467,644 85)	USD	TOTAL SALES

EMK FOUNDATION/CAPITAL GUARDIAN 215902
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
ACCOUNT TOTALS						
SALES						
PURCHASES						
CORPORATE ACTIONS						
USD		① - 0 -	① 9,210,037 38	③ 10,542 80	① 742,392 53	10,542 80
USD @ 10.542		7,775,009 74				
USD		② (8,467,644 85)	9,210,037 38	① 752,935 33	① 660,620 06	10,542 80
USD		(1,292,581 14)	9,210,037 38	752,935 33	871,162 86	10,542 80
ACCOUNT TOTALS						

July (custodied at Bankiers Trust)

<u>Proceeds</u> 40-9,210,037 38	<u>Cost</u> 30-8,467,102 05	<u>Gain/Loss</u> 30-752,935 33
------------------------------------	--------------------------------	-----------------------------------

EMK FOUNDATION/CAPITAL GUARDIAN 215902
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 17-AUG-00

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY	STL SECTY	BASE CURR	SHS/PAR	DTL FUND	RSM NET BASE
					GN/L	GN/L	GN/L		GN/L	
EQUITY										
COMMON STOCK										
AUD - AUSTRALIAN DOLLAR										
607614005	WESTPAC BKG CORP	21,333 48 11,141 41	NPV	16,825 28 11,035 51	10NOV00	15MOV00	1 914792	31JUL00	TO 31JUL00	
					4,508 20 2,354 41			1,572 000		105 90
614469005	BHP BILLITON LTD	210,208 24 115,856 28	NPV	154,986 41 98,320 05	26SEP00	29SEP00	1 814388	31JUL00	TO 31JUL00	
					55,221 83 30,435 51			10,800 000		17,536 23
583		85,083 75 46,885 41		63,142 61 40,056 32	27SEP00	03OCT00	1 814717	31JUL00	TO 31JUL00	
					21,941 14 12,090 67			4,400 000		4,829 09
593		46,666 99 25,641 18		34,441 42 21,848 98	28SEP00	04OCT00	1 820002	31JUL00	TO 31JUL00	
					12,225 57 6,717 34			2,400 000		3 792 28
602		142,838 97 77,383 01		107,629 45 68,277 81	29SEP00	05OCT00	1 845870	31JUL00	TO 31JUL00	
					35,209 52 19,074 74			7,500 000		9 105 20
622		59,309 94 32,326 88		44,486 84 28,221 50	02OCT00	05OCT00	1 834694	31JUL00	TO 31JUL00	
					14,823 10 8,079 33			3,100 000		4,105 38
632		54,472 22 29,423 18		40,181 66 25,490 38	03OCT00	06OCT00	1 851337	31JUL00	TO 31JUL00	
					14,290 56 7,719 05			2,800 000		3,932 80
652		106,244 33 57,005 40		77,493 20 49,160 03	04OCT00	09OCT00	1 863759	31JUL00	TO 31JUL00	
					28,751 13 15,424 42			5,400 000		7,845 37
668		39,227 24 20,984 61		28,701 19 18,207 42	05OCT00	10OCT00	1 869334	31JUL00	TO 31JUL00	
					10,524 05 5,630 91			2,000 000		2 777 19
693		40,333 78 21,560 43		36,136 25 19,117 79	06OCT00	11OCT00	1 870732	31JUL00	TO 31JUL00	
					10,197 53 5,451 09			2,100 000		2,442 64

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY	STL SECTY	BASE CURR	SHS/PAR	DTL FUND	RSM NET BASE
					GN/L	GN/L	GN/L		GN/L	
(CONTINUED)										
AUD - AUSTRALIAN DOLLAR										
712		92,184 27 49,341 43		68,882 85 43,697 80	09OCT00	12OCT00	1 848286	31JUL00	TO 31JUL00	
					23,301 42 12,472 08			4,800 000		5,643 83
722		59,983 00 32,033 92		44,486 84 28,221 49	10OCT00	13OCT00	1 872484	31JUL00	TO 31JUL00	
					15,496 16 8,275 72			3,100 000		3,812 43
757		39,265 39 21,044 28		28,701 18 18,207 42	11OCT00	16OCT00	1 865846	31JUL00	TO 31JUL00	
					10,564 21 5,661 89			2,000 000		2,834 86
775		38,904 10 20,683 36		28,701 19 18,207 42	12OCT00	17OCT00	1 880937	31JUL00	TO 31JUL00	
					10,202 91 5,424 38			2,000 000		2,475 94
614469005	TOTAL	1,014,722 22 550,169 57		751,971 09 477,034 33	262,751 13 142,459 15			-69,323 91		73,135 24
629372905	ONESTEEL	1,763 70 915 80	NPV	1,011 73 641 82	25OCT00	10NOV00	1 925854	23OCT00	TO 23OCT00	
					751 97 390 46			1,664 000		273 98
134		225 89 116 77		136 19 86 40	26OCT00	10NOV00	1 927711	23OCT00	TO 23OCT00	
					88 90 44 12			224 000		30 37
367		23,442 79 12,587 60		23,196 25 12,247 65	09FEB01	14FEB01	1 862371	23OCT00	TO 24OCT00	
					246 54 132 38			25,531 000		339 95
629372905	TOTAL	25,431 58 13,620 17		24,344 17 12,975 87	1,087 41 568 94			75 34		644 30
651200088	LEND LEASE CORP	312,235 28 169,153 45	NPV	101,578 71 67,841 01	29SEP00	10OCT00	1 845870	31JUL00	TO 31JUL00	
					210,454 57 114,123 19			15,706 000		101,512 44
273		38,032 53 21,079 53		14,875 27 9,934 70	01FEB01	06FEB01	1 804240	31JUL00	TO 31JUL00	
					23,157 24 12,834 91			2,300 000		11,144 83

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS					
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
605	40,489 60 20,619 33	17,462 28 11,662 47		07MAR01 23 027 32 11 726 66	13MAR01	1 963672 -2,769 80	31JUL00 TO 31JUL00 2,700 000		8,956 86
619	39,090 71 19,899 12	16,815 52 11,230 52		08MAR01 22,275 19 11,339 18	14MAR01	1 964444 -2,670 58	31JUL00 TO 31JUL00 2,600 000		8,668 60
349	39,029 41 20,453 36	17,462 28 11,662 47		10MAY01 21,567 13 11,302 25	15MAY01	1 908215 -2,511 36	31JUL00 TO 31JUL00 2,700 000		8,790 89
651200008	TOTAL								
	468,877 53 251,204 79	168,194 06 112,331 17		300,683 47 161,326 19		-22,452 57			138,873 62
671574002	QBE INS GROUP	NPV		12DEC00	15DEC00	1 844848 -18,380 55	31JUL00 TO 31JUL00 35,400 000		51,291 56
608	343,769 33 186,340 19	215,234 87 135,048 63		128 534 44 49,472 11					
615	443,785 45 249,539 81	288,195 84 180,827 83		13DEC00 175,589 61 94,476 01	18DEC00	1 858543 -25,764 03	31JUL00 TO 31JUL00 47,400 000		68,711 98
628	337,609 91 182,495 08	210,370 80 131,996 69		14DEC00 127,239 11 68,779 09	19DEC00	1 849968 -18,280 78	31JUL00 TO 31JUL00 34 600 000		50,498 31
745	54,772 58 30,626 09	34,048 45 21,363 63		27DEC00 20 724 13 11,587 90	02JAN01	1 788429 -2,325 44	31JUL00 TO 31JUL00 5,600 000		9,262 46
671574002	TOTAL								
	1,199,937 27 649,001 09	747 849 96 469,236 78		452,087 31 244 515 11		-64,750 80			179,764 31
688692003	NEWS CORPORATION	NPV		02OCT00	09OCT00	1 834694 -1,863 56	31JUL00 TO 31JUL00 1,600 000		10,213 24
688	40,244 77 21,935 41	18,087 53 11,722 17		22 157 24 12,076 80					
651	137,788 59 74,426 53	62,175 90 40,294 96		03OCT00 75,612 69 40,842 21	06OCT00	1 851337 -6,710 64	31JUL00 TO 31JUL00 5 500 000		34,131 57

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS					
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
645	15 179 22 8,199 06	6,782 83 4,395 81		03OCT00 8,394 39 4,535 31	06OCT00	1 851337 -732 06	31JUL00 TO 31JUL00 600 000		3,803 25
656	94,088 56 50,483 22	42 957 90 27 840 16		04OCT00 51,130 66 27,434 16	09OCT00	1 863759 -4,791 10	31JUL00 TO 31JUL00 3,800 000		22,643 06
692	38 802 50 20,757 39	18,087 53 11,722 17		05OCT00 20,714 97 11,081 47	10OCT00	1 869334 -2,046 25	31JUL00 TO 31JUL00 1 600 000		9,035 22
703	11,683 78 6,250 24	5,652 35 3,663 18		05OCT00 6 031 43 3,226 51	10OCT00	1 869334 -639 45	31JUL00 TO 31JUL00 500 000		2,587 06
259	74,144 61 38,603 39	46,349 31 30 038 06		13NOV00 27,795 30 14 471 62	16NOV00	1 920676 -5,906 29	31JUL00 TO 31JUL00 4,100 000		8,565 33
292	21,136 44 11,004 69	13,565 65 8,791 63		13NOV00 7,570 79 3,941 73	20NOV00	1 920676 -1,728 67	31JUL00 TO 31JUL00 1,200 000		2,213 06
281	56,181 83 29,178 03	35,044 60 22,711 71		14NOV00 21 137 23 10,977 62	17NOV00	1 925484 -4,511 30	31JUL00 TO 31JUL00 3,100 000		6,466 32
688692003	TOTAL								
	489 250 30 260,837 96	248,703 60 161,179 85		240,546 70 128 587 43		-28,929 32			99,658 11
AUD TOTAL									
	3,219,552 38 1,735,974 99	1,957,888 16 1 243,793 51		1,261 644 22 679,811 25		-187,629 77			492,181 48
CAD - CANADIAN DOLLAR									
003924958	ABITIBI CONSOLIDATED INC	COM		20SEP00	27SEP00	1 483050 -216 13	31JUL00 TO 31JUL00 1,200 000		-573 22
529	18,096 00 12,201 88	18,625 58 12,775 10		-529 58 -357 09					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BASE GN/LS		
(CONTINUED)									
CAD - CANADIAN DOLLAR									
530	21,196 00 14,292 17	21,729 84 14,904 29		20SEP00 -533 84 -359 96	24SEP00	1 483050 -252 16	31JUL00 TO 31JUL00 1,400 000	-612 12	
555	25,452 00 17,234 49	27,938 37 19,162 65		21SEP00 -2,306 37 -1,550 76	27SEP00	1 487250 -377 40	31JUL00 TO 31JUL00 1,800 000	-1,928 16	
429	43,614 83 28,935 73	48,116 08 33,002 35		29SEP00 -4,501 25 -2,984 30	04OCT00	1 507300 -1,080 32	31JUL00 TO 31JUL00 3,100 000	-4,066 62	
003924958	TOTAL								
	108,538 83 72,464 27	116,409 87 79,844 39		-7,871 04 -5,254 11		-1,926 01		-7,180 12	
064149187	BANK N S HALIFAX	COM		18OCT00	23OCT00	1 519800 -302 73	31JUL00 TO 31JUL00 700 000	1,409 92	
033	27,429 99 18,048 42	24,827 10 16,638 50		2,602 89 1,712 45					
353	71,066 88 45,787 57	63,841 12 42,784 71		16NOV00 7,225 76 4,655 47	22NOV00	1 552100 -1,652 61	31JUL00 TO 31JUL00 1,800 000	5,002 86	
357	71,491 50 45,826 42	63,841 12 42,784 71		17NOV00 7,650 38 4,903 93	22NOV00	1 560050 -1,862 22	31JUL00 TO 31JUL00 1,800 000	5,041 71	
380	7,774 30 4,986 40	7,093 46 4,753 86		20NOV00 680 84 436 69	23NOV00	1 559100 -204 15	31JUL00 TO 31JUL00 200 000	232 54	
400	15,592 32 10,830 44	14,186 92 9,507 71		21NOV00 1,405 40 904 08	24NOV00	1 554500 -381 35	31JUL00 TO 31JUL00 400 000	522 73	
423	7,748 00 5,807 43	7,093 46 4,753 86		22NOV00 654 54 423 02	27NOV00	1 547300 -169 45	31JUL00 TO 31JUL00 200 000	253 57	
436	3,879 00 2,520 30	3,546 73 2,376 93		24NOV00 332 27 215 89	29NOV00	1 539100 -72 52	31JUL00 TO 31JUL00 100 000	143 37	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BASE GN/LS		
(CONTINUED)									
CAD - CANADIAN DOLLAR									
447	47,426 80 31,034 31	42,560 74 28,523 14		27NOV00 5,066 06 3,301 12	30NOV00	1 534650 -789 95	31JUL00 TO 31JUL00 1,200 000	2,511 17	
456	39,854 00 25,930 58	35,467 29 23,769 28		28NOV00 4,386 71 2,854 17	01DEC00	1 536950 -692 87	31JUL00 TO 31JUL00 1,000 000	2,161 30	
468	7,772 02 5,045 95	7,093 46 4,753 86		29NOV00 678 56 440 55	04DEC00	1 540250 -148 46	31JUL00 TO 31JUL00 200 000	292 09	
523	129,169 59 83,675 32	117,042 05 78,438 63		05DEC00 12,127 54 7,856 15	08DEC00	1 543700 -2,619 46	31JUL00 TO 31JUL00 3,300 000	5,236 69	
537	51,524 20 33,644 06	46,107 47 30,900 07		06DEC00 5,416 73 3,536 99	11DEC00	1 531450 -793 00	31JUL00 TO 31JUL00 1,300 000	2,743 99	
064149187	TOTAL								
	480,928 60 311,537 20	432,700 92 289,985 26		48,227 68 31,240 71		-9,688 77		21,551 94	
884903105	THOMSON CORP	COM		12FEB01	15FEB01	1 519000 -8,073 45	31JUL00 TO 31JUL00 4,700 000	30,383 25	
408	258,066 19 169,892 16	199,650 47 139,508 91		58,415 72 38,456 70					
424	256,949 10 168,923 21	195,402 59 136,540 64		13FEB01 41,546 51 40,461 84	16FEB01	1 521100 -8,079 27	31JUL00 TO 31JUL00 4,600 000	32,382 57	
439	285,975 04 187,444 72	220,889 88 154,350 28		14FEB01 65,085 16 42,660 61	19FEB01	1 525650 -9,566 17	31JUL00 TO 31JUL00 5,200 000	33,094 44	
884903105	TOTAL								
	800,990 33 526,260 09	615,942 94 430,399 83		185,047 39 121,579 15		-25,718 89		95,860 26	
891148954	TORONTO DOMINION BK ONT	COM NEW		18OCT00	23OCT00	1 519800 -1,831 91	31JUL00 TO 31JUL00 4,700 000	1,792 30	
034	175,158 19 115,250 82	169,650 11 113,458 52		5,508 88 3,624 21					

ASSET ID LOT	SECURITY DESCRIPTION		MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
	LOCAL BASE	PRINCIPAL NET PRINCIPAL NET							DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
CAD - CANADIAN DOLLAR										
035		137,661 83 90,578 91	133,554 34 89,318 41		18OCT00 4,107 49 2,702 65	23OCT00	1 519800 -1,442 15	31JUL00 TO 31JUL00 3,700 000		1,260 50
335		127,053 30 81,858 97	119,116 03 79,662 37		16NOV00 7,937 27 5,113 89	21NOV00	1 552100 -2,917 29	31JUL00 TO 31JUL00 3,300 000		2,196 60
360		101,628 02 65,144 08	93,849 00 62,764 29		17NOV00 7,779 02 4,986 39	22NOV00	1 560050 -2,606 60	31JUL00 TO 31JUL00 2,600 000		2,379 79
381		62,796 48 40,277 39	57,753 23 38,624 18		20NOV00 5 043 25 3 234 72	23NOV00	1 559100 -1,581 51	31JUL00 TO 31JUL00 1,600 000		1,653 21
124		15,858 12 10,152 45	14,438 31 9,656 04		11APR01 1,419 81 908 97	17APR01	1 562000 -412 56	31JUL00 TO 31JUL00 400 000		496 41
135		119,236 54 76,428 78	111,896 88 74,834 35		12APR01 7,339 66 4,704 61	18APR01	1 560100 -3,110 18	31JUL00 TO 31JUL00 3,100 000		1,594 43
151		58,105 80 37,187 71	54,143 65 36,210 17		16APR01 3,962 15 2,535 78	19APR01	1 562500 -1 558 24	31JUL00 TO 31JUL00 1,500 000		977 54
165		57,886 20 37,166 10	54,143 65 36,210 17		17APR01 3,742 55 2,402 92	20APR01	1 557500 -1,446 99	31JUL00 TO 31JUL00 1,500 000		955 93
174		62,107 68 39,559 03	57,753 23 38,624 18		18APR01 4,354 45 2,773 54	23APR01	1 570000 -1,838 69	31JUL00 TO 31JUL00 1,600 000		934 85
891160954 TOTAL		917,492 16 593,604 24	866,298 43 579,362 68		51,193 73 32,987 68		-18,746 12			14,241 56

ASSET ID LOT	SECURITY DESCRIPTION		MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
	LOCAL BASE	PRINCIPAL NET PRINCIPAL NET							DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
CAD - CANADIAN DOLLAR										
CAD TOTAL										
		2,307,949 92 1,504,065 80	2,031,352 16 1,379,592 16		276,597 76 180,553 43		-56,079 79			124,473 64
CHF - SWISS FRANC										
435664909	SYNGENTA AG 290	365,050 12 222,252 74	CHF10 173,974 12 101,201 64		02FEB01 191 076 00 116,332 42	07FEB01	1 642500 4,718 68	10NOV00 TO 22DEC00 3,648 000		121,051 10
435687900	SYNGENTA AG ADJC- 362	00 00	CHF10(TEMP) 00 00		14NOV00 00 00	28NOV00	1 000000 00	13NOV00 TO 13NOV00 1 000		00
504783903	NOVARTIS AG 323	1,645,145 51 986,404 10	CHF20(REGD) 1,645,145 51 986,404 10		07MAY01 00 00	07MAY01	1 667821 00	31JUL00 TO 26APR01 39,400 000		00
553397902	SWISSCOM AG 261	206,062 59 119,946 79	CHF17(REGD) 152,284 94 107,791 41		11AUG00 53,777 65 31,303 38	16AUG00	1 717950 -19,148 00	31JUL00 TO 31JUL00 370 000		12,155 38
	270	28,029 75 16,283 59	20,579 05 14,566 41		14AUG00 7 450 70 4,328 41	17AUG00	1 721350 -2 411 23	31JUL00 TO 31JUL00 50 000		1,717 18
	276	28,629 60 16,746 86	21,402 21 15,149 06		15AUG00 7,227 39 4,227 66	18AUG00	1 709550 -2,629 86	31JUL00 TO 31JUL00 52 000		1,597 80
	294	156,213 28 91,465 12	118,946 89 84,193 83		17AUG00 37,266 39 21,820 01	22AUG00	1 707900 -14,548 72	31JUL00 TO 31JUL00 289 000		7,271 29
	303	36,077 58 20,935 17	27,164 34 19,227 66		18AUG00 8 913 24 5,172 19	23AUG00	1 723300 -3,464 68	31JUL00 TO 31JUL00 66 000		1,707 51
	313	94,427 97 54,794 85	70,791 92 50,108 44		18AUG00 23,636 05 13,715 57	23AUG00	1 723300 -9,029 16	31JUL00 TO 31JUL00 172 000		4,686 41

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY CN/L'S BASE SECTY CN/L'S	TRD DT LOCAL SECTY CN/L'S BASE SECTY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L'S
(CONTINUED)		CHF - SWISS FRANC					
356	4,231 52 2,474 17	3,292 65 2,330 63		25AUG00 938 87 549 40	30AUG00	1 708900 -403 86	31JUL00 TO 31JUL00 8 000 145 54
056	18,318 66 10,242 19	18,932 72 13,401 09		20OCT00 -614 86 -343 33	25OCT00	1 788550 -2,815 57	31JUL00 TO 31JUL00 46 000 -3,158 90
084	102,907 85 57,180 56	101,460 49 71,958 05		24OCT00 1,247 36 493 09	27OCT00	1 799700 -15,470 58	31JUL00 TO 31JUL00 247 000 -14,777 49
553397902 TOTAL	474,898 80 390,071 30	535,055 21 378,724 58		139,843 59 81,466 38		-70,121 66	11,344 72
568309900 ADECCO SA		CHF18 REGD		10NOV00 587,777 90 -158,377 90 -85,195 12	15NOV00	1 765100 -8,277 98	31JUL00 TO 31JUL00 405 000 -93,473 10
252	437,400 00 247,804 66	587,777 90 341,277 74		10NOV00 -3,920 52 -2,221 13	15NOV00	1 765100 -306 60	31JUL00 TO 31JUL00 15 000 -2,527 73
260	17,849 03 10,112 19	21,749 55 12,639 92					
568309900 TOTAL	455,249 03 257,916 85	609,547 45 353,917 68		-154,298 42 -87,416 25		-8,584 58	-96,000 83
CHF TOTAL	3,140,343 46 1,854,644 99	2,963,722 29 1,820,250 00		174,421 17 110,382 55		-73,987 56	36,394 99
		EUR - EURO CURRENCY					
GERMANY							
572797900 SIEMENS AG NPV (REGD)		NPV (REGD)		16OCT00 147,503 96 125,238 23	23OCT00	1 177787 -32,119 80	31JUL00 TO 31JUL00 1,900 000 93,118 43
808	277,958 59 236,000 73	130,454 63 142,882 30					

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY CN/L'S BASE SECTY CN/L'S	TRD DT LOCAL SECTY CN/L'S BASE SECTY CN/L'S	STL DT	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG BUYS SHS/PAR NET BASE CN/L'S
(CONTINUED)		EUR - EURO CURRENCY					
045	140,595 25 118,036 77	68,660 33 75,201 21		18OCT00 71,934 92 60,392 98	27OCT00	1 191114 -17,557 42	31JUL00 TO 31JUL00 1,000 000 62,835 56
050	229,666 15 193,206 69	123,588 59 135,362 18		19OCT00 106,077 56 89,237 77	27OCT00	1 188707 -31,393 26	31JUL00 TO 31JUL00 1,800 000 57,844 51
257	372,725 85 321,494 70	192,248 92 210,563 40		10NOV00 180,476 93 155,670 39	16NOV00	1 159353 -44,739 09	31JUL00 TO 31JUL00 2,800 000 110,931 30
328	321,165 64 274,066 74	144,784 79 180,482 91		16NOV00 156,380 87 133,447 63	28NOV00	1 171852 -39,863 80	31JUL00 TO 31JUL00 2,400 000 93,583 83
473	343,872 94 299,031 91	178,516 86 195,523 15		30NOV00 165,356 08 143,793 65	06DEC00	1 149954 -40,284 89	31JUL00 TO 31JUL00 2,600 000 103,508 76
572797900 TOTAL	1,685,984 44 1,441,837 54	858,254 12 940,015 15		827,730 32 707,780 65		-205,958 26	501,822 39
588950907 INFINEON TECHNOLOGIES AG		ORD NPV		19APR01 -43,273 41 -38,560 95	24APR01	1 122208 -10,159 88	31JUL00 TO 31JUL00 2,000 000 -48,720 83
179	98,272 37 87,570 55	141,545 78 136,291 38		04MAY01 -15,228 80 -13,607 69	09MAY01	1 119132 -3,434 62	31JUL00 TO 31JUL00 700 000 -17,042 31
316	34,312 22 30,659 67	49,541 02 47,701 98		18MAY01 -2,506 06 -2 198 94	23MAY01	1 139666 -404 60	31JUL00 TO 31JUL00 100 000 -2,803 54
535	4,571 23 4,011 03	7,077 29 6,814 57		25MAY01 -18 569 87 -15,928 55	30MAY01	1 165773 -5,949 36	31JUL00 TO 31JUL00 800 000 -21,877 91
643	38,049 24 32,638 64	56,618 31 54,516 55		26JUN01 -13,808 93 -11,747 94	25JUN01	1 175434 -3,174 28	31JUL00 TO 31JUL00 400 000 -14,922 22
080	14,500 22 12,336 06	28,309 15 27,258 28					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
081	21,750 33 18,504 08	42,463 73 40,887 41		20JUN01 -20,713 40 -17,621 92	25JUN01	1 175434 -4,761 41	31JUL00 TO 31JUL00 600 000	-22,383 33
121	12,267 18 10,436 30	28,309 16 27,258 28		20JUN01 -16,041 98 -13,647 71	25JUN01	1 175434 -3,174 27	31JUL00 TO 31JUL00 400 000	-16,821 98
099	41,971 81 35,862 80	99,082 04 95,403 96		21JUN01 -57,110 23 -48,797 82	26JUN01	1 170344 -10,743 34	31JUL00 TO 31JUL00 1,400 000	-59,541 16
120	12,023 54 10,304 78	28,309 16 27,258 28		22JUN01 -16,285 62 -13,957 59	27JUN01	1 166793 -2,995 91	31JUL00 TO 31JUL00 400 000	-16,953 50
588950907 TOTAL								
	277,718 14 242,323 91	481,255 64 463,390 69		-203,537 50 -176,069 11				-44,997 67 -221,066 78
GERMANY TOTAL								
	1,943,702 58 1,684,161 45	1,339,509 76 1,403,405 84		624,192 82 531,711 54		-250,955 93		280,755 61
SPAIN								
573252905 TELEFONICA SA								
342	21,237 14 19,047 60	12,616 31 12,609 47	EUR 1	23AUG00 8,620 83 7,732 03	29AUG00	1 114951 -1,293 90	31JUL00 TO 31JUL00 1,000 000	6,438 13
350	217,394 34 194,981 07	133,732 93 133,660 34		23AUG00 83,661 41 75,035 95	29AUG00	1 114951 -13,715 22	31JUL00 TO 31JUL00 10,400 000	61,320 73
352	98,879 52 89,278 35	59,294 68 59,264 49		24AUG00 39,582 84 35,739 36	31AUG00	1 107542 -5,725 50	31JUL00 TO 31JUL00 4,700 000	30,813 86
358	84,249 16 76,005 39	49,203 63 49,176 92		25AUG00 35,045 53 31,616 33	31AUG00	1 108463 -4,787 86	31JUL00 TO 31JUL00 3,900 000	26,828 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
365	13,119 03 11,810 40	7,569 79 7,565 68		28AUG00 5,549 24 4,995 70	31AUG00	1 110803 -750 98	31JUL00 TO 31JUL00 600 000	4,244 72
374	21,816 23 19,564 79	12,616 31 12,609 47		29AUG00 9,199 92 8,250 49	01SEP00	1 115076 -1,295 17	31JUL00 TO 31JUL00 1,000 000	6,955 32
394	32,391 94 28,908 19	18,924 47 18,914 20		30AUG00 13,467 47 12,819 04	04SEP00	1 120511 -2,025 05	31JUL00 TO 31JUL00 1,500 000	9,993 99
401	70,859 39 62,905 44	41,633 84 41,611 24		31AUG00 29,225 55 25,944 99	06SEP00	1 126443 -4,650 79	31JUL00 TO 31JUL00 3,300 000	21,294 20
414	77,057 78 69,309 59	42,895 47 42,872 18		01SEP00 34,162 31 30,727 28	08SEP00	1 111791 -4,289 87	31JUL00 TO 31JUL00 3,400 000	26,437 41
432	11,587 35 10,422 24	6,308 16 6,304 73		01SEP00 5,279 19 4,748 37	15SEP00	1 111791 -630 86	31JUL00 TO 31JUL00 500 000	4,117 51
422	62,713 99 56,408 07	32,802 42 32,784 61		04SEP00 29,911 57 26,903 95	07SEP00	1 111791 -3,280 49	31JUL00 TO 31JUL00 2,600 000	23,423 46
428	31,398 79 27,869 56	16,401 21 16,392 30		05SEP00 14,997 58 13,311 85	12SEP00	1 126634 -1,834 59	31JUL00 TO 31JUL00 1,300 000	11,477 26
438	11,932 07 10,384 48	6,308 16 6,304 73		06SEP00 5,623 91 4,894 49	12SEP00	1 149029 -814 74	31JUL00 TO 31JUL00 500 000	4,079 75
455	11,905 32 10,317 75	6,308 16 6,304 73		08SEP00 5,597 16 4,850 78	14SEP00	1 153868 -837 76	31JUL00 TO 31JUL00 500 000	4,013 02
467	14,318 73 12,310 53	7,569 79 7,565 68		12SEP00 6,748 94 5,802 40	15SEP00	1 143129 -1,057 55	31JUL00 TO 31JUL00 600 000	4,744 85

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L		NET	BASE	GN/L
(CONTINUED)									
EUR - EURO CURRENCY									
573252905 TOTAL									
	780,860 78	454,187 33		326,473 45					
	699,523 45	453,940 77		292,573 01		-46,990 33			245,582 68
SPAIN TOTAL									
	780,860 78	454,187 33		326,473 45					
	699,523 45	453,940 77		292,573 01		-46,990 33			245,582 68
FRANCE									
430374004	ESSILOR INTL	EUR3	50	15NOV00	20NOV00	1 164657	08NOV00 TO 08NOV00		
306	127,743 84	110,000 00		17,743 84			400 000		15,335 61
	109,495 63	94,160 02		15,209 13		126 48			
468382007	PEUGEOT SA	EUR6		26JAN01	31JAN01	1 085246	31JUL00 TO 31JUL00		
216	27,462 27	9,888 47		17,773 80			100 000		14,250 18
	25,489 40	11,239 22		16,377 67		-2,127 49			
				26JAN01	01MAR01	1 085246	31JUL00 TO 31JUL00		
554	55,604 64	19,776 94		35,827 70			200 000		28,758 47
	51,236 90	22,478 43		33,013 44		-4,254 97			
				02FEB01	07FEB01	1 068661	31JUL00 TO 31JUL00		
310	82,183 53	29,665 40		52,518 13			300 000		43,185 62
	76,903 27	33,717 65		49,143 86		-5,958 24			
				09FEB01	14FEB01	1 078807	31JUL00 TO 31JUL00		
375	54,876 47	19,776 94		35,099 53			200 000		28,389 31
	50,867 74	22,478 43		32,535 50		-4,146 19			
				15FEB01	20FEB01	1 103814	31JUL00 TO 31JUL00		
451	54,738 18	19,776 94		34,961 24			200 000		27,111 61
	49,590 04	22,478 43		31,673 13		-4,561 52			
468382007 TOTAL									
	275,065 09	98,884 69		176,180 40					
	254,087 35	112,392 16		162,743 60		-21,048 41			141,695 19
483477907	VIVENDI UNIVERSAL	EUR5	5	07JUN01	12JUN01	1 175572	11DEC00 TO 11DEC00		
775	299,489 40	486,130 73		-186,641 33			4,000 000		-221,557 99
	254,760 58	476,318 57		-158,766 40		-62,791 59			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L		NET	BASE	GN/L
(CONTINUED)									
EUR - EURO CURRENCY									
596233908 STMICROELECTRONICS									
294	92,312 15	12,664 26		79,645 89			1,000 000		64,349 63
	79,116 13	14,766 50		68,260 51		-3,910 88			
				16NOV00	21NOV00	1 171052	31JUL00 TO 31JUL00		
349	57,172 44	7,740 49		49,431 95			1,100 000		39,764 14
	48,788 11	9,023 97		42,182 76		-2,418 62			
				17NOV00	22NOV00	1 174122	31JUL00 TO 31JUL00		
366	56,550 32	7,740 49		48,809 83			1,100 000		39,139 95
	48,163 92	9,023 97		41,571 34		-2,431 39			
596233908 TOTAL									
	286,034 91	28,147 24		177,887 67					
	176,068 16	32,814 44		152,014 61		-8,760 89			143,253 72
FRANCE TOTAL									
	908,333 24	723,162 66		185,170 58					
	794,411 72	715,685 19		171,200 94		-92,474 41			78,726 53
ITALY									
487473907	TIN SPA DI RISP	EURO	06 (NON CONV)	17NOV00	22NOV00	1 174122	31JUL00 TO 31JUL00		
352	339,316 01	314,436 53		24,879 48			58,000 000		-7,614 71
	288,995 53	296,610 24		21,189 86		-28,804 57			
ITALY TOTAL									
	339,316 01	314,436 53		24,879 48					
	288,995 53	296,610 24		21,189 86		-28,804 57			-7,614 71
NETHERLANDS									
505887901	ING GROEP NV	NV CVA	EURO 48	03NOV00	08NOV00	1 160295	31JUL00 TO 31JUL00		
187	906,544 66	558,366 44		348,178 22			11,000 000		196,873 22
	781,305 32	584,432 10		300,077 33		-103,204 11			
525076907	ABN AMRO HLDGS NV	EURO	56	29SEP00	04OCT00	1 131542	31JUL00 TO 31JUL00		
405	218,592 42	186,944 87		31,647 55			8,300 000		5,305 88
	193,181 80	187,875 92		27,968 52		-22,663 44			

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY	
		LOCAL BASE	PRINCIPAL NET									LOCAL COST
(CONTINUED)												
EUR - EURO CURRENCY												
700		289,685 22	251,490 15	243,253 56		06OCT00	11OCT00	1 151875	31JUL00	TO	31JUL00	
				244,465 05		46,431 66	40,309 63	-33,284 53	10,800 000		7,025 10	
736		70,636 59	61,330 22	60,813 39		10OCT00	13OCT00	1 151742	31JUL00	TO	31JUL00	
				61,116 26		9,823 20	8,528 99	-8,315 03	2,700 000		213 96	
027		59,910 00	50,297 45	56,308 69		18OCT00	26OCT00	1 191114	31JUL00	TO	31JUL00	
				56,589 13		3,601 31	3,023 48	-9,315 16	2,500 000		-6,291 68	
054		65,787 77	55,268 33	58,561 04		20OCT00	25OCT00	1 190334	31JUL00	TO	31JUL00	
				58,852 70		7,226 73	6,071 18	-9,655 55	2,600 000		-3,584 37	
121		110,520 27	92,930 95	96,850 96		27OCT00	01NOV00	1 189273	31JUL00	TO	31JUL00	
				97,333 31		13,669 31	11,493 84	-15,896 20	4,300 000		-4,402 36	
137		130,808 62	110,278 23	111,738 97		30OCT00	02NOV00	1 186169	31JUL00	TO	31JUL00	
				112,295 47		19,069 65	16,076 67	-18,093 91	4,961 000		-2,017 24	
525076907 TOTAL												
		945,940 89	814,776 33	814,471 48		131,469 41	113,472 31	-117,223 82			-3,751 51	
545582900	HEINEKEN NV 008	32,020 38	30,537 83	12,951 51	NLG5	05JAN01	10JAN01	1 048548	31JUL00	TO	31JUL00	
				16,449 96		19,068 87	18 185 98	-4,298 11	500 000		13,887 87	
577398902	DSM NV 606	19,736 73	17,442 33	22,363 24	EUR3	29SEP00	04OCT00	1 131542	31JUL00	TO	31JUL00	
				23,840 96		-2,626 51	-2,321 18	-4,077 45	600 000		-6,398 63	
701		56,427 90	48,987 87	63,362 51		06OCT00	11OCT00	1 151875	31JUL00	TO	31JUL00	
				67,549 39		-6 934 61	-6,020 28	-12,541 24	1,700 000		-18,561 52	
791		25,916 54	22,203 99	29,817 65		13OCT00	18OCT00	1 167202	31JUL00	TO	31JUL00	
				31,787 95		-3,901 11	-3,342 27	-6,241 69	800 000		-9,583 96	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY	
		LOCAL BASE	PRINCIPAL NET									LOCAL COST
(CONTINUED)												
EUR - EURO CURRENCY												
066		31,252 67	26,255 38	37 272 07		20OCT00	25OCT00	1 190334	31JUL00	TO	31JUL00	
				39,734 94		-4,019 40	-5,056 90	-8,422 66	1,000 000		-13,479 56	
136		50,712 77	42,641 82	59,635 31		27OCT00	01NOV00	1 189273	31JUL00	TO	31JUL00	
				63,575 90		-8 922 54	-7,502 52	-13,431 56	1,600 000		-20,934 08	
203		170,755 07	147,165 22	190 087 54		03NOV00	08NOV00	1 160295	31JUL00	TO	31JUL00	
				202,648 18		-19,332 47	-14,661 69	-38,821 27	5,100 000		-55,482 96	
251		55,632 51	47,985 82	59,635 30		10NOV00	15NOV00	1 159353	31JUL00	TO	31JUL00	
				63,575 90		-4 002 79	-3,452 61	-12,137 47	1,600 000		-15,590 08	
364		23,878 05	20,337 62	26,090 45		17NOV00	22NOV00	1 174122	31JUL00	TO	31JUL00	
				27,814 45		-2,211 60	-1,883 62	-5,593 21	700 000		-7,476 83	
584		45,790 88	40,474 84	48,938 22		08DEC00	13DEC00	1 131286	31JUL00	TO	31JUL00	
				52,171 97		-3,147 34	-2,782 09	-8,913 04	1,313 000		-11,695 13	
577398902 TOTAL												
		480,103 92	413,496 89	537,202 29		-57,098 37	-49 023 16	-110,179 59			-159,202 75	
593133903	UTD PAN EUROPE COM 187	40,617 10	34,420 95	156,271 48	EUR 1 A SHS	29JUN01	04JUL01	1 180011	20DEC00	TO	20DEC00	
				142,730 49		-115,654 38	-98,011 27	-10,298 27	14,500 000		-108,309 54	
NETHERLANDS TOTAL												
		2,405,226 95	2,074,537 32	2 079,263 20		325 963 75	284,701 19	-345,203 90			-60,502 71	
PORTUGAL												
581141900	PT MULTIMEDIA SGPS 628	12,318 06	10,886 08	31,875 56	EURO 5(REG0)	29SEP00	04OCT00	1 131542	31JUL00	TO	31JUL00	
				31,390 19		-19,557 50	-17,283 94	-3,220 17	300 000		-20,504 11	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
812		14,729 68 12,506 23	42,500 75 41,853 59		16OCT00 -27,771 07 -23,579 03	18OCT00	1 177787 -5,768 33	31JUL00 TO 31JUL00 400 000	-29,347 36
091		13,474 43 11,270 68	42,500 75 41,853 59		24OCT00 -29,026 32 -24,279 06	27OCT00	1 195529 -6,303 85	31JUL00 TO 31JUL00 400 000	-30,582 91
164		13,368 86 11,344 82	42,500 75 41,853 59		31OCT00 -29,131 89 -24,721 33	06NOV00	1 178411 -5,787 44	31JUL00 TO 31JUL00 400 000	-30,508 77
176		13,386 53 11,486 31	42,500 75 41,853 59		02NOV00 -29,114 22 -24,981 46	07NOV00	1 165433 -5,385 82	31JUL00 TO 31JUL00 400 000	-30,367 28
223		13,405 04 11,474 72	42,500 75 41,853 59		08NOV00 -29,095 71 -24,905 93	13NOV00	1 168224 -5,472 94	31JUL00 TO 31JUL00 400 000	-30,378 87
619		9,191 58 8,047 69	31,875 56 31,390 19		13DEC00 -22,483 98 -19,860 96	18DEC00	1 142139 -3,481 54	31JUL00 TO 31JUL00 300 000	-23,342 50
632		14,828 83 13,133 90	53,125 93 52,316 99		14DEC00 -38,297 18 -33,919 76	18DEC00	1 129050 -5,263 33	31JUL00 TO 31JUL00 500 000	-39,183 09
749		6,653 73 5,929 47	42,500 75 41,853 59		27MAR01 -35,847 82 -31,945 86	30MAR01	1 122146 -3,979 06	31JUL00 TO 31JUL00 400 000	-35,924 12
704		6,477 41 5,477 79	42,500 75 41,853 59		31MAY01 -36,023 14 -30,462 98	13JUN01	1 182522 -5,912 82	31JUL00 TO 31JUL00 400 000	-36,375 80
581141900 TOTAL									
		117,834 35 101,557 69	414,382 30 408,072 50		-294,547 95 -255,939 51		-50,575 30		-306,514 81
598350908	PT MULTIMEDIA COM								
501		6,248 80 5,401 51	EURO 58(REGD) 522 80 508 58		14SEP00 5,746 80 4,951 73	03OCT00	1 160564 -50 88	31JUL00 TO 31JUL00 900 000	4,900 93

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
507		11,851 23 10,159 47	986 00 945 53		15SEP00 18,865 23 9,314 22	20SEP00	1 166521 -100 28	31JUL00 TO 31JUL00 1,700 000	9,213 94
535		1,335 37 1,130 19	116 80 111 24		20SEP00 1,219 37 1,032 01	25SEP00	1 181544 -13 04	31JUL00 TO 31JUL00 200 000	1,016 95
574		7,541 73 6,589 59	638 00 411 81		25SEP00 6,903 73 6,032 13	28SEP00	1 144492 -54 35	31JUL00 TO 31JUL00 1,100 000	5,977 78
598350908 TOTAL									
		26,997 13 23,280 76	2,242 80 2,169 16		24,735 13 21,330 89		-218 49		21,111 60
PORTUGAL TOTAL									
		144,831 48 124,838 45	416,644 30 410,241 66		-271,812 82 -234,609 42		-50,793 79		-285,403 21
EUR TOTAL									
		6,542,271 04 5,666,467 92	5,327,203 78 5,414,923 73		1,215,067 26 1,066,767 12		-815,222 93		251,544 19
GBP - POUND STERLING									
004724902	DIXONS GROUP (NEW)								
456		137,187 01 199,010 38	ORD GBPO 025 170,282 12 276,689 58		14FEB01 -33,895 11 -48,009 43	21FEB01	0 689346 -29,649 77	31JUL00 TO 31JUL00 53,500 000	-77,679 20
527		43,116 02 62,395 38	53,471 77 86,885 70		23FEB01 -10,355 75 -14,986 33	28FEB01	0 691013 -9,503 99	31JUL00 TO 31JUL00 16,800 000	-24,490 32
582		25,194 51 37,093 90	30,873 58 50,166 15		02MAR01 -5,679 07 -8,361 30	07MAR01	0 679209 -4,710 95	31JUL00 TO 31JUL00 9,700 000	-13,072 25
638		26,889 55 39,481 91	35,011 28 56,889 44		09MAR01 -8,121 73 -11,925 13	14MAR01	0 681060 -5,482 40	31JUL00 TO 31JUL00 11,000 000	-17,407 53

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
698	27,798 93 39,662 10	35,966 13 58,440 98		16MAR01 -8,167 20 -11,652 55	21MAR01	0 700894 -7,126 33	31JUL00 11,300 000	TO 31JUL00	-18,778 88
706	8,862 72 12,616 34	11,458 23 18,618 36		16MAR01 -2,615 51 -3,731 68	21MAR01	0 700894 -2,270 34	31JUL00 3,600 000	TO 31JUL00	-6,002 02
781	13,320 75 19,040 69	14,655 82 27,063 86		27MAR01 -3,335 07 -4,767 15	30MAR01	0 699594 -3,256 02	31JUL00 5,233 000	TO 31JUL00	-8,023 17
004724902 TOTAL									
	282,349 49 409,300 70	353,718 93 574,754 07		-71 369 44 -103,433 57		-62,019 80			-165,453 37
012905006	BRITISH AIRWAYS	ORD GBP0 25		29NOV00	06DEC00	0 703581	31JUL00	TO 31JUL00	
459	13,978 75 19,868 00	13,198 56 21 198 07		780 19 1,108 88		-2,438 95	3,500 000		-1,330 07
604	86,964 63 125,659 63	81,453 94 130,822 36		08DEC00 5 510 69 7 962 68	15DEC00	0 692045	31JUL00	TO 31JUL00	-5 162 73
650	106,310 33 156,983 04	99,177 72 159,288 34		15DEC00 7,132 61 10,532 36	22DEC00	0 677209	31JUL00	TO 31JUL00	-2,305 30
679	38,483 06 56,727 88	36,201 75 58,143 27		20DEC00 2 281 31 3,362 88	29DEC00	0 678380	31JUL00	TO 31JUL00	-1,415 39
012905006 TOTAL									
	245,736 77 359,238 55	230,031 97 369,452 04		15,704 80 22,966 80		-33,180 29			-10,213 49
016255903	CABLE + WIRELESS	ORD GBP0 25		18AUG00	25AUG00	0 671344	31JUL00	TO 31JUL00	
305	19,359 17 28,836 44	20 105 01 30,142 44		-745 84 -1,110 97		-195 03	1,700 000		-1,306 00
366	194,633 10 286,947 58	197,502 12 296,105 14		25AUG00 -2,869 02 -4,229 80	04SEP00	0 678288	31JUL00	TO 31JUL00	-9,157 56

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
384	54,376 08 79,206 88	54,401 78 81,561 89		30AUG00 -25 70 -37 44	06SEP00	0 686507	31JUL00	TO 31JUL00	-2,355 01
016255903 TOTAL									
	248,368 35 394,990 90	272,008 91 407,809 47		-3,640 56 -5,378 21		-7,440 36	4,600 000		-12,818 57
017285008	SEMA	ORD GBP0 10		28FEB01	05MAR01	0 692641	31JUL00	TO 31JUL00	
558	81,841 30 118,158 32	80,927 91 119,208 63		913 39 1,318 71		-2,369 02	15,000 000		-1,050 31
608	331,302 05 484,230 88	323,711 64 476,834 50		07MAR01 7,590 41 11 094 14	12MAR01	0 684182	31JUL00	TO 28NOV00	7,396 38
017285008 TOTAL									
	413,143 35 602,389 20	404,639 55 596,043 13		8,503 80 12,412 85		-6,066 78			6,346 07
022430904	BOOKHAM TECHNOLOGY	ORD GBP0 00333		23MAY01	29MAY01	0 701878	20SEP00	TO 20SEP00	
602	44,559 81 63,486 55	359 526 74 507,256 60		-314 966 93 -448,748 83		4,978 78	10,000 000		-443,770 05
023691900	REUTERS GROUP	ORD GBP0 25		08SEP00	15SEP00	0 704077	31JUL00	TO 31JUL00	
461	13,041 77 18,523 22	6,240 37 10,271 82		6,801 40 9,660 02		-1,408 62	900 000		8,251 40
191	45,873 00 66,447 07	23,574 75 38,804 67		03NOV00 22 298 25 32,299 03	10NOV00	0 690369	31JUL00	TO 31JUL00	27,642 40
224	10,837 87 15,432 03	5,567 00 9,130 51		08NOV00 5,290 87 7,533 66	15NOV00	0 702297	31JUL00	TO 31JUL00	6,301 52
023691900 TOTAL									
	69,752 64 100,402 32	35,362 12 58,207 00		34,390 52 49,492 71		-7,297 39	800 000		42,195 32

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL BASE	PRINCIPAL NET									LOCAL BASE
(CONTINUED)												
GBP - POUND STERLING												
031886005	ENTERPRISE OIL			ORD GBP0 25		05SEP00	12SEP00	0 688634		31JUL00	TO 31JUL00	
441		242,800 00		155,401 67		87 398 33			43,000 000		102,522 19	
		352,582 07		250,059 88		126,915 50		-24,393 31				
803		72,115 41		44,090 71		13OCT00	20OCT00	0 685330		31JUL00	TO 31JUL00	
		105,227 28		70,947 22		28,024 70			12,200 000		34,280 06	
						40,892 27		-6,612 21				
804		107,269 33		67,943 04		14OCT00	23OCT00	0 691611		31JUL00	TO 31JUL00	
		155,100 47		109,328 51		39,326 27			18,800 000		45,772 16	
						56,861 83		-11,089 67				
314		39,038 18		23,852 35		16NOV00	23NOV00	0 702765		31JUL00	TO 31JUL00	
		55,549 41		38,381 28		15,185 83			6,600 000		17,168 13	
						21,608 69		-4,440 56				
370		43,320 76		26,382 14		20NOV00	27NOV00	0 703062		31JUL00	TO 31JUL00	
		61,617 27		42,452 03		16,938 62			7,300 000		19,165 24	
						24,892 64		-4,927 40				
387		50,314 71		30,718 93		21NOV00	28NOV00	0 705766		31JUL00	TO 31JUL00	
		71,290 92		49,430 44		19,595 78			8,500 000		21,860 48	
						27,765 26		-5,904 78				
424		33,190 37		20,238 34		22NOV00	29NOV00	0 709547		31JUL00	TO 31JUL00	
		46,776 84		32,565 94		12,952 01			5,600 000		14,210 90	
						18,253 91		-4,043 01				
480		261,056 61		160,099 86		29NOV00	08DEC00	0 703581		31JUL00	TO 31JUL00	
		371,039 88		257,619 84		100,956 75			44,300 000		113,420 04	
						143,489 88		-30,869 84				
031886005	TOTAL											
		849,105 37		528,727 08		320,378 29					368,399 20	
		1,219,184 34		850,785 14		459,879 98		-91,480 78				
042469908	COLT TELECOM GROUP			ORD GBP0 025		23AUG00	31AUG00	0 674946		31JUL00	TO 31JUL00	
344		14,722 44		1,183 78		13,538 66			800 000		19,819 53	
		21,812 77		1,993 24		20,058 88		-239 35				
359		21,958 68		1,775 67		25AUG00	05SEP00	0 678288		31JUL00	TO 31JUL00	
		32,373 68		2,989 86		20,183 01			1,200 000		29,383 82	
						29,755 81		-371 99				

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL BASE	PRINCIPAL NET									LOCAL BASE
(CONTINUED)												
GBP - POUND STERLING												
385		11,030 14				30AUG00	07SEP00	0 686507		31JUL00	TO 31JUL00	
		16,067 05		887 83		10,142 31			600 000		14,572 12	
				1,494 93		14,773 79		-201 67				
042469908	TOTAL											
		47,711 26		3,847 28		43,863 98					63,775 47	
		70,253 50		6,478 03		64,588 48		-813 01				
044374908	POWERGEN			NEW ORD GBP0 50		21JUN01	26JUN01	0 705866		03NOV00	TO 15DEC00	
100		101,226 48		78,075 05		23,151 63			14,100 000			
		143,407 79		111,808 78		32,798 90		-1,199 89			31,599 01	
041070900	CADBURY SCHWEPES			ORD GBP0 125		22SEP00	29SEP00	0 686201		31JUL00	TO 31JUL00	
545		72,814 75		84,201 24		-11,384 49			18,700 000		-31,025 84	
		106,112 86		137,138 70		-16,593 52		-14,432 32				
607		91,517 27		103,563 02		29SEP00	04OCT00	0 674178		31JUL00	TO 31JUL00	
		135,344 94		168,673 27		-12,045 75			23,000 000		-33,328 33	
						-17,814 47		-15,513 86				
677		33,709 11		36,021 92		05OCT00	12OCT00	0 689322		31JUL00	TO 31JUL00	
		48,901 83		58,668 96		-2,312 81			8,000 000		-9,767 13	
						-3,355 20		-6,411 93				
702		81,471 18		89,154 25		04OCT00	13OCT00	0 692377		31JUL00	TO 31JUL00	
		117,668 81		145,205 68		-7,683 07			19,800 000		-27,536 87	
						-11,096 66		-16,440 21				
737		27,663 01		29,718 08		10OCT00	17OCT00	0 690107		31JUL00	TO 31JUL00	
		40,085 10		48,401 89		-2,055 87			6,600 000		-8,316 79	
						-2,977 90		-5,338 89				
788		14,030 40		14,859 04		13OCT00	20OCT00	0 685330		31JUL00	TO 31JUL00	
		20,472 47		24,200 95		-828 64			3,300 000		-3,728 48	
						-1,209 11		-2,519 37				
022		15,230 79		16,209 87		18OCT00	25OCT00	0 691252		31JUL00	TO 31JUL00	
		22,033 63		26,401 03		-979 08			3,600 000		-4,367 40	
						-1,416 39		-2,951 01				
955		7,030 16		7,654 66		20OCT00	27OCT00	0 692065		31JUL00	TO 31JUL00	
		10,158 24		12,467 14		-624 50			1,700 000		-2,308 92	
						-902 37		-1,406 55				

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
GBP - POUND STERLING						
115	21,099 39 30,220 65	22,963 97 37,401 46	26OCT00 -1,864 58 -2,670 64	02NOV00	0 698178 -4,510 17	31JUL00 TO 31JUL00 5,100 000 -7,180 81
123	10,908 82 15,834 69	11,707 12 19,067 41	27OCT00 -798 30 -1,158 77	03NOV00	0 688919 -2,073 95	31JUL00 TO 31JUL00 2,600 000 -3,232 72
194	29,150 54 42,568 52	30,168 36 49,135 26	25JAN01 -1,017 82 -1,486 32	01FEB01	0 684791 -5,080 42	31JUL00 TO 31JUL00 6,700 000 -6,566 74
196	3,899 53 5,687 27	4,052 47 6 600 26	26JAN01 -152 94 -223 06	05FEB01	0 685659 -689 95	31JUL00 TO 31JUL00 900 000 -912 99
061070900	TOTAL 408,524 95 595,089 01	450,274 00 733,362 03	-41,749 05 -60,904 41		-77,368 61	138,273 02
075478008	ROYAL BK SCOT GRP	ORD GBP0 25	19JAN01	26JAN01	0 680805	31JUL00 TO 31JUL00 4,600 000
143	77,086 67 113,228 71	31,856 63 50,862 48	46,030 04 67,611 20		-4,444 97	63,164 23
142	52,944 94 77,590 81	22 279 75 35,914 39	22JAN01 30,665 19 44,939 83	29JAN01	0 682361 -3,263 41	31JUL00 TO 31JUL00 3 300 000 41,676 42
208	107,878 37 157,335 31	44 559 51 71,828 77	26JAN01 63,318 86 92,347 45	02FEB01	0 685659 -6,840 91	31JUL00 TO 31JUL00 6,600 000 85,506 54
250	41,048 09 59,993 85	16,878 60 27,207 87	31JAN01 24,169 49 35,324 92	07FEB01	0 684205 -2,538 94	31JUL00 TO 31JUL00 2,500 000 32,785 98
392	14,362 87 20,743 57	6,076 30 9,794 83	08FEB01 8,286 57 11 967 88	13FEB01	0 692401 -1,019 14	31JUL00 TO 31JUL00 900 000 10,948 74
369	189,357 26 274,388 26	80 342 14 129,509 45	09FEB01 109 015 12 157,968 43	14FEB01	0 690107 -13,089 42	31JUL00 TO 31JUL00 11,900 000 144 878 81

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
GBP - POUND STERLING						
405	164,954 68 239,464 56	69,539 84 112,094 42	12FEB01 95,414 84 138,513 63	15FEB01	0 688848 -11,145 49	31JUL00 TO 31JUL00 10,300 000 127,368 14
463	63,996 60 92,836 69	26,330 62 42,444 27	16FEB01 37,665 98 54,640 17	21FEB01	0 689346 -4,247 75	31JUL00 TO 31JUL00 3,900 000 50 392 42
075478008	TOTAL 711,629 48 1,035,581 74	297,063 39 478,858 48	414,566 09 603,313 51		-46,590 23	556,723 28
084354901	DIMENSION DATA HLDGS PLC	ORD US00 01	16MAY01	21MAY01	0 699325	24JUL00 TO 04AUG00 81,400 000
412	266,991 75 581,784 94	446,783 10 672,442 13	-179,791 35 257,092 70		-33,564 49	-290,657 19
087061008	LLOYDS TSB GROUP	ORD GBP0 25	24JAN01	31JAN01	0 684229	31JUL00 TO 31JUL00 4,200 000
183	30,688 41 44,851 08	33,178 15 52,110 21	-2,489 74 -3,638 75		-3,620 38	-7,259 13
193	13,803 03 20,154 56	15,009 16 23,573 47	25JAN01 -1,206 13 -1,761 31	01FEB01	0 684791 -1,655 80	31JUL00 TO 31JUL00 1 900 000 -3 417 11
197	13,848 94 20,198 00	15,009 16 23,573 47	26JAN01 -1,160 22 -1,692 12	02FEB01	0 685659 -1,683 55	31JUL00 TO 31JUL00 1,900 000 -3,375 67
231	13,831 30 20,172 27	15,009 17 23,573 47	26JAN01 -1,177 87 -1,717 87	02FEB01	0 685659 -1,683 53	31JUL00 TO 31JUL00 1,900 000 -3,401 40
229	29,337 68 42,747 91	31 598 24 49,628 78	29JAN01 -2,260 56 -3,293 86	05FEB01	0 686295 -3,587 01	31JUL00 TO 31JUL00 4,000 000 -6,880 87
244	12,455 30 18,209 64	13,429 25 21,092 23	30JAN01 -973 95 -1,423 91	06FEB01	0 683995 -1,458 68	31JUL00 TO 31JUL00 1,700 000 -2 882 59
427	16,153 22 23,544 56	18,168 99 28,536 55	14FEB01 -2,015 77 -2,938 39	19FEB01	0 686012 -2,051 60	31JUL00 TO 31JUL00 2 300 000 -4,989 99

ASSET ID	SECURITY LOT	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG DTL FUND	BUYS NET
(CONTINUED) GBP - POUND STERLING											
125		13,811 00 19,820 86		15,009 17 23,573 47		11APR01 -1,198 17 -1,719 55	18APR01	0 696791 -2,033 26	31JUL00 1,900 000	TO 31JUL00	-3,752 81
153		14,159 28 20,387 94		15,799 12 24,814 39		12APR01 -1,639 84 -2,361 20	19APR01	0 694493 -2,065 25	31JUL00 2,000 000	TO 31JUL00	-4,426 45
209		26,796 99 38,661 34		30,018 33 47,147 34		28APR01 -3,221 34 -4,647 59	25APR01	0 693121 -3,838 41	31JUL00 3,800 000	TO 31JUL00	-8,486 00
243		15,544 92 22,385 47		17,379 03 27,295 83		25APR01 -1,834 11 -2,641 21	30APR01	0 694420 -2,269 15	31JUL00 2,200 000	TO 31JUL00	-4,910 36
087061008 TOTAL			200,430 07 291,137 63	219,607 77 344,920 01		-19,177 70 -27,835 76					-53,782 38
GBP TOTAL			3,909,529 97 5,666,247 19	3,679,665 89 5,712,176 91		229,864 08 342,059 75		-387,989 47			-45,929 72
HKD - HONG KONG DOLLAR											
628625907	LI + FUNG			HKD0 025		24APR01	26APR01	7 799000	09OCT00	TO 09OCT00	
225		1,509,949 85 193,608 14		558,945 22 72,049 89		951,004 43 121,939 30		-381 05	108,000 000		121,558 25
245		1,870,399 38 239,816 31		693,506 10 89,395 24		1,176,893 28 150,897 30	02MAY01	7 799300 -476 23	09OCT00 134,000 000	TO 09OCT00	150,421 07
628625907 TOTAL			3,380,349 23 433,424 45	1,252,451 32 161,445 13		2,127,897 91 272,836 60		-857 28			271,979 32
629005901	MTR CORP			HKD1		05OCT00	18OCT00	7 794050	02OCT00	TO 02OCT00	
669		388,132 80 49,785 83		383,190 40 38,886 52		84,942 40 10,895 57		3 74	32,000 000		10,899 31

ASSET ID	SECURITY LOT	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG DTL FUND	BUYS NET
(CONTINUED) HKD - HONG KONG DOLLAR											
644806002	HUTCHISON WHAMPOA			HKD0 25		18OCT00	20OCT00	7 797800	31JUL00	TO 31JUL00	
017		631,405 60 80,972 27		333,729 36 43,066 65		297,676 24 38,174 39		-268 77	7,000 000		37,905 62
036		820,034 24 105,171 70		429,080 41 55,371 41		19OCT00 390,953 63 50,140 98	23OCT00	7 797100 -340 61	31JUL00 9,000 000	TO 31JUL00	49,800 29
644806002 TOTAL			1,451,439 84 186,143 97	762,809 97 98,438 06		688,629 87 88,315 29		-609 38			87,705 91
HKD TOTAL			5,219,921 87 669,354 25	2,318,451 69 298,769 71		2,901,470 18 372,047 44		-1,462 92			370,584 54
JPY - JAPANESE YEN											
612927905	NTT DOCOMO			NPV		07AUG00	10AUG00	108 979996	31JUL00	TO 31JUL00	
233		14,719,400 00 153,417 15		11,990,332 00 107,473 54		4,729,068 80 43,393 91		2,549 70	4 000		45,943 41
238		14,071,133 00 129,524 70		9,991,943 00 89,561 28		4,079,190 00 37,549 50	11AUG00	108 635002 2,415 92	31JUL00 5 000	TO 31JUL00	39,945 42
242		11,241,024 00 104,098 03		7,993,554 00 71,649 03		3,247,472 00 30,073 36	14AUG00	107 985001 2,375 64	31JUL00 4 000	TO 31JUL00	32,449 00
247		5,595,909 00 51,487 41		3,996,777 00 35,824 51		1,599,132 00 14,713 46	15AUG00	108 684998 949 44	31JUL00 2 000	TO 31JUL00	15,642 90
258		11,203,280 00 103,118 23		7,993,554 00 71,649 03		3,209,724 00 29,543 25	11AUG00	108 645004 1,925 95	31JUL00 4 000	TO 31JUL00	31,449 20
274		2,745,844 00 25,187 78		1,998,389 00 17,912 26		15AUG00 747,457 80 6,854 46	18AUG00	109 014999 419 86	31JUL00 1 000	TO 31JUL00	7,275 52

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS		NET BASE GN/LS	
(CONTINUED)								
JPY - JAPANESE YEN								
576	27,901,969 00 259,299 94	17,985,498 00 161,210 31		26SEP00 9,916,471 00 92,156 23	02OCT00	107 604996 5,933 40	31JUL00 TO 31JUL00 9 000	98,089 63
612927905 TOTAL								
	89,478,563 00 826,135 24	61,950,047 00 555,279 96		27,528 514 00 254,286 17		16,569 11		270,855 28
613210004	BRIDGESTONE CORP	JPY50		01FEB01	06FEB01	115 315002	31JUL00 TO 31JUL00	
261	19,042,142 00 145,131 52	41,113,843 00 389,648 22		-22,071,701 00 -191,403 55		-33,113 15	18,000 000	-224,516 70
633522909	UFJ HLDGS	JPY50000		30MAY01	04JUN01	120 255005	01APR01 TO 24APR01	
679	16,144,179 00 134 249 54	19,605,132 00 161,166 41		-3,460 953 00 -28,780 12		1 863 25	24 000	-26,916 87
697	11,965,604 00 100,652 79	14 703,849 00 120 874 81		31MAY01 -2 738,245 00 -23,033 69	05JUN01	118 880005	24APR01 TO 24APR01	18 000 -20,222 02
712	12,056,495 00 101,221 52	14,703,848 00 120,874 81		01JUN01 -2,647,353 00 -22,226 12	06JUN01	119 110001	24APR01 TO 18MAY01	18 000 -19 653 29
730	4,545,998 00 38,045 01	5,718,163 00 47,006 87		04JUN01 -1,172,165 00 -9,809 73	07JUN01	119 489998	18MAY01 TO 18MAY01	7 000 -8,961 86
744	5,115,524 00 42,531 90	6,535,044 00 53,722 14		05JUN01 -1,419,520 00 -11,802 29	08JUN01	120 275002	18MAY01 TO 18MAY01	8 000 -11,190 24
752	2,482,899 00 22,293 40	3,267 522 00 26,861 07		06JUN01 -584,623 00 -4,857 89	11JUN01	120 345001	18MAY01 TO 18MAY01	4 000 -4 567 67
761	4,490,322 00 39,118 61	5,718,163 00 47,006 87		07JUN01 -1,027,841 00 -8,572 49	12JUN01	119 900002	18MAY01 TO 18MAY01	7 000 7,888 26
779	2 679,566 00 22,210 34	3,267,522 00 26,861 07		08JUN01 -587,956 00 -4,873 44	13JUN01	120 645004	18MAY01 TO 18MAY01	4 000 -4,650 73

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE SECY GN/LS		NET BASE GN/LS	
(CONTINUED)								
JPY - JAPANESE YEN								
633522909 TOTAL								
	59,880,587 00 500,323 11	73,519 243 00 604,374 05		-13,438,656 00 -113,955 77		9,904 83		-104,050 94
646150003	INAX CORPORATION	JPY50		07JUN01	12JUN01	119 900002	21NOV00 TO 22NOV00	
764	5,249,714 00 43,784 10	3,290,844 00 28,600 13		1,958 870 00 16,537 53		-1,153 56	6,000 000	15,183 97
777	6,973,212 00 57,799 43	4,387,793 00 38,133 51		08JUN01 2,585,419 00 21,429 97	13JUN01	120 645004	22NOV00 TO 07DEC00	8 000 000 19 665 92
793	2,609,790 00 21 385 59	1,645,422 00 14,300 07		11JUN01 964 368 00 7,902 39	14JUN01	122 035004	07DEC00 TO 19DEC00	3,000 000 7,085 52
004	3,472,904 00 28,526 05	2,193,896 00 19,046 76		12JUN01 1,279,008 00 10,505 63	15JUN01	121 745003	19DEC00 TO 09JAN01	4,000 000 9,459 29
012	2,570,729 00 21,091 43	1,645,422 00 14,300 07		13JUN01 925,307 00 7,591 64	18JUN01	121 885002	09JAN01 TO 09JAN01	3,000 000 6,791 36
646150003 TOTAL								
	20,876,349 00 172,586 60	13,143,377 00 114,400 54		7,712,972 00 63,767 16		-5,581 10		58 186 06
648004000	AEON CO LTD	JPY50		09MAY01	14MAY01	122 224998	31JUL00 TO 31JUL00	
339	5,660,856 00 46,315 04	3,910,747 00 37,329 23		1,750,109 00 14,318 75		-5,332 94	2,000 000	8,985 81
350	8,434,850 00 68,773 99	5,866,121 00 55,993 84		10MAY01 2,570,729 00 20,955 61	15MAY01	122 475003	31JUL00 TO 31JUL00	3,000 000 12,780 15
363	2,826,946 00 23,078 05	1,955,374 00 18,664 61		11MAY01 871,572 00 7,115 16	16MAY01	122 495003	31JUL00 TO 31JUL00	1,000 000 4,413 44
387	5,583,989 00 45,300 69	3,910,747 00 37,329 22		15MAY01 1,673,242 00 13,574 35	18MAY01	123 264999	31JUL00 TO 31JUL00	2,000 000 7,971 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
405	5,414,445 00 45,433 50	3,910,747 00 37,329 22		16MAY01	21MAY01	123 574997	31JUL00	TO	31JUL00
				1,703,698 00 13,786 75		-5,682 47	2,000 000		8,104 28
556	2,787,710 00 22,679 98	1,955,374 00 18,664 61		21MAY01	24MAY01	122 915001	31JUL00	TO	31JUL00
				832,336 00 6,771 64		-2,756 27	1,000 000		4,015 37
575	2,795,831 00 22,766 43	1,955,373 00 18,664 61		22MAY01	25MAY01	122 805000	31JUL00	TO	31JUL00
				840,458 00 6,843 84		-2,742 02	1,000 000		4,101 82
592	2,696,988 00 22,404 88	1,955,374 00 18,664 61		23MAY01	28MAY01	120 375000	31JUL00	TO	31JUL00
				741,614 00 6,160 86		-2,420 59	1,000 000		3,740 27
648004000	TOTAL								
	36,403,615 00 296,752 56	25,419,857 00 242,639 95		10,983,758 00 89,526 96		-35,414 35			54,112 61
648380004	KAO CORP	JPY50		08SEP00	13SEP00	106 009995	31JUL00	TO	31JUL00
450	5,633,675 00 53,142 87	6,911,225 00 57,309 26		-1,277,550 00 -12,051 22		7,884 83	2,000 000		-4,166 39
460	2,838,295 00 26,786 48	3,455,612 00 28,654 63		11SEP00	14SEP00	105 959999	31JUL00	TO	31JUL00
				-417,317 00 -5,825 94		3,957 79	1,000 000		-1,868 15
466	5,637,520 00 52,731 45	6,911,225 00 57,309 26		12SEP00	18SEP00	106 910004	31JUL00	TO	31JUL00
				-1,273,705 00 -11,913 81		7,336 00	2,000 000		-4,577 81
471	2,846,757 00 26,584 57	3,455,612 00 28,654 63		13SEP00	19SEP00	107 074997	31JUL00	TO	31JUL00
				-408,855 00 -5,486 25		3,618 19	1,000 000		-2,068 06
479	5,497,333 00 53,121 99	6,911,225 00 57,309 26		14SEP00	20SEP00	107 250000	31JUL00	TO	31JUL00
				-1,213,892 00 -11,318 34		7,131 07	2,000 000		-4,187 27
513	2,782,580 00 26,007 85	3,455,612 00 28,654 63		19SEP00	22SEP00	106 990005	31JUL00	TO	31JUL00
				-673,032 00 -6,290 61		3,643 83	1,000 000		-2,646 78

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
541	8,256,699 00 76,532 41	10,366,837 00 85,963 88		22SEP00	27SEP00	107 885002	31JUL00	TO	31JUL00
				-2,110,138 00 -19,559 14		10,127 67	3,000 000		-9,431 47
557	2,980,279 00 26,956 77	3,455,612 00 28,654 63		25SEP00	28SEP00	107 589996	31JUL00	TO	31JUL00
				-555,333 00 -5,161 57		3,463 71	1,000 000		-1,697 86
648380004	TOTAL								
	36,593,138 00 341,866 39	44,922,960 00 372,510 18		-8,329,822 00 -77,806 88		47,163 09			-38,643 79
659706006	MITSUBISHI HVY IND	JPY50		24APR01	27APR01	122 074997	31JUL00	TO	31JUL00
223	13,550,002 00 110,997 36	11,581,484 00 111,202 59		1,968,518 00 16,125 48		-16,330 71	28,000 000		-205 23
664040003	NEC CORP	JPY50		14NOV00	17NOV00	108 165001	31JUL00	TO	31JUL00
285	6,359,962 00 58,798 52	5,300,168 00 47,293 39		1,059,774 00 9,797 75		1,707 38	3,000 000		11,505 15
303	6,515,413 00 59,909 09	5,300,168 00 47,293 39		15NOV00	20NOV00	108 755005	31JUL00	TO	31JUL00
				1,215,245 00 11,174 15		1,441 55	3,000 000		12,615 70
312	4,211,933 00 38,613 25	3,533,444 00 31,528 93		16NOV00	21NOV00	109 080002	31JUL00	TO	31JUL00
				678,487 00 6,220 09		864 23	2,000 000		7,084 32
334	4,081,467 00 37,496 25	3,533,444 00 31,528 93		17NOV00	22NOV00	108 849998	31JUL00	TO	31JUL00
				548,021 00 5,034 64		932 68	2,000 000		5,967 32
766	28,096,858 00 228,466 90	24,734,119 00 220,702 50		27MAR01	02APR01	122 979996	31JUL00	TO	31JUL00
				3,362,739 00 27,343 79		-19,579 39	14,000 000		7,764 40
780	6,105,376 00 49,797 12	5,300,168 00 47,293 39		28MAR01	02APR01	122 604996	31JUL00	TO	31JUL00
				805,208 00 6,567 50		-4,063 77	3,000 000		2,503 73

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYRS	
		LOCAL	PRINCIPAL NET					LOCAL	CURR				SHS/PAR
		BASE	PRINCIPAL NET	LOCAL	BASE COST	LOCAL	SECTY	GN/LS	GN/LS		NET	BASE	GN/LS
(CONTINUED)													
JPY - JAPANESE YEN													
66404003	TOTAL												
		55,370,989 00	473,081 13	47,701 515 00	425,640 53	7 469 474 00		66,137 92					
									-18,697 32				47,440 60
664144003	NIPPON SHEET GLASS			JPY50		08NOV00	13NOV00	1,607,589 00	107 540001	31JUL00	TO	31JUL00	
230		3,572,702 00	33,222 08	1,965,113 00	18,080 06	14,948 75		14,948 75	193 27	2 000 000			15,142 02
231		3,540,037 00	32,950 50	1,965,113 00	18,080 06	14,659 32		14,659 32	211 12	2,000 000			14,870 44
261		5,334,068 00	49,559 30	2,947,470 00	27,120 09	22,172 24		22,172 24	266 97	3,000 000			22,439 21
282		3,565,928 00	32,967 48	1,965,113 00	18,080 06	14,799 75		14,799 75	87 67	2,000 000			14,887 42
302		3,597,316 00	33,077 25	1,965,113 00	18,080 06	15,008 07		15,008 07	-10 88	2,000 000			14,997 19
383		6,367,466 00	57,744 32	3,930,226 00	36,160 12	22,102 47		22,102 47	-518 27	4,000 000			21,584 20
405		3,238,684 00	29,401 15	1,965,113 00	18,080 06	11 561 63		11 561 63	-240 54	2,000 000			11,321 09
437		1,556,384 00	14,062 02	982,557 00	9 040 03	5,184 56		5,184 56	-162 57	1,000 000			5 021 99
503		14,925,597 00	129,816 02	9,825,566 00	90,400 30	44,357 74		44,357 74	-4,942 02	10,000 000			39,415 72
365		22,095,167 00	187,924 03	14,738,348 00	135,600 44	62,571 29		62,571 29	-10,247 70	15,000 000			52,323 59

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYRS	
		LOCAL	PRINCIPAL NET					LOCAL	CURR				SHS/PAR
		BASE	PRINCIPAL NET	LOCAL	BASE COST	LOCAL	SECTY	GN/LS	GN/LS		NET	BASE	GN/LS
(CONTINUED)													
JPY - JAPANESE YEN													
664144003	TOTAL												
		67,793,349 00	600 724 15	42,249,932 00	388,721 28	25 543,417 00		227,365 82					
									-15,362 95				212,002 87
664232006	NIKON CORP			JPY50		21JUN01	26JUN01	1,688,396 00	124 385002	31JUL00	TO	31JUL00	
096		2,481,929 00	19,953 60	4,170,325 00	36,464 74	-13 573 95		-13 573 95	-2,937 19	2,000 000			-16,511 14
111		2 493,267 00	20,070 57	4,170 325 00	36,464 74	-13,500 17		-13,500 17	-2,894 00	2,000 000			-16,394 17
149		3,707,169 00	29,942 40	6,255,488 00	54,497 11	-20,582 50		-20,582 50	-4,172 21	3,000 000			-24,754 71
664232006	TOTAL												
		8,682,365 00	69,966 57	14 596,138 00	127,626 59	-5,913 773 00		47,654 62					
									10,003 40				-57,660 02
664286002	NISSAN MOTOR CO			JPY50		13SEP00	19SEP00	-803 875 00	107 074997	31JUL00	TO	31JUL00	
472		18 369,477 00	171,557 11	19,173,352 00	165,571 26	-7,507 59		-7,507 59	13,493 44	35,000 000			5,985 85
791		2,585 391 00	22,395 97	2 191,240 00	18,922 43	3,414 34		3,414 34	59 20	4,000 000			3,473 54
801		2,577 136 00	22 183 22	2,191 240 00	18,922 43	3,321 68		3,321 68	-60 89	4,000 000			3,260 79
028		2 535,652 00	21,740 99	2,191 240 00	18,922 43	2,953 03		2,953 03	-134 47	4,000 000			2,818 56
069		2,552,638 00	21,476 91	2,191,240 00	18,922 43	3 040 66		3 040 66	-486 18	4,000 000			2,554 48
085		2 543 851 00	21,510 66	2,191 240 00	18,922 43	2,981 66		2,981 66	-393 43	4,000 000			2,588 23

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/L GN/L	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET BASE GN/L
(CONTINUED)									
JPY - JAPANESE YEN									
095	1,513,372 00 11,146 80	1,095,620 00 9,461 22		18JAN01 217,752 00 1,848 10	23JAN01	117 824997 -162 52	31JUL00 2,000 000	TO 31JUL00	1,685 58
316	15,456,996 00 127,396 32	9,860,581 00 85,150 94		07MAY01 5,596,415 00 46,125 57	10MAY01	121 330002 -3,800 19	31JUL00 18,000 000	TO 31JUL00	42,245 38
327	11,071,879 00 91,010 47	7,121,531 00 61,497 90		08MAY01 3,950,348 00 32,471 73	11MAY01	121 654999 -2,959 16	31JUL00 13,000 000	TO 31JUL00	29,512 57
340	9,056,800 00 74,099 41	6,025,910 00 52,036 68		09MAY01 3,830,890 00 24,797 43	14MAY01	122 224998 -2,734 90	31JUL00 11,000 000	TO 31JUL00	22,062 73
366	5,716,364 00 46,597 63	3,834,670 00 33,114 25		10MAY01 1,881,694 00 15,338 05	15MAY01	122 675003 -1,855 47	31JUL00 7,000 000	TO 31JUL00	13,483 38
364	6,629,455 00 54,120 21	4,382,480 00 37,844 86		11MAY01 2,246,975 00 18,343 40	16MAY01	122 495003 -2,068 05	31JUL00 8,000 000	TO 31JUL00	16,275 35
377	4,937,456 00 40,114 20	3,286,860 00 28,383 64		14MAY01 1,650,594 00 13,410 21	17MAY01	123 084999 -1,679 65	31JUL00 6,000 000	TO 31JUL00	11,730 56
388	3,289,008 00 26 682 42	2,191,260 00 18,922 43		15MAY01 1,097,768 00 8,905 76	18MAY01	123 264999 -1,145 77	31JUL00 4,000 000	TO 31JUL00	7,759 99
407	1,676,934 00 13,570 17	1,095,620 00 9,461 22		16MAY01 581,314 00 4,704 14	21MAY01	123 574997 -595 19	31JUL00 2,000 000	TO 31JUL00	4,108 95
664286002	TOTAL								
	90,312 409 00 765,602 49	69,024,064 00 596,056 55		21,288,345 00 174,149 17		-4,605 23			169,545 94
677528002	SANKYO CO 402	JPY50 30,940,192 00 280,878 69	34,096,430 00 324,745 60	22NOV00 -3,156,238 00 -28,652 70	28NOV00	110 154999 -15,214 21	31JUL00 13,000 000	TO 31JUL00	-43,866 91

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/L GN/L	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET BASE GN/L
(CONTINUED)									
JPY - JAPANESE YEN									
428	9,517,805 00 85,491 82	10,491,209 00 99,921 72		24NOV00 -973,404 00 -8,743 41	29NOV00	111 330002 -5,686 49	31JUL00 4,000 000	TO 31JUL00	-14,429 90
677528002	TOTAL								
	40,457,997 00 366,370 51	44,587,639 00 424,667 32		-4,129,642 00 -37,396 11		-20,900 70			-58,296 81
682150008	SONY CORP 727	JPY50 5,310,227 00 49,218 90	2,290,631 00 17,653 04	18OCT00 3,019,596 00 27,987 73	13OCT00	107 889999 3,578 13	31JUL00 500 000	TO 31JUL00	31,565 86
756	4,129,610 00 38,368 58	1,832,505 00 14,122 43		11OCT00 2,297,105 00 21,342 61	16OCT00	107 629997 2,903 54	31JUL00 400 000	TO 31JUL00	24,246 15
802	3,058,795 00 28,247 63	1,374,379 00 10,591 82		14OCT00 1,684,416 00 15,555 39	19OCT00	108 285004 2,100 42	31JUL00 300 000	TO 31JUL00	17,655 81
072	4,120,926 00 38,003 65	1,832,505 00 14,122 43		23OCT00 2,288,421 00 21,104 08	26OCT00	108 434998 2,777 14	31JUL00 400 000	TO 31JUL00	23,881 22
077	1,031,962 00 9,548 57	458,126 00 3,530 61		24OCT00 573,836 00 5,309 61	27OCT00	108 074997 708 35	31JUL00 100 000	TO 31JUL00	6,017 94
490	10,689,221 00 96,165 00	5,955,641 00 45,897 89		01DEC00 4,733,580 00 42,585 40	07DEC00	111 154999 7,681 71	31JUL00 1,300 000	TO 31JUL00	50,267 11
504	12,652,317 00 113,959 17	4,871,894 00 52,959 11		04DEC00 5,780,423 00 52,064 16	07DEC00	111 025002 8,935 90	31JUL00 1,500 800	TO 31JUL00	61,000 86
539	8,851,908 00 80,176 70	4,581,263 00 35,306 07		06DEC00 4,270,645 00 38,681 63	11DEC00	110 404999 6,189 00	31JUL00 1,000 000	TO 31JUL00	44,870 63
543	2,584,412 00 23,338 71	1,374,379 00 10,591 82		07DEC00 1,210,033 00 10,927 29	12DEC00	110 735001 1,819 40	31JUL00 500 000	TO 31JUL00	12,746 89

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
624	19,316,362 00 171,800 26	10,078,778 00 77,673 36		14DEC00 9,237,584 00 82,159 33	19DEC00	112 434998 11,967 57	31JUL00 TO 31JUL00 2,200 000	94,126 90	
096	2,663,994 00 22,609 75	1,374,379 00 10,591 82		18JAN01 1,289,615 00 10,945 17	23JAN01	117 824997 1,072 76	31JUL00 TO 31JUL00 500 000	12,017 93	
116	9,876,470 00 84,288 20	5,039,389 00 38,836 68		19JAN01 4,837,081 00 41,280 83	24JAN01	117 175003 4,170 69	31JUL00 TO 31JUL00 1,100 000	45,451 52	
134	4,411,862 00 37,837 58	2,290,631 00 17,653 04		22JAN01 2,121,231 00 18,192 37	25JAN01	116 600006 1,992 17	31JUL00 TO 31JUL00 500 000	20,184 54	
155	2,617,712 00 22,384 13	1,374,379 00 10,591 82		23JAN01 1,243,333 00 10,631 78	26JAN01	116 945000 1,160 53	31JUL00 TO 31JUL00 500 000	11,792 31	
172	3,462,722 00 29,311 57	1,832,505 00 14,122 43		24JAN01 1,630,217 00 13,799 61	29JAN01	118 135002 1,389 53	31JUL00 TO 31JUL00 400 000	15,189 14	
192	2,587,819 00 22,090 73	1,374,379 00 10,591 82		26JAN01 1,213,440 00 10,358 44	31JAN01	117 145004 1,140 47	31JUL00 TO 31JUL00 300 000	11,498 91	
206	854,628 00 7,324 86	458,126 00 3,530 61		29JAN01 396,502 00 3,398 35	01FEB01	116 675003 395 90	31JUL00 TO 31JUL00 100 000	3,794 25	
682150008 TOTAL									
	98,220,947 00 874,673 99	50,393,889 00 388,366 80		47,827,058 00 426,323 78		59,983 41		486,307 19	
685852006	SUMITOMO HITSUI	JPY50		31MAY01	31MAY01	118 880005	01APR01 TO 01APR01		
765	806,893 00 6,787 46	467,061 00 3,861 17		339,832 00 2,858 61		67 68	800 000	2,926 29	
686550005	SUZUKI MOTOR CORP	JPY50		14AUG00	17AUG00	109 550003	31JUL00 TO 31JUL00		
268	8,168,892 00 74,567 70	9,167,620 00 86,322 51		-998,728 00 -9,116 64		-2,638 17	7,000 000	-11,754 81	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
273	14,251,886 00 130,733 26	15,715,920 00 147,981 44		15AUG00 -1,464,034 00 -15,429 66	18AUG00	109 014999 -3,818 52	31JUL00 TO 31JUL00 12,000 000	-17,248 18	
288	6,890,845 00 63,492 54	7,857,960 00 73,990 72		16AUG00 -967,115 00 -8,911 04	21AUG00	108 529999 -1,587 14	31JUL00 TO 31JUL00 6,000 000	-10,498 18	
292	3,406,457 00 31,403 15	3,928,980 00 36,995 36		17AUG00 -522,523 00 -4,816 99	22AUG00	108 474998 -775 22	31JUL00 TO 31JUL00 3,000 000	-5,592 21	
382	5,764,835 00 54,147 70	6,548,300 00 61,658 93		30AUG00 -783,465 00 -7,358 90	07SEP00	106 464996 -152 33	31JUL00 TO 31JUL00 5,000 000	-7,511 23	
393	2,267,465 00 21,260 81	2,619,320 00 24,663 57		31AUG00 -351,855 00 3,299 16	05SEP00	106 649994 -103 60	31JUL00 TO 31JUL00 2,000 000	-3,402 76	
449	2,106,414 00 19,869 96	2,619,320 00 24,663 57		08SEP00 -512,906 00 -4,838 28	13SEP00	106 009995 44 67	31JUL00 TO 31JUL00 2,000 000	-4,795 61	
473	3,169,509 00 29,600 83	3,928,980 00 36,995 36		13SEP00 -759,471 00 -7,092 89	19SEP00	107 074997 -301 64	31JUL00 TO 31JUL00 3,000 000	-7,394 53	
478	2,293,384 00 21,383 53	2,619,320 00 24,663 57		14SEP00 -325,936 00 -3,039 83	20SEP00	107 250000 -241 01	31JUL00 TO 31JUL00 2,000 000	-3,280 04	
514	2,317,859 00 21,664 26	2,619,320 00 24,663 57		19SEP00 -301,461 00 -2,817 66	22SEP00	106 990005 -181 65	31JUL00 TO 31JUL00 2,000 000	-2,999 31	
650	2,358,575 00 21,582 86	2,619,320 00 24,663 58		04OCT00 -260,745 00 -2,386 03	10OCT00	109 279999 -694 69	31JUL00 TO 31JUL00 2,000 000	-3,080 72	
721	2,404,909 00 22,290 38	2,619,320 00 24,663 57		10OCT00 -214,411 00 -1,987 31	13OCT00	107 889999 -385 88	31JUL00 TO 31JUL00 2,000 000	-2,373 19	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
686550005	TOTAL								
	55,481,030 00	42,863,680 00		-7,462,650 00					
	511,996 98	591,925 75		-69,093 59					
687049007	ADVANTEST								
095	10,274,794 00	13,808,825 00	JPY50	21JUN01	26JUN01	124 385002	850CT00	TO 050CT00	
	82,604 78	121,412 58		-3,534,029 00		-10,395 78	900 000		-38,807 80
				-28,412 02					
113	3,378,466 00	4,602,942 00		22JUN01	27JUN01	124 224998	060CT00	TO 060CT00	
	27,196 35	40,470 86		-1,224,474 00		-3,417 59	300 000		-13,274 51
				-9,854 92					
136	3,341,165 00	4,602,942 00		25JUN01	28JUN01	124 029999	060CT00	TO 100CT00	
	24,938 36	40,470 86		-1,261,777 00		-3,359 34	300 000		-13,532 50
				-10,173 14					
180	5,196,092 00	4,602,942 00		29JUN01	04JUL01	124 709999	100CT00	TO 100CT00	
	25,612 16	40,470 86		-1,408,850 00		-3,561 69	300 000		-14,858 70
				-11,297 01					
687049007	TOTAL								
	20,188,519 00	27,617,651 00		-7,429,132 00					
	162,351 65	242,825 16		-59,739 11					
691898001	USHIO INC								
743	12,375,730 00	16,838,824 00	JPY50	05JUN01	08JUN01	120 275002	29SEP00	TO 29SEP00	
	102,895 28	154,924 41		-4,463,094 00		-14,923 92	7,000 000		-52,031 33
				-37,107 41					
751	17,972,470 00	24,055,464 00		06JUN01	11JUN01	120 345001	020CT00	TO 050CT00	
	149,341 23	221,323 73		-4,082,994 00		-21,436 20	10,000 000		-71,982 50
				-50,546 30					
762	8,979,102 00	12,027,731 00		07JUN01	12JUN01	119 900002	050CT00	TO 050CT00	
	74,888 26	110,641 86		-3,048,629 00		-10,347 17	5,000 000		-35,773 60
				-25,424 43					
778	5,648,884 00	4,811,093 00		08JUN01	13JUN01	120 645004	060CT00	TO 060CT00	
	30,244 80	44,264 75		-1,142,209 00		-4,384 65	2,000 000		-14,019 95
				-9,633 30					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
691898001	TOTAL								
	42,976,186 00	57,733,112 00		-14,756,926 00					
	357,369 57	531,176 95		-122,713 44					
698538006	YAMAOUCHI PHARM								
711	31,402,910 00	39,781,304 00	JPY50	01JUN01	04JUN01	119 110001	28FEB01	TO 28FEB01	
	263,646 29	339,141 54		-8,378,394 00		-5,153 60	9,000 000		-75,495 25
				-70,341 65					
JPY TOTAL									
	787,437,990 00	728,686,796 00		58,751,194 00					
	6,866,363 57	6,450,065 13		530,434 35					416,298 44
KRW - SOUTH KOREAN WON									
677168908	SAMSUNG ELEC MECH								
406	59,970,250 00	83,979,651 00	KRW5000	01SEP00	05SEP00	1105 649902	31JUL00	TO 31JUL00	
	54,239 82	78,669 15		-24,089,401 00		5,285 84	1,290 000		-16,429 33
				-21,715 19					
648	600,318,852 00	957,428,429 00		12MAR01	14MAR01	1279 000000	31JUL00	TO 31JUL00	
	469,365 80	805,847 50		-357,309,577 00		-57,115 34	14,710 000		-336,481 70
				-279,366 36					
677168908	TOTAL								
	660,289,102 00	1,041,608,080 00		-381,318,978 00					
	523,405 62	876,516 45		-301,081 55					
677172009	SAMSUNG ELECTRONIC								
592	263,328,002 00	263,328,002 00	KRW5000	04DEC00	05DEC00	1124 431005	31JUL00	TO 31JUL00	
	234,187 78	234,187 78					1,050 000		00
							00		
689	191,583,540 00	250,788,573 00		15MAR01	19MAR01	1285 000000	31JUL00	TO 24OCT00	
	149,092 26	223,035 98		-59,205,013 00		-27,869 78	1,000 000		-73,943 72
				-46,073 94					
406	397,232,220 00	463,958,840 00		16MAY01	18MAY01	1309 000000	24OCT00	TO 06NOV00	
	303,462 35	412,616 55		-66,724,440 00		-58,178 92	1,850 000		-109,154 20
				-58,975 28					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE				
(CONTINUED)									
KRW - SOUTH KOREAN WON									
677172009	TOTAL								
	852,143,782 00	978,075,435 00		-125,931,653 00					
	686,742 39	869,840 31		-97,049 22		-86,048 70			-183,097 92
KRW	TOTAL								
	1,512,432,884 00	2,019,683,515 00		-507,250,631 00					
	1,210,348 01	1,746,356 94		-398,130 77		-137,878 18			-536,008 95
NOK - NORWEGIAN KRONE									
464580000	NORSK HYDRO AS	NOK20		02MAY01	07MAY01	9 066700	31JUL00	TO 31JUL00	
294	354,197 18	306,455 60		47 741 58			900 000		604 24
	39,065 72	38,461 48		5,265 60		-4,661 36			
419	635 384 68	578 860 58		16MAY01	22MAY01	9 087900	31JUL00	TO 31JUL00	
	69,915 46	72,649 47		56,524 10			1,700 000		-2,734 01
				6,219 71		-8,953 72			
536	375,284 13	340,506 22		18MAY01	23MAY01	9 050301	31JUL00	TO 31JUL00	
	41,466 48	42,734 98		34 777 91			1,000 000		-1,268 50
				3,842 74		-5,111 24			
658	881,705 61	783,164 31		25MAY01	30MAY01	9 206200	31JUL00	TO 31JUL00	
	95,773 02	98,290 44		98,541 30			2 300 000		-2,517 44
				10 703 80		-13 221 24			
721	472,019 79	408,607 47		01JUN01	07JUN01	9 449900	31JUL00	TO 31JUL00	
	49,949 71	51,281 98		63,412 32			1,200 000		-1,332 27
				6,710 37		-8,042 64			
787	858,685 11	749,113 69		08JUN01	13JUN01	9 339300	31JUL00	TO 31JUL00	
	91,943 20	94,016 96		109,571 42			2,200 000		-2,073 76
				11 732 29		-13,806 05			
045	594,352 27	510 759 33		15JUN01	20JUN01	9 232200	31JUL00	TO 31JUL00	
	64,378 18	64,102 47		83,592 94			1,500 000		275 71
				9,054 50		-8,778 79			
082	119,760 00	102,151 87		20JUN01	25JUN01	9 261100	31JUL00	TO 31JUL00	
	12,931 51	12,820 49		17,608 13			300 000		111 02
				1,901 30		-1,790 28			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE				
(CONTINUED)									
NOK - NORWEGIAN KRONE									
119	520,505 07	442,658 09		22JUN01	27JUN01	9 211300	31JUL00	TO 31JUL00	
	56,507 23	55,555 48		77,846 98			1,300 000		951 75
				8,451 25		-7,499 50			
154	119,433 08	102,151 87		26JUN01	29JUN01	9 196500	31JUL00	TO 31JUL00	
	13,008 54	12,820 49		17,481 21			300 000		188 05
				1,900 85		-1,712 80			
188	354,953 73	306,455 60		29JUN01	04JUL01	9 329700	31JUL00	TO 31JUL00	
	38,045 57	38,461 48		48 498 13			900 000		-415 91
				5,198 25		-5,614 16			
464580000	TOTAL								
	5,286,480 65	4 630,884 63		655,596 02					
	572,984 62	581,195 74		70,980 66		-79,191 78			-8,211 12
NOK	TOTAL								
	5,286 480 65	4,430,884 63		655 596 02					
	572,984 62	581 195 74		70,980 66		-79,191 78			-8,211 12
SEK - SWEDISH KRONA									
565990900	ASTRAZENECA	ORD USD0 25		20OCT00	25OCT00	10 128500	31JUL00	TO 31JUL00	
045	380 485 50	170,463 62		210 021 88			800 000		16,303 46
	37,565 83	21,262 37		20 755 73		-4,432 27			
092	671,284 74	298,311 33		24OCT00	27OCT00	10 122000	31JUL00	TO 31JUL00	
	66,319 38	37,209 15		372,973 41			1,400 000		29 110 23
				36 847 80		-7,737 57			
131	1,074 213 92	490,082 91		27OCT00	01NOV00	10 113000	31JUL00	TO 31JUL00	
	106,221 09	61,129 32		584,131 01			2,300 000		45,091 77
				57,760 41		-12,668 64			
565990900	TOTAL								
	2,125,984 14	958,857 86		1,167 126 30					
	210,106 30	119,600 84		115,343 94		-24,838 48			90,505 46

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY CN/LS BASE COST BASE SECTY CN/LS	TRD DT LOCAL SECTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE CN/LS
(CONTINUED)						
SEK - SWEDISH KRONA						
SEK TOTAL						
	2,125,984 16 210,106 30	958,857 86 119,400 84	1,167,124 30 115,343 94		-24,838 48	90,505 44
SGD - SINGAPORE DOLLAR						
607375904	NATSTEEL ELECTRONI 793 855,258 83 493,770 00	SGD0 10 761,733 36 447,337 23	22DEC00 93,525 47 53,995 43	03JAN01	1 732099 -7,562 64	31JUL00 TO 31JUL00 109,000 000 46,432 77
620746909	ST ASSEMBLY TEST 640 44,821 30 38,524 82	SGD0 25 177,542 23 104,472 32	15DEC00 -110,720 93 -63,834 49	20DEC00	1 734500 -2,113 01	31JUL00 TO 31JUL00 24,000 000 -65,947 50
SGD TOTAL						
	922,080 13 532,294 82	939,275 59 551,809 55	-17,195 46 -9,839 06		-9,675 47	-19,514 73
USD - US DOLLAR						
G3529L102	FLAG TELECOM HOLDINGS LTD 132 12,879 57	COM 94,794 12	12APR01 -81,914 55	18APR01	1 000000 00	31JUL00 TO 31JUL00 3,200 000 -81,914 55
	148 19,637 58	142,191 17	16APR01 -122,553 59	19APR01	1 000000 00	31JUL00 TO 31JUL00 4,800 000 -122,553 59
	162 29,756 42	219,211 39	17APR01 -189,454 77	20APR01	1 000000 00	31JUL00 TO 31JUL00 7,400 000 -189,454 77
	172 24,451 65	145,153 49	18APR01 -120,701 84	25APR01	1 000000 00	31JUL00 TO 31JUL00 4,900 000 -120,701 84

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY CN/LS BASE COST BASE SECTY CN/LS	TRD DT LOCAL SECTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE CN/LS
(CONTINUED)						
USD - US DOLLAR						
G3529L102 TOTAL						
	86,725 42	601,350 17	-514,624 75		00	-514,624 75
G6852T105	PARTNERRE LTD 398 171,566 88	COM 147,309 71	21NOV00 24,257 17	27NOV00	1 000000 00	31JUL00 TO 31JUL00 3,300 000 24,257 17
	422 88,312 05	75,886 82	22NOV00 12,425 23	28NOV00	1 000000 00	31JUL00 TO 31JUL00 1,700 000 12,425 23
G6852T105 TOTAL						
	259,878 93	223,196 53	36,682 40		00	36,682 40
00130H105	AES CORP 317 235,416 54	COM 86,197 40	18AUG00 149,218 94	23AUG00	1 000000 00	31JUL00 TO 31JUL00 4,000 000 149,218 94
	320 57,409 18	21,549 40	21AUG00 35,859 78	24AUG00	1 000000 00	31JUL00 TO 31JUL00 1,000 000 35,859 78
00130H105 TOTAL						
	292,825 72	107,747 00	185,078 72		00	185,078 72
001813104	ANC RENT CORP 280 44,951 63	COM 72,284 77	09AUG00 -27,333 14	14AUG00	1 000000 00	31JUL00 TO 31JUL00 6,850 000 -27,333 14
00184A105	AOL TIME WARNER INC 267 102,296 58	COM 39,819 55	30APR01 42,477 03	03MAY01	1 000000 00	12JAN01 TO 12JAN01 2,000 000 42,477 03
001957208	AT+T CORP 808 177,251 53	COM LIBERTY MEDIA GR 60,100 14	29MAR01 117,151 39	03APR01	1 000000 00	31JUL00 TO 31JUL00 12,200 000 117,151 39
	026 1,394 95	492 62	30MAR01 902 33	04APR01	1 000000 00	31JUL00 TO 31JUL00 100 000 902 33

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED)									
USD - US DOLLAR									
066	95,693 30	40,887 80		04APR01	09APR01	1 000000	31JUL00 TO 31JUL00		54,805 50
						00	8 300 000		54,805 50
134	86,005 55	29,064 82		12APR01	18APR01	1 000000	31JUL00 TO 31JUL00		56,940 73
						00	5,900 000		56,940 73
141	5,883 80	1,970 50		16APR01	19APR01	1 000000	31JUL00 TO 31JUL00		3,913 30
						00	400 000		3,913 30
142	4,373 85	1,477 87		16APR01	19APR01	1 000000	31JUL00 TO 31JUL00		2,895 98
						00	300 000		2,895 98
143	1,457 95	492 62		16APR01	19APR01	1 000000	31JUL00 TO 31JUL00		965 33
						00	100 000		965 33
001957208	TOTAL								
	372,060 93	134,486 37		257,574 56		00			237,574 56
007903107	ADVANCED MICRO DEVICES INC			14FEB01	20FEB01	1 000000	31JUL00 TO 31JUL00		
438	272,703 05	224,736 17				00	11,200 000		47,966 88
									47,966 88
449	47,113 24	36,118 31		15FEB01	21FEB01	1 000000	31JUL00 TO 31JUL00		10,994 93
						00	1,800 000		10,994 93
094	390,227 14	356,011 80		20JUN01	25JUN01	1 000000	31JUL00 TO 22SEP00		34,215 34
						00	16,200 000		34,215 34
108	40,882 10	37,359 24		21JUN01	26JUN01	1 000000	22SEP00 TO 22SEP00		3,522 84
						00	1,700 000		3,522 84

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED)									
USD - US DOLLAR									
007903107	TOTAL								
	750,925 53	654,225 54		96,699 99		00			96,699 99
00845V100	AGERE SYS INC			30MAR01	04APR01	1 000000	27MAR01 TO 27MAR01		
025	101,394 05	99,030 37				00	16,500 000		2,363 68
									2,363 68
335	47,636 72	37,211 41		08MAY01	11MAY01	1 000000	27MAR01 TO 27MAR01		10,425 31
						00	6,200 000		10,425 31
591	52,973 22	39,011 94		22MAY01	25MAY01	1 000000	27MAR01 TO 27MAR01		13,961 26
						00	6 500 000		13,961 26
00845V100	TOTAL								
	202,003 99	175,253 74		26,750 25		00			26,750 25
00846U101	AGILENT TECHNOLOGIES INC			21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00		
321	176,217 72	150,461 13				00	3,000 000		25,556 59
									25,556 59
013817101	ALCOA INC			02JAN01	05JAN01	1 000000	31JUL00 TO 31JUL00		
778	309,583 36	150,919 94				00	9,400 000		158,463 42
									158,463 42
643	140,442 26	69,037 84		09MAR01	14MAR01	1 000000	31JUL00 TO 31JUL00		91,404 42
						00	4,300 000		91,404 42
649	25,885 13	11,238 72		12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00		14,646 41
						00	700 000		14,646 41
655	54,979 31	24,082 97		12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00		30,896 34
						00	1,500 000		30,896 34
264	83,897 20	32,110 62		30APR01	03MAY01	1 000000	31JUL00 TO 31JUL00		51,786 58
						00	2,000 000		51,786 58

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
013817101	TOTAL								
	634,787 26	287,390 09		347,397 17		00			347,397 17
020002101	ALLSTATE CORP	COM		13NOV00	16NOV00	1 000000	31JUL00	TO	31JUL00
279	122,963 89	94,194 43		28,769 46		00	3,200 000		28,769 46
300	143,324 18	108,912 31		34,413 87		00	3,700 000		34,413 87
311	47,059 30	35,322 91		11,734 39		00	1,200 000		11,734 39
331	23,238 04	17,661 46		5,576 40		00	600 000		5,576 40
358	23,369 22	17,661 46		5,707 74		00	600 000		5,707 74
420	11,759 40	8,830 73		2,928 87		00	300 000		2,928 87
467	15,182 01	11,774 30		3,407 71		00	400 000		3,407 71
020002101	TOTAL			92,540 66		00			92,540 66
038222105	APPLIED MATERIALS INC	COM		12MAR01	15MAR01	1 000000	31JUL00	TO	31JUL00
660	33,465 88	12,980 63		20,485 25		00	700 000		20,485 25
668	24,012 69	9,271 88		14,740 81		00	500 000		14,740 81

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
679	48,183 39	18,543 75		29,639 64		00	1,000 000		29,639 64
491	14,698 34	5,563 13		9,135 21		00	300 000		9,135 21
739	14,501 84	5,563 13		8,938 71		00	500 000		8,938 71
038222105	TOTAL			82,939 62		00			82,939 62
052769106	AUTODESK INCORPORATED	COM STK NPV		07MAR01	12MAR01	1 000000	31JUL00	TO	31JUL00
417	31,709 18	33,267 06		-1,557 88		00	800 000		-1,557 88
654	7,341 57	8,314 74		-975 19		00	200 000		-975 19
666	7,272 47	8,314 74		-1,044 29		00	200 000		-1,044 29
102	2,955 08	4,158 38		-1,203 30		00	100 000		-1,203 30
113	8,747 76	12,475 15		-3,727 39		00	300 000		-3,727 39
118	11,887 84	16,633 53		-4,745 49		00	400 000		-4,745 49
123	6,042 83	8,314 74		-2,273 93		00	200 000		-2,273 93

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
133	3,057 48	4 158 38		12APR01	18APR01	1 000000	31JUL00	TO 31JUL00	
				-1,100 90		00	100 000		-1 100 90
150	6,222 83	8,316 74		16APR01	19APR01	1 000000	31JUL00	TO 31JUL00	
				-2,093 93		00	200 000		-2,093 93
542	483,492 27	602,965 44		18MAY01	23MAY01	1 000000	31JUL00	TO 31JUL00	
				-119,273 17		00	14,500 000		-119,273 17
052749106	TOTAL								
	568,929 31	706,924 98		-137,995 67		00			-137 995 67
05329W102	AUTOMATION INC DEL	COM		01DEC00	06DEC00	1 000000	31JUL00	TO 31JUL00	
484	339,748 58	773,447 84		-433,699 28		00	54,800 000		-433,699 28
053499109	AVAYA INC	COM		13OCT00	13OCT00	1 000000	02OCT00	TO 02OCT00	
071	9 37	30 04		-20 67		00	668		-20 67
035	9,342 88	36,689 70		09JAN01	12JAN01	1 000000	02OCT00	TO 02OCT00	
				-27,346 82		00	816 000		-27,346 82
053499109	TOTAL								
	9,352 25	36,719 74		-27,367 49		00			-27,367 49
057224107	BAKER HUGHES INC	COM		13MAR01	16MAR01	1 000000	31JUL00	TO 31JUL00	
664	86,856 67	47,839 68		39,016 99		00	2 100 000		39,016 99
678	37,409 05	20,502 72		14MAR01	19MAR01	1 000000	31JUL00	TO 31JUL00	
				16,906 33		00	900 000		16 906 33

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DIL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
057224107	TOTAL								
	124,265 72	68,342 40		55,923 32		00			55,923 32
084670207	BERKSHIRE HATHAWAY INC DEL	CL B		24APR01	27APR01	1 000000	31JUL00	TO 31JUL00	
231	16,204 10	-16,204 10		16,204 10		00	7 000		16,204 10
111421108	BROCADE COMMUNICATIONS SYS INCCOM			02MAY01	07MAY01	1 000000	16MAR01	TO 19MAR01	
290	177,494 74	89,628 80		87,867 94		00	5,600 000		87,867 94
291	54,601 29	27,386 58		27,214 71		00	1,100 000		27,214 71
302	136,340 11	72,200 98		64,139 13		00	2,900 000		64,139 13
314	38,036 89	19,917 51		18,119 38		00	21MAR01	TO 22MAR01	
							800 000		18,119 38
315	112,956 07	59,752 54		53,203 53		00	20MAR01	TO 21MAR01	
							2,400 000		53,203 53
325	29,259 82	14,938 13		14,321 69		00	22MAR01	TO 23MAR01	
							600 000		14 321 69
337	4,699 84	2,489 69		2,210 15		00	23MAR01	TO 23MAR01	
							100 000		2,210 15
344	14,100 72	7 469 07		6,631 65		00	23MAR01	TO 26MAR01	
							300 000		6,631 65
421	4,704 84	2,489 69		2,215 15		00	26MAR01	TO 26MAR01	
							100 000		2,215 15

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY CN/LS BASE COST BASE SECTY CN/LS	TRD DT STL DT LOCAL SECTY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
434	9.484 16	4,979 38	17MAY01 22MAY01 4,504 78	1 000000 00	26MAR01 TO 26MAR01 200 000 4,504 78
435	28,349 59	14,938 13	17MAY01 22MAY01 13,411 46	1 000000 00	26MAR01 TO 26MAR01 600 000 13,411 46
551	4,737 33	2,489 69	18MAY01 23MAY01 2,247 64	1 000000 00	26MAR01 TO 26MAR01 100 000 2,247 64
573	43,984 95	22,407 20	21MAY01 24MAY01 21,577 75	1 000000 00	26MAR01 TO 26MAR01 900 000 21,577 75
651	168,584 54	89,628 80	25MAY01 31MAY01 78,955 74	1 000000 00	26MAR01 TO 27MAR01 3,600 000 78,955 74
672	31,516 44	17,427 82	29MAY01 01JUN01 14,088 62	1 000000 00	27MAR01 TO 27MAR01 700 000 14,088 62
756	31,722 94	17,427 82	06JUN01 11JUN01 14,295 12	1 000000 00	27MAR01 TO 27MAR01 700 000 14,295 12
821	34,549 48	19,917 51	13JUN01 18JUN01 14,631 97	1 000000 00	27MAR01 TO 28MAR01 800 000 14,631 97
822	73,417 66	42,324 71	13JUN01 18JUN01 31,092 95	1 000000 00	28MAR01 TO 28MAR01 1,700 000 31,092 95
832	30,273 99	17,427 82	14JUN01 19JUN01 12,846 17	1 000000 00	29MAR01 TO 29MAR01 700 000 12,846 17
837	12,974 56	7,469 07	14JUN01 19JUN01 5,505 49	1 000000 00	29MAR01 TO 29MAR01 300 000 5,505 49

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY CN/LS BASE COST BASE SECTY CN/LS	TRD DT STL DT LOCAL SECTY CN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
195	13,199 56	7,469 07	29JUN01 05JUL01 5,730 49	1 000000 00	29MAR01 TO 29MAR01 300 000 5,730 49
196	21,447 02	12,448 45	29JUN01 05JUL01 9,198 57	1 000000 00	29MAR01 TO 29MAR01 500 000 9,198 57
197	21,447 02	12,448 45	29JUN01 05JUL01 9,198 57	1 000000 00	30MAR01 TO 30MAR01 500 000 9,198 57
198	45,434 96	37,345 34	29JUN01 05JUL01 28,289 62	1 000000 00	29MAR01 TO 30MAR01 1,500 000 28,289 62
200	44,348 52	24,896 89	29JUN01 05JUL01 19,451 63	1 000000 00	30MAR01 TO 30MAR01 1,000 000 19,451 63
111421108	TOTAL				
	1,208,269 06	647,319 14	560,949 92	00	560,949 92
127387108	CADENCE DESIGN SYS INC	CDM	31AUG00 06SEP00	1 000000	31JUL00 TO 31JUL00
399	482,786 54	357,512 56	45,273 98	00	19,000 000 45,273 98
686	7,278 14	5,644 94	20DEC00 26DEC00 1,633 20	1 000000 00	31JUL00 TO 31JUL00 300 000 1,633 20
687	57,377 04	45,159 48	20DEC00 26DEC00 12,217 56	1 000000 00	31JUL00 TO 31JUL00 2,400 000 12,217 56
701	139,562 78	111,017 06	21DEC00 27DEC00 28,545 72	1 000000 00	31JUL00 TO 31JUL00 5,900 000 28,545 72
702	7,006 26	5,644 94	21DEC00 27DEC00 1,361 32	1 000000 00	31JUL00 TO 31JUL00 300 000 1,361 32

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
734		58,303	17	45,159	48	22DEC00	28DEC00	1 000000	31JUL00	TO	31JUL00
						13,143	69	00	2,400	000	13,143
742		17,903	02	15,171	52	26DEC00	29DEC00	1 000000	31JUL00	TO	31JUL00
						4,731	50	00	700	000	4,731
785		2,444	91	1,881	65	03JAN01	08JAN01	1 000000	31JUL00	TO	31JUL00
						563	26	00	100	000	563
786		7,334	75	5,644	93	03JAN01	08JAN01	1 000000	31JUL00	TO	31JUL00
						1,689	82	00	300	000	1,689
799		10,373	77	7,526	58	04JAN01	09JAN01	1 000000	31JUL00	TO	31JUL00
						2,847	19	00	400	000	2,847
111		41,208	62	24,461	38	18JAN01	23JAN01	1 000000	31JUL00	TO	31JUL00
						16,747	24	00	1,300	000	16,747
126		73,314	19	43,277	84	19JAN01	24JAN01	1 000000	31JUL00	TO	31JUL00
						30,036	35	00	2,300	000	30,036
128		21,956	37	13,171	51	19JAN01	24JAN01	1 000000	31JUL00	TO	31JUL00
						8,784	86	00	700	000	8,784
145		25,675	06	15,053	16	22JAN01	25JAN01	1 000000	31JUL00	TO	31JUL00
						10,621	90	00	800	000	10,621
127387108	TOTAL										
		872,524	62	694,327	03	178,197	59	00			178,197
143658102	CARNIVAL CORP										
364		27,118	37	25,583	33	08FEB01	13FEB01	1 000000	31JUL00	TO	31JUL00
						1,535	04	00	800	000	1,535

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
382		10,028	66	9,593	75	09FEB01	14FEB01	1 000000	31JUL00	TO	31JUL00
						434	91	00	300	000	434
387		55,581	85	54,364	57	09FEB01	14FEB01	1 000000	31JUL00	TO	31JUL00
						1,217	28	00	1,700	000	1,217
402		14,315	60	15,989	58	12FEB01	15FEB01	1 000000	31JUL00	TO	31JUL00
						324	02	00	500	000	324
423		3,197	82	3,197	92	13FEB01	16FEB01	1 000000	31JUL00	TO	31JUL00
						-	10	00	100	000	-
446		15,974	46	15,989	58	15FEB01	21FEB01	1 000000	31JUL00	TO	31JUL00
						-15	12	00	500	000	-15
472		16,256	45	15,989	58	16FEB01	22FEB01	1 000000	31JUL00	TO	31JUL00
						266	87	00	500	000	266
479		4,481	78	4,395	83	20FEB01	23FEB01	1 000000	31JUL00	TO	31JUL00
						85	95	00	200	000	85
480		13,685	86	12,791	64	20FEB01	23FEB01	1 000000	31JUL00	TO	31JUL00
						894	20	00	400	000	894
481		14,580	34	15,989	58	20FEB01	23FEB01	1 000000	31JUL00	TO	31JUL00
						590	76	00	500	000	590
143658102	TOTAL										
		181,221	19	175,885	38	5,335	81	00			5,335
152312104	CENTEX CORP										
399		122,832	11	130,565	22	21NOV00	27NOV00	1 000000	31JUL00	TO	31JUL00
						-7,733	11	00	3,400	000	-7,733

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) USD - US DOLLAR									
421	107,846 40	115,204 61		22NOV00	28NOV00	1 000000	31JUL00 TO 31JUL00		
						00	3,000 000	-7,358 21	
322	136,869 11	119,044 76		06FEB01	09FEB01	1 000000	31JUL00 TO 31JUL00		
						00	3,100 000	17,824 35	
346	94,227 86	84,483 38		07FEB01	12FEB01	1 000000	31JUL00 TO 31JUL00		
						00	2,200 000	11,744 48	
804	379,974 15	357,134 30		29MAR01	03APR01	1 000000	31JUL00 TO 31JUL00		
						00	9,300 000	22,839 85	
152312104 TOTAL	843,749 63	806,432 27				00		37,317 36	
204493100	COMPAQ COMPUTER CORP	COM		02MAR01	07MAR01	1 000000	31JUL00 TO 31JUL00		
586	236,981 43	286,139 39				00	11,700 000	-49,157 96	
594	319,674 11	391,301 73		05MAR01	08MAR01	1 000000	31JUL00 TO 31JUL00		
						00	16,000 000	-71,627 62	
599	129,726 46	146,738 15		06MAR01	09MAR01	1 000000	31JUL00 TO 31JUL00		
						00	6,000 000	-17,011 69	
431	29,903 84	34,238 90		08MAR01	13MAR01	1 000000	31JUL00 TO 31JUL00		
						00	1,400 000	-4,335 06	
645	52,429 08	68,477 80		09MAR01	14MAR01	1 000000	31JUL00 TO 31JUL00		
						00	2,800 000	-16,048 72	
656	14,653 67	19,565 09		12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00		
						00	800 000	-4,911 42	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) USD - US DOLLAR									
029	100,752 23	134,509 97		30MAR01	04APR01	1 000000	31JUL00 TO 31JUL00		
						00	5,500 000	-33,757 74	
171	93,553 19	107,607 98		18APR01	23APR01	1 000000	31JUL00 TO 31JUL00		
						00	4,400 000	-14,054 79	
187	46,430 54	53,803 99		19APR01	24APR01	1 000000	31JUL00 TO 31JUL00		
						00	2,200 000	-7,373 45	
204493100 TOTAL	1,024,104 55	1,242,383 00				00		-218,278 45	
221809103	CORVIS CORP	COM		19DEC00	22DEC00	1 000000	27JUL00 TO 01AUG00		
670	81,606 23	213,134 80				00	3,200 000	-131,528 57	
247025109	DELL COMPUTER CORP	COM		31JAN01	05FEB01	1 000000	31JUL00 TO 31JUL00		
254	36,874 21	62,134 88				00	1,400 000	-25,260 67	
255	73,748 42	124,269 77		31JAN01	05FEB01	1 000000	31JUL00 TO 31JUL00		
						00	2,800 000	-50,521 35	
265	39,139 39	66,573 09		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00		
						00	1,500 000	-27,433 70	
274	25,732 34	44,382 06		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00		
						00	1,000 000	-18,649 72	
277	20,874 34	35,505 65		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00		
						00	800 000	-14,631 31	
297	52,576 44	88,744 12		02FEB01	07FEB01	1 000000	31JUL00 TO 31JUL00		
						00	2,000 000	-36,187 68	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
USD - US DOLLAR										
301		128,812 29	217,472 09		02FEB01	07FEB01	1 000000	31JUL00	TO 31JUL00	
					-88,659 80		00	4,900 000		-88,659 80
325		15,578 96	26,629 23		06FEB01	09FEB01	1 000000	31JUL00	TO 31JUL00	
					-11,050 27		00	600 000		-11,050 27
330		33,898 32	57,696 68		06FEB01	09FEB01	1 000000	31JUL00	TO 31JUL00	
					-23,798 36		00	1,300 000		23,798 36
247025109	TOTAL									
		427,234 71	723,427 57		-296,192 86		00			-296,192 86
260003108	DOVER CORP			COM	24APR01	27APR01	1 000000	31JUL00	TO 31JUL00	
232		245,047 82	221,325 00		23,742 82		00	6,500 000		23,742 82
278865100	ECOLAB INC			COM	24APR01	27APR01	1 000000	31JUL00	TO 31JUL00	
233		243,290 13	100,159 80		143,130 33		00	6,500 000		143,130 33
291011104	EMERSON ELEC CO			COM	20SEP00	25SEP00	1 000000	31JUL00	TO 31JUL00	
528		191,028 18	195,360 00		-4,331 82		00	3,200 000		-4,331 82
539		140,617 64	164,835 00		-4,217 36		00	2,700 000		-4,217 36
291011104	TOTAL									
		351,645 82	360,195 00		-8,549 18		00			-8,549 18
30231G102	EXXON MOBIL CORP			COM	04OCT00	10OCT00	1 000000	31JUL00	TO 31JUL00	
663		134,215 07	113,137 93		21,077 14		00	1,500 000		21,077 14
690		24,595 07	22,627 59		3,967 48		00	300 000		3,967 48

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
USD - US DOLLAR										
243		142,981 63	120,680 46		09NOV00	14NOV00	1 000000	31JUL00	TO 31JUL00	
					22,301 17		00	1,600 000		22,301 17
256		306,601 43	256,445 98		10NOV00	15NOV00	1 000000	31JUL00	TO 31JUL00	
					50,155 45		00	3,400 000		50,155 45
278		369,810 12	309,243 68		13NOV00	16NOV00	1 000000	31JUL00	TO 31JUL00	
					60,566 44		00	4,100 000		60,566 44
301		403,065 05	359,413 80		14NOV00	17NOV00	1 000000	31JUL00	TO 31JUL00	
					63,651 25		00	4,500 000		63,651 25
30231G102	TOTAL									
		1,383,268 37	1,161,549 44		221,718 93		00			221,718 93
313549107	FEDERAL MOGUL CORP			COM	06DEC00	11DEC00	1 000000	31JUL00	TO 31JUL00	
529		196 99	2,345 26		-2,148 27		00	100 000		-2,148 27
530		3,100 35	39,869 36		-36,769 01		00	1,700 000		-36,769 01
531		191 74	2,345 26		-2,153 52		00	100 000		-2,153 52
560		40,944 13	558,170 98		-517,226 85		00	23,800 000		-517,226 85
313549107	TOTAL									
		44,433 21	602,730 86		-558,297 45		00			-558,297 45
345838106	FOREST LABS INC			COM	28SEP00	03OCT00	1 000000	31JUL00	TO 31JUL00	
599		11,898 16	4,703 71		7,194 45		00	100 000		7,194 45

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	NET	GN/LS
(CONTINUED)									
USD ~ US DOLLAR									
601	23,939 98	9,407 42	14,532 56	28SEP00	03OCT00	1 000000	31JUL00	TO 31JUL00	
						00	200 000		14,532 56
618	11,906 10	4,703 71	7,202 47	29SEP00	04OCT00	1 000000	31JUL00	TO 31JUL00	
						00	100 000		7,202 47
761	146,830 10	61,148 23	85,681 87	11OCT00	14OCT00	1 000000	31JUL00	TO 31JUL00	
						00	1,300 000		85,681 87
810	212,988 15	84,666 78	128,321 37	17OCT00	20OCT00	1 000000	31JUL00	TO 31JUL00	
						00	1,800 000		128,321 37
214	27,393 02	9,407 42	17,985 60	06NOV00	09NOV00	1 000000	31JUL00	TO 31JUL00	
						00	200 000		17,985 60
227	54,874 81	18,814 84	36,059 97	08NOV00	13NOV00	1 000000	31JUL00	TO 31JUL00	
						00	400 000		36,059 97
454	27,396 40	9,407 42	17,988 98	28NOV00	01DEC00	1 000000	31JUL00	TO 31JUL00	
						00	200 000		17,988 98
465	27,456 20	9,407 42	18,048 78	29NOV00	04DEC00	1 000000	31JUL00	TO 31JUL00	
						00	200 000		18,048 78
525	137,851 70	47,837 10	90,014 60	05DEC00	08DEC00	1 000000	31JUL00	TO 31JUL00	
						00	1,000 000		90,014 60
345838106	TOTAL	682,534 78	258,784 05	423,830 65		00			423,830 65
35138T107	FOX ENTMT GROUP INC	CL A	14SEP00	19SEP00	1 000000	31JUL00	TO 31JUL00		
495	167,276 91	128,505 91	38,771 00			00	5,500 000		38,771 00

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	NET	GN/LS
(CONTINUED)									
USD ~ US DOLLAR									
504	24,401 82	18,691 77	5,710 05	15SEP00	20SEP00	1 000000	31JUL00	TO 31JUL00	
						00	800 000		5,710 05
128	51,478 28	56,075 30	-4,597 02	27OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
						00	2,400 000		-4,597 02
146	2,144 92	2,336 47	-191 55	30OCT00	02NOV00	1 000000	31JUL00	TO 31JUL00	
						00	100 000		-191 55
159	131,542 71	142,524 73	-10,982 02	31OCT00	03NOV00	1 000000	31JUL00	TO 31JUL00	
						00	6,100 000		-10,982 02
172	10,734 64	11,682 36	-947 72	01NOV00	06NOV00	1 000000	31JUL00	TO 31JUL00	
						00	500 000		-947 72
173	47,420 95	51,402 36	-3,981 41	01NOV00	06NOV00	1 000000	31JUL00	TO 31JUL00	
						00	2,200 000		-3,981 41
178	102,398 76	109,814 14	-7,415 38	02NOV00	07NOV00	1 000000	31JUL00	TO 31JUL00	
						00	4,700 000		-7,415 38
200	13,331 55	14,018 83	-687 28	03NOV00	08NOV00	1 000000	31JUL00	TO 31JUL00	
						00	600 000		-687 28
208	10,725 14	11,682 35	-957 21	06NOV00	09NOV00	1 000000	31JUL00	TO 31JUL00	
						00	500 000		-957 21
217	2,150 48	2,336 47	-185 99	07NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
						00	100 000		-185 99
220	4,283 35	4,672 94	-389 59	07NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
						00	200 000		-389 59

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
601	75,032 49	100,468 26		11DEC00	14DEC00	1 000000	31JUL00 TO 31JUL00		
						00	4 300 000		-25,435 77
613	59,629 92	79,440 01		12DEC00	15DEC00	1 000000	31JUL00 TO 31JUL00		
						00	3,400 000		-19,810 09
618	10,469 65	14,018 83		15DEC00	18DEC00	1 000000	31JUL00 TO 31JUL00		
						00	600 000		-3,549 18
351387107	TOTAL								
	713,021 57	747,670 73				00			-34,649 16
370334104	GENERAL MLS INC	COM		04APR01	09APR01	1 000000	31JUL00 TO 31JUL00		
067	25,511 56	20,555 48				00	600 000		4,956 08
082	4,174 34	3,425 91		05APR01	10APR01	1 000000	31JUL00 TO 31JUL00		
						00	100 000		748 43
083	12,473 91	10,277 74		05APR01	10APR01	1 000000	31JUL00 TO 31JUL00		
						00	300 000		2,196 17
588	41,524 01	34,259 13		22MAY01	25MAY01	1 000000	31JUL00 TO 31JUL00		
						00	1,000 000		7,264 88
370334104	TOTAL								
	83 683 82	68,518 26				00			15,165 56
384802104	GRAINGER W W INC	COM		07DEC00	12DEC00	1 000000	31JUL00 TO 31JUL00		
557	22,394 25	28,707 38				00	600 000		-4,313 13
568	7,470 75	9,569 13		08DEC00	15DEC00	1 000000	31JUL00 TO 31JUL00		
						00	200 000		-2,098 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
583	33,637 99	43,061 07		08DEC00	13DEC00	1 000000	31JUL00 TO 31JUL00		
						00	900 000		-9,423 08
616	14,929 50	19,138 25		12DEC00	15DEC00	1 000000	31JUL00 TO 31JUL00		
						00	400 000		-4,208 75
011	15,330 44	19,138 25		05JAN01	10JAN01	1 000000	31JUL00 TO 31JUL00		
						00	400 000		-3,807 81
235	66,614 87	86,122 14		30JAN01	02FEB01	1 000000	31JUL00 TO 31JUL00		
						00	1,800 000		-19,507 27
256	118,525 16	148,321 47		31JAN01	05FEB01	1 000000	31JUL00 TO 31JUL00		
						00	3,100 000		-29,796 31
790	33,098 39	33,491 95		08JUN01	13JUN01	1 000000	31JUL00 TO 31JUL00		
						00	700 000		393 56
791	32,793 20	33,491 94		08JUN01	13JUN01	1 000000	31JUL00 TO 31JUL00		
						00	700 000		-698 74
003	23,121 47	23 922 82		11JUN01	14JUN01	1 000000	31JUL00 TO 31JUL00		
						00	500 000		-801 35
794	32,429 91	33,491 94		11JUN01	14JUN01	1 000000	31JUL00 TO 31JUL00		
						00	700 000		-1,062 03
010	30,836 35	33,491 94		12JUN01	15JUN01	1 000000	31JUL00 TO 31JUL00		
						00	700 000		-2,655 59
014	8,805 70	9,569 13		13JUN01	18JUN01	1 000000	31JUL00 TO 31JUL00		
						00	200 000		-763 43

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
384802104	TOTAL								
	439,987 98	521,517 41		-81,529 43		00			-81,529 43
401698105	GUIDANT CORP	COM		27OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
126	27,474 08	24,671 40		2,802 68		00	500 000		2,802 68
129	32,968 90	29,605 68		3,363 22		00	600 000		3,363 22
145	21,451 28	19,737 12		1,714 16		00	400 000		1,714 16
147	26,814 10	24,671 40		2,142 70		00	500 000		2,142 70
149	16,088 46	14,802 84		1,285 62		00	300 000		1,285 62
160	21,384 34	19,737 12		1,647 24		00	400 000		1,647 24
161	16,038 27	14,802 84		1,235 43		00	300 000		1,235 43
162	26,730 45	24,671 40		2,059 05		00	500 000		2,059 05
169	21,201 33	19,737 12		1,464 21		00	400 000		1,464 21
174	10,600 66	9,848 54		732 10		00	200 000		732 10

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
179	42,802 01	39,474 25		02NOV00	07DEC00	1 000000	31JUL00	TO 31JUL00	
				3,327 76		00	800 000		3,327 76
184	32,101 50	29,605 68		02NOV00	07DEC00	1 000000	31JUL00	TO 31JUL00	
				2,495 82		00	600 000		2,495 82
197	27,236 59	24,671 40		03NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
				2,565 19		00	500 000		2,565 19
198	5,447 31	4,934 28		03NOV00	05JAN01	1 000000	31JUL00	TO 31JUL00	
				513 03		00	100 000		513 03
199	43,578 54	39,474 25		03NOV00	20NOV00	1 000000	31JUL00	TO 31JUL00	
				4,104 29		00	800 000		4,104 29
249	41,734 40	41,645 33		31JAN01	05FEB01	1 000000	31JUL00	TO 31JUL00	
				89 07		00	844 000		89 07
275	185,714 64	186,383 09		01FEB01	06FEB01	1 000000	31JUL00	TO 31JUL00	
				-668 45		00	2,156 000		-668 45
341	94,312 85	93,751 34		07FEB01	12FEB01	1 000000	31JUL00	TO 31JUL00	
				561 51		00	1,900 000		561 51
396	30,660 79	29,803 06		12FEB01	15FEB01	1 000000	31JUL00	TO 31JUL00	
				857 73		00	604 000		857 73
397	30,151 19	29,457 66		12FEB01	15FEB01	1 000000	31JUL00	TO 31JUL00	
				693 53		00	597 000		693 53
410	7,606 94	7,352 08		13FEB01	16FEB01	1 000000	31JUL00	TO 31JUL00	
				254 86		00	149 000		254 86

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
418				13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00		
	7,649 65	7,401 42		268 23		00	150 000		268 23
401698105 TOTAL									
459200101	INTERNATIONAL BUSINESS MACHS	COM		33,508 98		00			33,508 98
587				02MAR01	07MAR01	1 000000	31JUL00 TO 31JUL00		
	30,883 97	27,275 94		3,608 03		00	300 000		3,608 03
593				05MAR01	08MAR01	1 000000	31JUL00 TO 31JUL00		
	134,347 65	118,195 72		16,151 93		00	1,300 000		16,151 93
188				19APR01	24APR01	1 000000	31JUL00 TO 31JUL00		
	345,464 27	272,759 36		72,704 91		00	3,000 000		72,704 91
459200101 TOTAL									
482480100	KLA TENCOR CORP	COM		92,464 87		00			92,464 87
743				23MAR01	28MAR01	1 000000	31JUL00 TO 31JUL00		
	214,618 72	86,251 61		128,367 11		00	4,600 000		128,367 11
48245R109	KPMG CONSULTING INC	COM		1,999 69		00			1,999 69
394				12FEB01	15FEB01	1 000000	07FEB01 TO 07FEB01		
	9,199 49	7,200 00		1,999 69		00	400 000		1,999 69
395				12FEB01	15FEB01	1 000000	07FEB01 TO 07FEB01		
	56,290 37	45,000 00		11,290 37		00	2,500 000		11,290 37
547				27FEB01	02MAR01	1 000000	07FEB01 TO 07FEB01		
	2,299 92	1,800 00		499 92		00	100 000		499 92
564				28FEB01	05MAR01	1 000000	07FEB01 TO 07FEB01		
	27,599 08	21,600 00		5,999 08		00	1,200 000		5 999 08

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET	
(CONTINUED)									
USD - US DOLLAR									
568				01MAR01	06MAR01	1 000000	07FEB01 TO 07FEB01		
	6,903 15	5,400 00		1,503 15		00	300 000		1,503 15
276				01MAY01	04MAY01	1 000000	07FEB01 TO 07FEB01		
	49,265 41	55,800 00		-6,534 59		00	3,100 000		-6,534 59
48245R109 TOTAL									
494368103	KIMBERLY CLARK CORP	COM		14,757 62		00			14,757 62
776				27MAR01	30MAR01	1 000000	31JUL00 TO 31JUL00		
	602,964 99	479,198 81		123,766 18		00	9,100 000		123,766 18
539830109	LOCKHEED MARTIN CORP	COM		2,321 41		00			2,321 41
554				22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00		
	15,058 14	12,736 73		2,321 41		00	500 000		2,321 41
556				22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00		
	90 373 18	76,420 36		13,952 82		00	3,000 000		13,952 82
567				25SEP00	28SEP00	1 000000	31JUL00 TO 31JUL00		
	30,109 29	25,473 45		4,635 84		00	1,000 000		4,635 84
578				26SEP00	29SEP00	1 000000	31JUL00 TO 31JUL00		
	5,997 80	5,094 69		903 11		00	200 000		903 11
580				26SEP00	29SEP00	1 000000	31JUL00 TO 31JUL00		
	39,742 92	33,115 49		6,627 43		00	1,300 000		6,627 43
591				27SEP00	02OCT00	1 000000	31JUL00 TO 31JUL00		
	16,512 04	12,736 73		3,775 31		00	500 000		3,775 31
615				29SEP00	04OCT00	1 000000	31JUL00 TO 31JUL00		
	3,314 88	2,547 35		767 53		00	100 000		767 53

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT SECTY GN/L	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG BUYS	
										NET	DTL FUND RSN
(CONTINUED)											
USD - US DOLLAR											
416		9,928	85	7,642	04	29SEP00	04OCT00	1 000000		31JUL00 TO 31JUL00	
							2,286	81	00	300 000	2,286 81
419		6,619	23	5,094	69	29SEP00	04OCT00	1 000000		31JUL00 TO 31JUL00	
							1,524	54	00	200 000	1,524 54
444		9,905	36	7,642	04	03OCT00	06OCT00	1 000000		31JUL00 TO 31JUL00	
							2,263	32	00	500 000	2,263 32
447		16,474	45	12,736	73	03OCT00	06OCT00	1 000000		31JUL00 TO 31JUL00	
							3,737	72	00	500 000	3,737 72
448		14,508	94	12,736	73	03OCT00	06OCT00	1 000000		31JUL00 TO 31JUL00	
							3,772	21	00	500 000	3,772 21
460		3,305	49	2,547	35	04OCT00	10OCT00	1 000000		31JUL00 TO 31JUL00	
							758	14	00	100 000	758 14
462		9,983	12	7,642	04	04OCT00	10OCT00	1 000000		31JUL00 TO 31JUL00	
							2,341	08	00	300 000	2,341 08
719		9,958	31	7,642	04	09OCT00	12OCT00	1 000000		31JUL00 TO 31JUL00	
							2,316	27	00	300 000	2,316 27
766		13,244	67	10,189	38	11OCT00	16OCT00	1 000000		31JUL00 TO 31JUL00	
							3,055	29	00	400 000	3,055 29
781		13,202	87	10,189	38	12OCT00	17OCT00	1 000000		31JUL00 TO 31JUL00	
							3,013	49	00	400 000	3,013 49
796		26,821	10	20,378	76	13OCT00	18OCT00	1 000000		31JUL00 TO 31JUL00	
							6,442	34	00	800 000	6,442 34

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT SECTY GN/L	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG BUYS	
										NET	DTL FUND RSN
(CONTINUED)											
USD - US DOLLAR											
799		10,049	15	7,642	04	13OCT00	18OCT00	1 000000		31JUL00 TO 31JUL00	
							2,407	11	00	500 000	2,407 11
819		3,358	39	2,547	35	16OCT00	19OCT00	1 000000		31JUL00 TO 31JUL00	
							811	04	00	100 000	811 04
813		3,318	88	2,547	35	17OCT00	20OCT00	1 000000		31JUL00 TO 31JUL00	
							771	53	00	100 000	771 53
814		3,339	20	2,547	35	17OCT00	20OCT00	1 000000		31JUL00 TO 31JUL00	
							791	85	00	100 000	791 85
820		3,298	89	2,547	35	18OCT00	23OCT00	1 000000		31JUL00 TO 31JUL00	
							751	54	00	100 000	751 54
862		10,065	11	7,642	04	20OCT00	25OCT00	1 000000		31JUL00 TO 31JUL00	
							2,423	07	00	300 000	2,423 07
863		3,307	88	2,547	35	20OCT00	25OCT00	1 000000		31JUL00 TO 31JUL00	
							760	53	00	100 000	760 53
874		42,292	94	30,568	14	23OCT00	26OCT00	1 000000		31JUL00 TO 31JUL00	
							11,724	80	00	1,200 000	11,724 80
488		28,701	75	22,926	11	01DEC00	06DEC00	1 000000		31JUL00 TO 31JUL00	
							5,775	64	00	900 000	5,775 64
521		17,870	33	12,736	73	05DEC00	08DEC00	1 000000		31JUL00 TO 31JUL00	
							4,333	60	00	500 000	4,333 60
272		71,113	82	50,946	90	01FEB01	06FEB01	1 000000		31JUL00 TO 31JUL00	
							20,166	92	00	2,000 000	20,166 92

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS	
							SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
298	18,290 88	12,736 73		02FEB01	07FEB01	1 000000	31JUL00 TO 31JUL00 500 000	5,554 15
398	59,462 31	43,304 87		12FEB01	15FEB01	1 000000	31JUL00 TO 31JUL00 1,700 000	16,157 44
400	10,803 74	7,642 04		12FEB01	15FEB01	1 000000	31JUL00 TO 31JUL00 300 000	3,141 70
404	13,951 53	10,189 38		13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00 400 000	3,762 15
411	31,511 54	22 926 10		13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00 900 000	8 585 44
414	10,456 15	7,642 04		13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00 300 000	2,814 11
419	10,963 43	7,642 04		13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00 300 000	3,321 39
437	7,394 91	5,094 69		14FEB01	20FEB01	1 000000	31JUL00 TO 31JUL00 200 000	2,300 22
459	3,694 87	2,547 34		16FEB01	22FEB01	1 000000	31JUL00 TO 31JUL00 100 000	1,147 53
478	22,276 71	15,284 07		20FEB01	23FEB01	1 000000	31JUL00 TO 31JUL00 600 000	6,992 64
493	11,363 71	7 642 04		21FEB01	26FEB01	1 000000	31JUL00 TO 31JUL00 300 000	3,721 67

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS	
							SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
511	26,522 95	17,831 41		22FEB01	27FEB01	1 000000	31JUL00 TO 31JUL00 700 000	8,691 54
520	7,435 45	5,094 69		23FEB01	28FEB01	1 000000	31JUL00 TO 31JUL00 200 000	2,340 76
538	18,813 72	12,736 73		26FEB01	01MAR01	1 000000	31JUL00 TO 31JUL00 500 000	6,076 99
540	3,795 87	2,547 35		27FEB01	02MAR01	1 000000	31JUL00 TO 31JUL00 100 000	1,248 52
548	3,794 87	2,547 34		27FEB01	02MAR01	1 000000	31JUL00 TO 31JUL00 100 000	1,247 53
556	15,010 89	10,189 38		28FEB01	05MAR01	1 000000	31JUL00 TO 31JUL00 400 000	4,821 51
573	3,603 57	2,547 34		01MAR01	06MAR01	1 000000	31JUL00 TO 31JUL00 100 000	1,056 23
628	38,757 50	25,473 45		08MAR01	13MAR01	1 000000	31JUL00 TO 31JUL00 1,000 000	13,284 05
644	50,154 40	33,115 49		09MAR01	14MAR01	1 000000	31JUL00 TO 31JUL00 1,300 000	17,038 91
647	3,853 87	2,547 34		12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00 100 000	1,306 53
651	7,751 74	5,094 69		12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00 200 000	2,657 05

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	
(CONTINUED)									
USD - US DOLLAR									
657	69,325 76	45,852 21		12MAR01	15MAR01	1 000000	31JUL00	TO 31JUL00	
				23,473 55		00	1,800 000		23,473 55
675	3,844 87	2,547 35		13MAR01	16MAR01	1 000000	31JUL00	TO 31JUL00	
				1,297 52		00	100 000		1,297 52
680	22,769 24	15,284 07		14MAR01	19MAR01	1 000000	31JUL00	TO 31JUL00	
				7,485 17		00	600 000		7,485 17
777	11,021 48	7,642 03		27MAR01	30MAR01	1 000000	31JUL00	TO 31JUL00	
				3,379 45		00	300 000		3,379 45
275	88,677 04	61,136 28		01MAY01	04MAY01	1 000000	31JUL00	TO 31JUL00	
				27,540 74		00	2,400 000		27,540 74
288	56,033 77	38,210 18		02MAY01	07MAY01	1 000000	31JUL00	TO 31JUL00	
				17,823 59		00	1,500 000		17,823 59
539830109	TOTAL								
	1,144,313 75	850,813 36		313,500 39		00			313,500 39
549463107	LUCENT TECHNOLOGIES INC	COM		06NOV00	09NOV00	1 000000	31JUL00	TO 31JUL00	
204	242,051 91	554,523 30		-312,471 39		00	9,800 000		-312,471 39
574206106	MASSEY ENERGY CORP	COM		23DEC00	03JAN01	1 000000	24OCT00	TO 26OCT00	
046	132,747 07	96,333 25		36,413 82		00	12,100 000		36,413 82
57772K101	MAXIM INTEGRATED PRODS INC	COM		13MAR01	16MAR01	1 000000	31JUL00	TO 31JUL00	
670	745,038 63	258,513 70		506,524 93		00	15,700 000		506,524 93
674	113,440 95	37,871 43		75,569 52		00	2,300 000		75,569 52

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	
(CONTINUED)									
USD - US DOLLAR									
683	438,752 69	151,485 73		14MAR01	19MAR01	1 000000	31JUL00	TO 31JUL00	
				287,266 96		00	9,200 000		287,266 96
684	9,601 93	3,293 17		15MAR01	20MAR01	1 000000	31JUL00	TO 31JUL00	
				6,308 76		00	200 000		6,308 76
692	230,279 14	77,389 45		15MAR01	20MAR01	1 000000	31JUL00	TO 31JUL00	
				152,889 71		00	4,700 000		152,889 71
702	32,530 15	11,526 09		16MAR01	21MAR01	1 000000	31JUL00	TO 31JUL00	
				21,004 06		00	700 000		21,004 06
713	4,719 72	1,646 58		19MAR01	22MAR01	1 000000	31JUL00	TO 31JUL00	
				3,073 14		00	100 000		3,073 14
715	146,496 46	51,044 11		19MAR01	22MAR01	1 000000	31JUL00	TO 31JUL00	
				95,452 35		00	3,100 000		95,452 35
57772K101	TOTAL								
	1,740,859 69	592,770 26		1,148,089 43		00			1,148,089 43
643491905	HONG KONG LAND HLD	USD 0 10(SING QUOTE)		16APR01	19APR01	1 000000	31JUL00	TO 31JUL00	
145	21,175 60	16,893 92		4,281 68		00	10,000 000		4,281 68
198	22,792 93	18,583 31		4,209 62		00	11,000 000		4,209 62
214	20,797 65	16,893 91		3,903 74		00	10,000 000		3,903 74
234	20,573 85	16,893 91		3,679 94		00	10,000 000		3,679 94

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
247	20,644 26	16,893 92		26APR01	02MAY01	1 000000	31JUL00 TO 31JUL00		
						00	10,000 000	3,750 34	
701	33,888 93	28,719 65		31MAY01	05JUN01	1 000000	31JUL00 TO 31JUL00		
						00	17,000 000	5,169 28	
643491905 TOTAL									
	139,873 22	114,878 62				00		24,994 60	
654106103	NIKE INC	CL B		27FEB01	02MAR01	1 000000	31JUL00 TO 31JUL00		
552	113,174 52	147,610 98				00	2,900 000	-34,436 46	
077	43,853 33	55,990 37		05APR01	10APR01	1 000000	31JUL00 TO 31JUL00		
						00	1,100 000	-12,137 04	
105	3,954 86	5,090 03		06APR01	11APR01	1 000000	31JUL00 TO 31JUL00		
						00	100 000	-1,135 17	
119	3,981 15	5,090 03		10APR01	16APR01	1 000000	31JUL00 TO 31JUL00		
						00	100 000	-1,108 88	
184	79,415 74	101,800 68		19APR01	24APR01	1 000000	31JUL00 TO 31JUL00		
						00	2,000 000	-22 384 94	
219	51,577 20	66,170 44		20APR01	25APR01	1 000000	31JUL00 TO 31JUL00		
						00	1,300 000	-14,593 24	
220	19,785 78	25,450 17		23APR01	26APR01	1 000000	31JUL00 TO 31JUL00		
						00	500 000	-5,664 39	
244	11,915 60	15,270 10		26APR01	01MAY01	1 000000	31JUL00 TO 31JUL00		
						00	300 000	-3,354 50	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
436	46,470 91	55,990 37		17MAY01	22MAY01	1 000000	31JUL00 TO 31JUL00		
						00	1,100 000	-9,519 46	
438	8,456 71	10,180 07		17MAY01	22MAY01	1 000000	31JUL00 TO 31JUL00		
						00	200 000	-1,723 36	
675	59,441 45	71,260 47		29MAY01	01JUN01	1 000000	31JUL00 TO 31JUL00		
						00	1 400 000	-11,819 02	
677	4,245 69	5,090 03		29MAY01	01JUN01	1 000000	31JUL00 TO 31JUL00		
						00	100 000	-844 34	
686	8,361 72	10,180 07		30MAY01	04JUN01	1 000000	31JUL00 TO 31JUL00		
						00	200 000	-1,818 35	
689	45,593 47	55,990 37		30MAY01	04JUN01	1 000000	31JUL00 TO 31JUL00		
						00	1,100 000	-10,396 90	
690	4,172 38	5,090 03		30MAY01	04JUN01	1 000000	31JUL00 TO 31JUL00		
						00	100 000	-917 65	
741	12,328 08	15,270 10		04JUN01	07JUN01	1 000000	31JUL00 TO 31JUL00		
						00	300 000	-2,942 02	
749	24,801 19	30,540 20		05JUN01	08JUN01	1 000000	31JUL00 TO 31JUL00		
						00	400 000	-5,739 01	
757	4,148 00	5,090 03		06JUN01	11JUN01	1 000000	31JUL00 TO 31JUL00		
						00	100 000	-942 03	
772	12,990 40	15,270 10		07JUN01	12JUN01	1 000000	31JUL00 TO 31JUL00		
						00	300 000	-2,279 70	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GM/LS GM/LS	SELL RATE BASE CURR GM/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
(CONTINUED)										
USD - US DOLLAR										
654106103 TOTAL										
		558,668 18		702,424 64		-143,756 46		00		-143,756 46
65473P105	MISOURCE INC		COM		03JAN01	08JAN01	1 000000	31JUL00	TO 31JUL00	
789		114,751 61		71,913 61		42,838 00		3,800 000		42,838 00
592		145,123 65		94,623 17	05MAR01	08MAR01	1 000000	31JUL00	TO 31JUL00	50,500 48
131		124,369 44		75,698 53	12APR01	16APR01	1 000000	31JUL00	TO 31JUL00	48,670 91
149		91,489 74		56,773 90	16APR01	19APR01	1 000000	31JUL00	TO 31JUL00	34,715 84
163		98,531 43		60,558 83	17APR01	20APR01	1 000000	31JUL00	TO 31JUL00	37,972 60
65473P105 TOTAL										
		574,265 87		359,568 04		214,697 83		00		214,697 83
670008101	NOVELLUS SYS INC		COM		08MAR01	13MAR01	1 000000	21DEC00	TO 21DEC00	
430		55,510 98		38,997 24		16,513 74		1,200 000		16,513 74
659		40,123 81		29,247 93	12MAR01	15MAR01	1 000000	21DEC00	TO 21DEC00	10,875 88
667		70,701 16		51,996 31	13MAR01	16MAR01	1 000000	21DEC00	TO 21DEC00	18,704 85
481		13,632 08		9,749 31	14MAR01	19MAR01	1 000000	21DEC00	TO 21DEC00	3,882 77

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GM/LS GM/LS	SELL RATE BASE CURR GM/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
(CONTINUED)										
USD - US DOLLAR										
749		115,879 13		81,244 24	23MAR01	28MAR01	1 000000	21DEC00	TO 21DEC00	34,634 89
755		4,650 97		3,249 77	26MAR01	29MAR01	1 000000	21DEC00	TO 21DEC00	1,401 20
762		32,113 38		22,748 39	26MAR01	29MAR01	1 000000	21DEC00	TO 22DEC00	9,364 99
765		4,557 22		3,249 77	27MAR01	30MAR01	1 000000	22DEC00	TO 22DEC00	1,307 45
779		27,825 21		19,498 62	27MAR01	30MAR01	1 000000	22DEC00	TO 22DEC00	8,326 59
670008101 TOTAL										
		364,993 94		259,981 58		105,012 36		00		105,012 36
682189105	DM SEMICONDUCTOR CORP		COM		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
472		12,337 08		43,300 74		-30,963 66		2,100 000		-30,963 66
767		38,017 48		142,893 26	28DEC00	03JAN01	1 000000	31JUL00	TO 31JUL00	-124,875 78
682189105 TOTAL										
		50,354 56		206,194 00		-155,839 44		00		-155,839 44
69344F106	PMC SIERRA INC		COM		20APR01	25APR01	1 000000	10AUG00	TO 10AUG00	
205		37,123 80		53,960 01		-16,836 21		800 000		-16,836 21
207		86,378 33		128,155 02	20APR01	25APR01	1 000000	10AUG00	TO 10AUG00	-41,776 49

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED)									
USD - US DOLLAR									
268	38,248 72	60,705 01		30APR01 -22,456 29	03MAY01	1 000000	10AUG00 900 000	TO 31OCT00	
									-22,456 29
269	4,206 89	6,745 00		30APR01 -2 538 11	03MAY01	1 000000	31OCT00 100 000	TO 31OCT00	
									-2,538 11
277	8,553 61	13,490 00		01MAY01 -4,936 39	04MAY01	1 000000	09MAR01 200 000	TO 09MAR01	
									-4,936 39
278	59,731 38	94,430 02		01MAY01 -34,698 64	04MAY01	1 000000	31OCT00 1,400 000	TO 09MAR01	
									-34,698 64
281	8,584 71	13,490 00		02MAY01 -4,905 29	07MAY01	1 000000	09MAR01 200 000	TO 09MAR01	
									-4,905 29
287	43,789 54	67,450 01		02MAY01 -23,660 47	07MAY01	1 000000	09MAR01 1,000 000	TO 09MAR01	
									-23,660 47
336	4,389 26	6,745 00		08MAY01 -2,355 74	11MAY01	1 000000	09MAR01 100 000	TO 09MAR01	
									-2,355 74
69344F106	TOTAL								
	291,006 24	445,170 07		-154,163 83					-154,163 83
712713106	PEOPLESFT INC	COM		24OCT00	27OCT00	1 000000	31JUL00 2,400 000	TO 31JUL00	
089	116,129 54	56,324 50		59,805 04					59,805 04
096	199,121 08	95,318 38		25OCT00 103,802 70	30OCT00	1 000000	31JUL00 4,400 000	TO 31JUL00	103,802 70
229	9,899 67	4,332 65		08NOV00 5,567 02	13NOV00	1 000000	31JUL00 200 000	TO 31JUL00	5,567 02

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED)									
USD - US DOLLAR									
241	105,592 47	49,825 52		09NOV00 55,766 95	14NOV00	1 000000	31JUL00 2,300 000	TO 31JUL00	55,766 95
242	13,709 18	6,498 98		09NOV00 7,210 20	14NOV00	1 000000	31JUL00 300 000	TO 31JUL00	7,210 20
299	39,346 14	19,496 94		14NOV00 19,849 20	17NOV00	1 000000	31JUL00 900 000	TO 31JUL00	19,849 20
310	4,416 10	2,166 33		15NOV00 2,249 77	20NOV00	1 000000	31JUL00 100 000	TO 31JUL00	2,249 77
536	26,436 61	12,997 96		06DEC00 13,438 65	11DEC00	1 000000	31JUL00 600 000	TO 31JUL00	13,438 65
582	17,613 17	8,665 31		08DEC00 8,947 86	13DEC00	1 000000	31JUL00 400 000	TO 31JUL00	8,947 86
602	27,619 05	12,997 96		11DEC00 14,621 09	14DEC00	1 000000	31JUL00 600 000	TO 31JUL00	14,621 09
671	8,677 21	4,332 65		19DEC00 4,344 56	22DEC00	1 000000	31JUL00 200 000	TO 31JUL00	4,344 56
684	35,050 43	21,663 27		20DEC00 13,387 16	26DEC00	1 000000	31JUL00 1,000 000	TO 31JUL00	13,387 16
700	10,071 80	6,498 98		21DEC00 3,572 82	27DEC00	1 000000	31JUL00 300 000	TO 31JUL00	3,572 82
703	27,441 96	17 330 61		21DEC00 10,111 35	27DEC00	1 000000	31JUL00 800 000	TO 31JUL00	10,111 35

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY
	LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET					LOCAL COST BASE COST	LOCAL SECTY BASE SECTY			
(CONTINUED)											
USD - US DOLLAR											
734		34,833 23	22DEC00	21,663 27	28DEC00	28DEC00	1 000000		31JUL00 TO 31JUL00		
					13,169 96		00	1,000 000			13,169 96
740		7,322 01	26DEC00	4,332 65	29DEC00	29DEC00	1 000000		31JUL00 TO 31JUL00		
					2,989 36		00	200 000			2,989 36
744		3,476 01	26DEC00	2,166 33	29DEC00	29DEC00	1 000000		31JUL00 TO 31JUL00		
					1,309 68		00	100 000			1,309 68
784		15,720 15	03JAN01	8,665 31	08JAN01	08JAN01	1 000000		31JUL00 TO 31JUL00		
					7,054 84		00	400 000			7,054 84
025		3,983 34	08JAN01	2,166 33	11JAN01	11JAN01	1 000000		31JUL00 TO 31JUL00		
					1,817 01		00	100 000			1,817 01
048		34,648 84	10JAN01	15,164 29	16JAN01	16JAN01	1 000000		31JUL00 TO 31JUL00		
					19,484 55		00	700 000			19,484 55
055		147,483 28	11JAN01	62,823 47	17JAN01	17JAN01	1 000000		31JUL00 TO 31JUL00		
					84,659 81		00	2,900 000			84,659 81
109		52,044 04	18JAN01	21,663 27	23JAN01	23JAN01	1 000000		31JUL00 TO 31JUL00		
					30,380 79		00	1,000 000			30,380 79
123		10,414 41	19JAN01	4,332 65	24JAN01	24JAN01	1 000000		31JUL00 TO 31JUL00		
					6,081 76		00	200 000			6,081 76
127		10,399 65	19JAN01	4,332 65	24JAN01	24JAN01	1 000000		31JUL00 TO 31JUL00		
					6,067 00		00	200 000			6,067 00
133		30,159 37	19JAN01	12,997 96	24JAN01	24JAN01	1 000000		31JUL00 TO 31JUL00		
					17,161 41		00	600 000			17,161 41

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY
	LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET					LOCAL COST BASE COST	LOCAL SECTY BASE SECTY			
(CONTINUED)											
USD - US DOLLAR											
149		15,824 47	22JAN01	6,498 98	25JAN01	25JAN01	1 000000		31JUL00 TO 31JUL00		
					9,325 49		00	300 000			9,325 49
151		50,942 00	22JAN01	21,663 27	25JAN01	25JAN01	1 000000		31JUL00 TO 31JUL00		
					29,278 73		00	1,000 000			29,278 73
170		10,477 15	23JAN01	4,332 65	30JAN01	30JAN01	1 000000		31JUL00 TO 31JUL00		
					6,144 50		00	200 000			6,144 50
171		99,532 93	23JAN01	41,160 21	26JAN01	26JAN01	1 000000		31JUL00 TO 31JUL00		
					58,372 72		00	1,900 000			58,372 72
185		10,068 42	25JAN01	4,332 65	30JAN01	30JAN01	1 000000		31JUL00 TO 31JUL00		
					5,735 77		00	200 000			5,735 77
546		68,679 79	18MAY01	34,661 23	23MAY01	23MAY01	1 000000		31JUL00 TO 31JUL00		
					34,018 56		00	1,600 000			34,018 56
552		8,593 71	18MAY01	4,332 65	23MAY01	23MAY01	1 000000		31JUL00 TO 31JUL00		
					4,261 06		00	200 000			4,261 06
553		4,282 85	18MAY01	2,166 33	23MAY01	23MAY01	1 000000		31JUL00 TO 31JUL00		
					2,116 52		00	100 000			2,116 52
574		74,778 78	21MAY01	38,993 88	24MAY01	24MAY01	1 000000		31JUL00 TO 31JUL00		
					37,784 90		00	1,800 000			37,784 90
580		4,305 35	22MAY01	2,166 33	25MAY01	25MAY01	1 000000		31JUL00 TO 31JUL00		
					2,139 02		00	100 000			2,139 02
584		34,400 45	22MAY01	17,330 61	25MAY01	25MAY01	1 000000		31JUL00 TO 31JUL00		
					17,069 84		00	800 000			17,069 84

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
617	32,838 98	17,350 61	23MAY01 15,508 37	29MAY01	1 000000	31JUL00 TO 31JUL00 800 000 15,508 37
624	16,849 23	8,665 31	24MAY01 8,183 92	30MAY01	1 000000	31JUL00 TO 31JUL00 400 000 8,183 92
626	12,913 81	6,498 98	24MAY01 6,414 83	30MAY01	1 000000	31JUL00 TO 31JUL00 300 000 6,414 83
648	22,238 10	10,831 63	25MAY01 11 406 47	31MAY01	1 000000	31JUL00 TO 31JUL00 500 000 11,406 47
708	4,120 74	2,166 33	31MAY01 1 954 41	05JUN01	1 000000	31JUL00 TO 31JUL00 100 000 1,954 41
727	4,199 86	2 166 33	01JUN01 2 033 53	06JUN01	1 000000	31JUL00 TO 31JUL00 100 000 2 033 53
738	4,223 38	2,166 33	04JUN01 2,057 05	07JUN01	1 000000	31JUL00 TO 31JUL00 100 000 2,057 05
750	4,309 35	2,166 33	05JUN01 2,143 02	08JUN01	1 000000	31JUL00 TO 31JUL00 100 000 2,143 02
712713106 TOTAL	1,477,188 11	708,388 86	768 799 25		00	768,799 25
717081103 638	PFIZER INC 529,702 49	COM 133,994 00	03OCT00 395,708 49	04OCT00	1 000000	31JUL00 TO 31JUL00 11,900 000 395 708 49
718154107 227	PHILIP MORRIS COS INC 133,085 75	COM 96 047 37	30JAN01 37,038 38	02FEB01	1 000000	31JUL00 TO 31JUL00 5,000 000 37,038 38

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
234	255,338 36	182,490 01	30JAN01 72,848 35	02FEB01	1 000000	31JUL00 TO 31JUL00 5,700 000 72,848 35
718154107 TOTAL	388,424 11	278,537 38	109 886 73		00	109,886 73
748767100 106	QUINTILES TRANSNATIONAL CORP 8,126 56	COM 11,366 87	18JAN01 3 240 31	23JAN01	1 000000	31JUL00 TO 31JUL00 400 000 -3,240 31
108	8,024 73	11,366 87	18JAN01 -3,342 14	23JAN01	1 000000	31JUL00 TO 31JUL00 400 000 -3,342 14
158	22,442 22	31,258 88	18JAN01 -8,816 66	23JAN01	1 000000	31JUL00 TO 31JUL00 1,100 000 -8,816 66
125	8,197 28	11,366 87	19JAN01 -3,169 59	24JAN01	1 000000	31JUL00 TO 31JUL00 400 000 -3,169 59
149	14,374 44	19,892 01	23JAN01 5 517 57	26JAN01	1 000000	31JUL00 TO 31JUL00 700 000 -5,517 57
180	57,323 32	79,568 06	24JAN01 -22,244 74	29JAN01	1 000000	31JUL00 TO 31JUL00 2,800 000 -22,244 74
189	64,622 92	88,093 21	25JAN01 -23,470 29	30JAN01	1 000000	31JUL00 TO 31JUL00 3,100 000 -23,470 29
205	12,664 61	17,050 30	26JAN01 -4,385 69	31JAN01	1 000000	31JUL00 TO 31JUL00 600 000 -4,385 69
221	21,075 19	28,417 16	29JAN01 -7,341 97	01FEB01	1 000000	31JUL00 TO 31JUL00 1,000 000 -7,341 97

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L S GN/L S	SELL RATE BASE CURR GN/L S	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE	BUY S GN/L S
(CONTINUED)									
USD - US DOLLAR									
234	22,038 36	28,417 16		30JAN01	02FEB01	1 000000	31JUL00 TO 31JUL00 1,000 000		-6,378 80
237	48,452 25	62,517 74		30JAN01	02FEB01	1 000000	31JUL00 TO 31JUL00 2,200 000		-13,865 51
239	21,702 17	28,417 16		30JAN01	02FEB01	1 000000	31JUL00 TO 31JUL00 1,000 000		-6,714 99
251	15,390 10	19,892 01		31JAN01	05FEB01	1 000000	31JUL00 TO 31JUL00 700 000		-4,501 91
252	19,814 61	25,575 45		31JAN01	05FEB01	1 000000	31JUL00 TO 31JUL00 900 000		-5,758 84
270	8,799 70	11,366 87		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00 400 000		-2,567 17
274	50,654 42	65,359 48		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00 2,300 000		-14,705 86
279	2,213 55	2,841 72		02FEB01	07FEB01	1 000000	31JUL00 TO 31JUL00 100 000		-628 17
294	15,406 41	19,892 01		02FEB01	07FEB01	1 000000	31JUL00 TO 31JUL00 700 000		-4,485 60
295	17,652 45	22,733 73		02FEB01	07FEB01	1 000000	31JUL00 TO 31JUL00 800 000		-5,081 28
306	2,210 42	2,841 72		05FEB01	08FEB01	1 000000	31JUL00 TO 31JUL00 100 000		-631 30

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L S GN/L S	SELL RATE BASE CURR GN/L S	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE	BUY S GN/L S
(CONTINUED)									
USD - US DOLLAR									
315	8,816 70	11,366 87		05FEB01	08FEB01	1 000000	31JUL00 TO 31JUL00 400 000		-2,550 17
316	11,089 13	14,208 58		05FEB01	08FEB01	1 000000	31JUL00 TO 31JUL00 500 000		-3,119 45
323	2,203 71	2,841 72		06FEB01	09FEB01	1 000000	31JUL00 TO 31JUL00 100 000		-638 01
324	41,827 48	53,992 61		06FEB01	09FEB01	1 000000	31JUL00 TO 31JUL00 1,900 000		-12,165 13
328	8,913 38	11,366 87		06FEB01	09FEB01	1 000000	31JUL00 TO 31JUL00 400 000		-2,453 49
345	13,206 51	17,050 30		07FEB01	12FEB01	1 000000	31JUL00 TO 31JUL00 600 000		-3,843 79
350	2,201 05	2,841 72		08FEB01	13FEB01	1 000000	31JUL00 TO 31JUL00 100 000		-640 67
361	24,452 70	31,258 88		08FEB01	13FEB01	1 000000	31JUL00 TO 31JUL00 1,100 000		-6,606 18
363	15,667 92	19,892 01		08FEB01	13FEB01	1 000000	31JUL00 TO 31JUL00 700 000		-4,224 09
383	17,863 96	22,733 73		09FEB01	14FEB01	1 000000	31JUL00 TO 31JUL00 800 000		-4,869 77
384	4,499 85	5,683 43		09FEB01	14FEB01	1 000000	31JUL00 TO 31JUL00 200 000		-1,183 58

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS			
	LOT	LOCAL PRINCIPAL NET	NET PRINCIPAL NET						LOCAL COST BASE	LOCAL SECTY GN/LS	GN/LS	SHS/PAR
(CONTINUED)												
USD - US DOLLAR												
399		13,307 73		17,050 30		12FEB01	15FEB01	1 000000			31JUL00 TO 31JUL00	
									00	600 000		-3,742 57
415		2,198 01		2,841 72		13FEB01	16FEB01	1 000000			31JUL00 TO 31JUL00	
									00	100 000		-643 71
445		2,249 92		2,841 72		15FEB01	21FEB01	1 000000			31JUL00 TO 31JUL00	
									00	100 000		-591 80
497		2,204 03		2,841 72		21FEB01	26FEB01	1 000000			31JUL00 TO 31JUL00	
									00	100 000		-637 69
499		30,186 49		39,784 03		21FEB01	26FEB01	1 000000			31JUL00 TO 31JUL00	
									00	1,400 000		-9,597 54
512		10,220 80		14,208 58		22FEB01	27FEB01	1 000000			31JUL00 TO 31JUL00	
									00	500 000		-3,987 78
513		4,049 86		5,683 43		22FEB01	27FEB01	1 000000			31JUL00 TO 31JUL00	
									00	200 000		-1,633 57
521		18 069 68		25,575 45		23FEB01	28FEB01	1 000000			31JUL00 TO 31JUL00	
									00	900 000		-7 505 77
530		2,019 81		2,841 72		26FEB01	01MAR01	1 000000			31JUL00 TO 31JUL00	
									00	100 000		-821 91
535		14,305 77		19,892 01		26FEB01	01MAR01	1 000000			31JUL00 TO 31JUL00	
									00	700 000		-5,586 24
563		17,736 90		28,417 16		28FEB01	05MAR01	1 000000			31JUL00 TO 31JUL00	
									00	1,000 000		-10,680 26

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS			
	LOT	LOCAL PRINCIPAL NET	NET PRINCIPAL NET						LOCAL COST BASE	LOCAL SECTY GN/LS	GN/LS	SHS/PAR
(CONTINUED)												
USD - US DOLLAR												
571		7,516 74		11,346 87		01MAR01	06MAR01	1 000000			31JUL00 TO 31JUL00	
									00	400 000		-3,850 13
576		31,856 42		48,309 18		01MAR01	06MAR01	1 000000			31JUL00 TO 31JUL00	
									00	1,700 000		-16,452 76
588		116,604 31		170,502 98		02MAR01	07MAR01	1 000000			31JUL00 TO 31JUL00	
									00	6,000 000		-53 898 67
748767100	TOTAL											
		864,856 57		1,173,628 89					00			-308,772 32
755111309	RAYTHEON CO			CL A		06FEB01	09FEB01	1 000000			31JUL00 TO 31JUL00	
336		28,284 25		21,331 58					00	800 000		6,952 67
343		43,601 58		34,663 82		07FEB01	12FEB01	1 000000			31JUL00 TO 31JUL00	
									00	1 300 000		8 937 76
355		10,541 64		7,999 34		07FEB01	12FEB01	1 000000			31JUL00 TO 31JUL00	
									00	300 000		2,542 30
351		13,391 55		10,665 79		08FEB01	13FEB01	1 000000			31JUL00 TO 31JUL00	
									00	400 000		2,725 76
360		164,138 15		130,655 92		08FEB01	13FEB01	1 000000			31JUL00 TO 31JUL00	
									00	4,900 000		33,482 23
412		13,478 67		10,465 79		13FEB01	16FEB01	1 000000			31JUL00 TO 31JUL00	
									00	400 000		2,812 88
435		6,749 77		5,332 89		14FEB01	20FEB01	1 000000			31JUL00 TO 31JUL00	
									00	200 000		1,416 88

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	COST	BASE	SECTY	GN/LS	NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
460				16FEB01	22FEB01	1 000000	31JUL00 TO 31JUL00		
	33,706 27	26,664 47		7,041 80		00	1,000 000	7,041 80	
488				20FEB01	23FEB01	1 000000	31JUL00 TO 31JUL00		
	30,509 70	23,998 03		6,511 67		00	900 000	6,511 67	
394				15MAY01	15MAY01	1 000000	31JUL00 TO 01DEC00		
	1,023,915 78	1,023,915 78		00		00	38,400 000	00	
755111309	TOTAL								
	1,368,317 36	1,295,893 41		72,423 95		00		72,423 95	
755111408	RAYTHEON CO	CL B		01MAY01	04MAY01	1 000000	23OCT00 TO 23OCT00		
271	29,654 20	32,388 76		-2,732 56		00	1,000 000	-2,732 56	
286				02MAY01	07MAY01	1 000000	23OCT00 TO 23OCT00		
	2,926 40	3,238 88		-312 48		00	100 000	-312 48	
292				02MAY01	07MAY01	1 000000	23OCT00 TO 23OCT00		
	2,923 90	3,238 88		-314 98		00	100 000	-314 98	
293				02MAY01	07MAY01	1 000000	23OCT00 TO 23OCT00		
	14,624 51	16,194 38		-1,569 87		00	500 000	-1,569 87	
347				09MAY01	14MAY01	1 000000	13NOV00 TO 13NOV00		
	29,449 01	32,388 76		-2,939 75		00	1,000 000	-2,939 75	
360				10MAY01	15MAY01	1 000000	13NOV00 TO 13NOV00		
	29,449 01	32,388 76		-2,939 75		00	1,000 000	-2,939 75	
376				11MAY01	17MAY01	1 000000	13NOV00 TO 13NOV00		
	38,153 72	42,105 38		-3,951 66		00	1,300 000	-3,951 66	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	COST	BASE	SECTY	GN/LS	NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
392				15MAY01	15MAY01	1 000000	13NOV00 TO 05DEC00		
	152,227 15	152,227 15		00		00	4,700 000	00	
755111408	TOTAL								
	299,409 90	314,170 95		-14,761 05		00		-14,761 05	
76182K105	REYNOLDS R J TOB HLDCS INC	COM		29AUG00	01SEP00	1 000000	31JUL00 TO 31JUL00		
381	177,878 04	145,779 19		32,098 87		00	5,000 000	32,098 87	
392				30AUG00	05SEP00	1 000000	31JUL00 TO 31JUL00		
	108,181 73	90,383 10		17,798 63		00	3,100 000	17,798 63	
404				31AUG00	06SEP00	1 000000	31JUL00 TO 31JUL00		
	56,555 23	46,649 34		9,905 89		00	1,600 000	9,905 89	
113				26OCT00	31OCT00	1 000000	31JUL00 TO 31JUL00		
	122,839 05	104,961 01		17,878 04		00	3,600 000	17,878 04	
130				27OCT00	01NOV00	1 000000	31JUL00 TO 31JUL00		
	92,850 45	78,720 76		13,329 69		00	2,700 000	13,329 69	
144				30OCT00	02NOV00	1 000000	31JUL00 TO 31JUL00		
	82,672 92	69,974 01		12,698 91		00	2,400 000	12,698 91	
674				19DEC00	22DEC00	1 000000	31JUL00 TO 31JUL00		
	412,940 41	262,402 54		150,537 87		00	9,000 000	150,537 87	
76182K105	TOTAL								
	1,053,117 85	798,869 95		254,247 90		00		254,247 90	
775109200	ROGERS COMMUNICATIONS INC	CL B		28JUN01	03JUL01	1 000000	31JUL00 TO 31JUL00		
178	186,724 16	140,490 76		46,233 40		00	12,400 000	46,233 40	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
203				29JUN01	05JUL01	1 000000	31JUL00 TO 31JUL00		
	52,902 85	39,654 65		13,248 20		00	3,500 000	13,248 20	
775109200	TOTAL							59,481 60	
775315104	ROGER WIRELESS COMMUNICATIONS CL B NON VTC			11OCT00	14OCT00	1 000000	31JUL00 TO 31JUL00		
770	2,841 80	1,968 44		873 36		00	100 000	873 36	
054	21,471 36	23 621 28		-2,149 92		00	31JUL00 TO 31JUL00	-2,149 92	
068	12,370 82	13,779 08		-1 408 24		00	31JUL00 TO 31JUL00	-1,408 26	
775315104	TOTAL							-2,684 82	
78387G103	SBC COMMUNICATIONS INC	COM		30MAY01	04JUN01	1 000000	02FEB01 TO 02FEB01		
694	199,124 36	239,271 83		-40,147 47		00	4,700 000	-40,147 47	
700	76,476 02	91,636 02		-15,160 00		00	02FEB01 TO 02FEB01	-15 160 00	
78387G103	TOTAL							-55,307 47	
817265101	SENSORMATIC ELECTRS CORP	COM		05DEC00	08DEC00	1 000000	31JUL00 TO 31JUL00		
526	243,116 87	213 250 00		29,866 87		00	12,500 000	29,866 87	
538	244,269 33	213,250 00		31,019 33		00	31JUL00 TO 31JUL00	31,019 33	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
817265101	TOTAL							60,886 20	
852061100	SPRINT CORP	COM		31AUG00	06SEP00	1 000000	31JUL00 TO 31JUL00		
400	93,736 39	115,847 87		-22,111 48		00	2,800 000	-22,111 48	
416	13,389 03	16,549 69		-3 160 66		00	31JUL00 TO 31JUL00	-3,160 66	
417	33,472 58	41,374 24		-7,901 66		00	31JUL00 TO 31JUL00	-7,901 66	
538	52,273 25	82 748 48		-30,475 23		00	31JUL00 TO 31JUL00	-30,475 23	
118	113,630 92	190,321 49		-76,690 57		00	31JUL00 TO 31JUL00	-76,690 57	
180	133,592 73	239,970 58		-106,377 85		00	31JUL00 TO 31JUL00	-106,377 85	
196	82,732 43	148,947 25		-66,214 82		00	31JUL00 TO 31JUL00	-66,214 82	
852061100	TOTAL							-312,932 27	
862111200	STORAGE TECHNOLOGY CORP	COM PAR USD0	10	13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00		
413	154,588 10	228,951 12		-74,363 02		00	12,400 000	-74,363 02	
434	73,056 64	112,429 18		-39,572 54		00	31JUL00 TO 31JUL00	-39,572 54	

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	NET	DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
444	18.255 74	27,695 70		15FEB01	21FEB01	1 000000		31JUL00 TO 31JUL00	
							00	1,500 000	9,439 96
450	35.001 83	53,545 02		16FEB01	22FEB01	1 000000		31JUL00 TO 31JUL00	
							00	2,900 000	-18,543 19
498	29.122 30	49,852 26		21FEB01	26FEB01	1 000000		31JUL00 TO 31JUL00	
							00	2,700 000	-20,729 96
510	12.875 44	22,156 56		22FEB01	27FEB01	1 000000		31JUL00 TO 31JUL00	
							00	1,200 000	-9,281 12
514	5.364 82	9,231 90		23FEB01	28FEB01	1 000000		31JUL00 TO 31JUL00	
							00	500 000	-3,867 08
523	22.512 71	38,773 98		23FEB01	28FEB01	1 000000		31JUL00 TO 31JUL00	
							00	2,100 000	-16,261 27
529	4.291 85	7,385 52		26FEB01	01MAR01	1 000000		31JUL00 TO 31JUL00	
							00	400 000	-3,093 67
537	23.689 68	40,620 36		26FEB01	01MAR01	1 000000		31JUL00 TO 31JUL00	
							00	2,200 000	-16,930 68
539	2.163 92	3,692 76		27FEB01	02MAR01	1 000000		31JUL00 TO 31JUL00	
							00	200 000	-1,528 84
549	1.069 96	1,846 38		27FEB01	02MAR01	1 000000		31JUL00 TO 31JUL00	
							00	100 000	-776 42
603	29.119 60	49,852 26		06MAR01	09MAR01	1 000000		31JUL00 TO 31JUL00	
							00	2,700 000	-20,732 66

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	NET	DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
604	15.149 03	25,849 32		06MAR01	09MAR01	1 000000		31JUL00 TO 31JUL00	
							00	1,400 000	-10,700 29
607	3.274 39	5,539 14		06MAR01	09MAR01	1 000000		31JUL00 TO 31JUL00	
							00	300 000	-2,264 75
606	5.364 82	9,231 90		07MAR01	12MAR01	1 000000		31JUL00 TO 31JUL00	
							00	500 000	-3,867 08
614	8.642 83	14,771 04		07MAR01	12MAR01	1 000000		31JUL00 TO 31JUL00	
							00	800 000	-6,128 21
862111200	TOTAL								
	443,543 66	701,624 40					00		-258,080 74
87162H201	SYNTHES STRATEC INC	COM NT 144A		09JAN01	12JAN01	1 000000		31JUL00 TO 31JUL00	
088	125.886 10	67,116 68					00	180 000	58,769 42
089	63.011 28	33,558 34		10JAN01	16JAN01	1 000000		31JUL00 TO 31JUL00	
							00	90 000	29,452 94
080	38,300 06	20,507 88		15JAN01	18JAN01	1 000000		31JUL00 TO 31JUL00	
							00	55 000	17,792 18
081	11,115 82	5,965 93		16JAN01	19JAN01	1 000000		31JUL00 TO 31JUL00	
							00	16 000	5,149 89
220	19,347 11	10,440 37		29JAN01	01FEB01	1 000000		31JUL00 TO 31JUL00	
							00	28 000	8,906 74
243	24,873 78	13,423 34		30JAN01	02FEB01	1 000000		31JUL00 TO 31JUL00	
							00	36 000	11,450 44

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET
(CONTINUED)								
USD - US DOLLAR								
87162M201 TOTAL								
	282,534 15	151,012 54		131 521 61		00		131,521 61
883203101	TEXTRON INC	COM		30JAN01	02FEB01	1 000000	02AUG00 TO 01SEP00	
238	307,734 73	325,361 90		-17,627 17		00	6,100 000	-17,627 17
253	219,486 17	229,353 47		31JAN01	05FEB01	1 000000	01DEC00 TO 01DEC00	
				9,867 30		00	4,300 000	-9,867 30
883203101 TOTAL								
	527,220 90	554,715 37		-27,494 47		00		-27,494 47
902124106	TYCO INTL LTD	NEW COM		10OCT00	13OCT00	1 000000	31JUL00 TO 31JUL00	
738	230,184 09	183,483 66		46,700 43		00	4,263 000	46,700 43
918204108	V F CORP	COM		02APR01	05APR01	1 000000	31JUL00 TO 31JUL00	
044	3,499 21	3,105 96		393 25		00	100 000	393 25
045	298,510 03	264,006 70		34,503 33		00	8,500 000	34,503 33
918204108 TOTAL								
	302,009 24	267,112 66		34,896 58		00		34,896 58
925524308	VIACOM INC	CL B FORMERLY COM NO		01FEB01	06FEB01	1 000000	31JUL00 TO 31JUL00	
266	269,388 61	87,574 13		181,812 48		00	4,800 000	181,812 48
300	86,547 51	29,192 04		57,355 47		00	1,600 000	57,355 47
348	75,583 47	25,543 04		50,040 43		00	1,400 000	50,040 43

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET
(CONTINUED)								
USD - US DOLLAR								
525	151,224 95	54 735 08		23FEB01	28FEB01	1 000000	31JUL00 TO 31JUL00	
				96,489 87		00	3 000 000	96,489 87
925524308 TOTAL								
	582,744 54	197,046 29		385,698 25		00		385,698 25
928615103	VOICESTREAM WIRELESS CORP	COM		28SEP00	03OCT00	1 000000	31JUL00 TO 31JUL00	
600	161,804 92	135,996 63		25 808 29		00	1,400 000	25,808 29
182	145,665 14	134,984 25		19APR01	24APR01	1 000000	31JUL00 TO 31JUL00	
				10,680 89		00	1,400 000	10,680 89
206	147,307 88	137,009 01		20APR01	25APR01	1 000000	31JUL00 TO 31JUL00	
				10 298 87		00	1,421 000	10 298 87
928615103 TOTAL								
	454,777 94	407,989 89		46,788 05		00		46,788 05
USD TOTAL								
	31,123,473 24	27,861,957 52		3 261,515 72		00		3,261,515 72
DEPOSITORY RECEIPTS								
USD - US DOLLAR								
02364W105	AMERICA MOVIL S A DEC V	SPONS ADR REPSTG SER		15MAY01	18MAY01	1 000000	31JUL00 TO 28MAR01	
402	537,607 03	286,490 76		251,116 27		00	27,500 000	251,116 27
225226208	CRAYFISH CO LTD	SPONS ADR		28DEC00	03JAN01	1 000000	21NOV00 TO 21NOV00	
766	2,699 91	269,019 00		-266 319 09		00	300 000	-266 319 09
40049J206	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG		24JAN01	29JAN01	1 000000	31JUL00 TO 31JUL00	
175	869,094 30	413,100 00		455,994 30		00	17,000 000	455 994 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
45662M103	INFINEON TECHNOLOGIES AG	SPONSORED ADR		05OCT00	11OCT00	1 000000	31JUL00	TO 31JUL00	
691	14,497 01	19,678 90		-5,181 89		00	300 000		-5,181 89
186	4,374 85	4,559 63		-2,184 78		00	100 000		-2,184 78
428	15,907 66	26,238 53		-10,330 87		00	400 000		-10,330 87
437	11,981 93	19,678 90		-7,696 97		00	300 000		-7,696 97
549	3,954 53	6,559 63		-2,605 10		00	100 000		-2,605 10
571	8,160 06	13,119 27		-4,959 21		00	200 000		-4,959 21
601	61,797 94	98,394 50		-36,596 56		00	1,500 000		-36,596 56
666	9,285 10	19,678 90		-10,393 80		00	300 000		-10,393 80
45662M103 TOTAL	129,959 08	209,908 26		-79,949 18		00			-79,949 18
608464202	MOL MAGYAR OLAJ ES GAZIPARI RTGLOBAL DEP RCPT REG			11AUG00	16AUG00	1 000000	31JUL00	TO 31JUL00	
260	71,095 79	135,884 45		-64,788 66		00	5,300 000		-64,788 66
735	93,420 00	138,448 30		-45,028 30		00	5,400 000		-45,028 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
369	110,887 50	192,289 31		-81,401 81		00	7,500 000		-81,401 81
554	54,677 31	97,426 58		-42,749 27		00	3,800 000		-42,749 27
599	160,852 00	287,152 04		-126,320 04		00	11,200 000		-126,320 04
608464202 TOTAL	490,912 60	851,200 68		-360,288 08		00			-360,288 08
677862104	OIL CO LUKOIL	SPONSORED ADR		16MAY01	21MAY01	1 000000	07AUG00	TO 13OCT00	
418	350,025 00	430,256 30		-80,231 30		00	7,800 000		-80,231 30
72917Q103	PLIVA D D	GLOBAL DEPOSITARY RC		16MAY01	21MAY01	1 000000	31JUL00	TO 31JUL00	
411	422,247 60	859,186 41		-236,938 81		00	52,000 000		-236,938 81
731613105	POLSKI KONCERN NAFTOWY S A	GLOBAL DEPOSITARY RC		16MAY01	25MAY01	1 000000	31JUL00	TO 31JUL00	
427	372,134 44	434,059 06		-61,924 62		00	42,000 000		-61,924 62
794050888	SAMSUNG ELECTRS LTD	GDR 1995 RPSTG COM 1		17MAY01	23MAY01	1 000000	31JUL00	TO 04DEC00	
462	885,753 40	1,552,872 96		-667,119 56		00	9,940 000		-667,119 56
85227G102	ST ASSEMBLY TEST SVCS LTD	ADR		18DEC00	21DEC00	1 000000	31JUL00	TO 31JUL00	
660	15,999 46	40,237 15		-24,237 69		00	1,000 000		-24,237 69
883	12,249 59	40,237 15		-27,987 56		00	1,000 000		-27,987 56
891	12,355 88	40,237 15		-27,881 27		00	1,000 000		-27,881 27

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
105	39,692 57	120,711 45	18JAN01 23JAN01 -81,018 88	1 000000	31JUL00 TO 31JUL00 3,000 000 -81,018 88
132	60,923 16	160,948 59	19JAN01 24JAN01 -100,025 43	1 000000	31JUL00 TO 31JUL00 4,000 000 -100,025 43
150	15,647 87	40,237 15	22JAN01 25JAN01 -24 589 28	1 000000	31JUL00 TO 31JUL00 1,000 000 -24,589 28
167	6 124 79	16,094 86	23JAN01 26JAN01 -9,970 07	1 000000	31JUL00 TO 31JUL00 400 000 -9,970 07
85227G102 TOTAL					
	162,993 32	458,703 50	-295,710 18	00	-295,710 18
87160A100	SYNGENTA AG	SPONSORED ADR	30NOV00 14FEB01	1 000000	14NOV00 TO 14NOV00
430	1 68	1 40	28	00	206 28
575	4,408 10	2,614 90	01MAR01 06MAR01	1 000000	14NOV00 TO 14NOV00
87160A100 TOTAL			1,793 20	00	385 000 1,793 20
	4,409 78	2,616 30	1,793 48	00	1,793 48
874039100	TAIWAN SEMICNDCTR MFG CO LTD	SPONSORED ADR	15MAY01 18MAY01	1 000000	31JUL00 TO 04FEB01
403	1,155,583 20	1,646,120 75	-490,537 55	00	57,612 000 -490 537 55
879382208	TELEFONICA S A	SPONSORED ADR	25APR01 25APR01	1 000000	31JUL00 TO 31JUL00
246	6 37	7 54	1 17	00	120 -1 17
879403780	TELEFONOS DE MEXICO S A	SPONSORED ADR REPSTG	05DEC00 08DEC00	1 000000	31JUL00 TO 31JUL00
522	417,953 19	217,593 74	200,359 45	00	8,900 000 200,359 45

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS STL DT LOCAL SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
561	131,455 61	68,456 46	05DEC00 08DEC00 62,999 15	1 000000	31JUL00 TO 31JUL00 2,800 000 62,999 15
535	43,083 18	22,003 86	06DEC00 11DEC00 21,079 32	1 000000	31JUL00 TO 31JUL00 900 000 21,079 32
556	79,962 95	41,562 85	07DEC00 12DEC00 38,400 10	1 000000	31JUL00 TO 31JUL00 1,700 000 38,400 10
579	80,375 52	41,562 85	08DEC00 13DEC00 38,812 67	1 000000	31JUL00 TO 31JUL00 1,700 000 38,812 67
625	14,149 59	7,334 62	13DEC00 18DEC00 6,814 97	1 000000	31JUL00 TO 31JUL00 300 000 6,814 97
631	4 694 84	2,444 87	13DEC00 29DEC00 2,249 97	1 000000	31JUL00 TO 31JUL00 100 000 2 249 97
648	4,526 95	2,444 87	15DEC00 20DEC00 2 082 08	1 000000	31JUL00 TO 31JUL00 100 000 2,082 08
404	734,194 68	333,088 11	15MAY01 18MAY01 401,106 57	1 000000	31JUL00 TO 31JUL00 22,000 000 401,106 57
879403780 TOTAL					
	1,510,396 51	736,492 23	773,904 28	00	773,904 28
USD TOTAL					
	7,093,822 54	8,150,033 75	-1 056 211 21	00	-1,056,211 21

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE GN/LS	
NON-SECY ASSET-STOCK										
EUR - EURO CURRENCY -----										
INTERNATIONAL										
99LKCE903	EURO CURRENCY 493	242,576 77 217,567 20	242,576 77 224,942 77		23AUG00	23AUG00	1 114951	31JUL00 TO 31JUL00	242,576 770 -7,375 57	-7,375 57
INTERNATIONAL TOTAL		242,576 77 217,567 20	242,576 77 224,942 77		00 00	00 00			-7,375 57	-7,375 57
EUR TOTAL		242,576 77 217,567 20	242,576 77 224,942 77		00 00	00 00			-7,375 57	-7,375 57
RIGHTS -----										
EUR - EURO CURRENCY -----										
SPAIN										
99LYFW900	TELEFONICA SA 848	8 75 7 92	RTS 20MAR2001 00 -7 92		20MAR01	20MAR01	1 104301	06MAR01 TO 06MAR01	25 000 00	7 92
SPAIN TOTAL		8 75 7 92	00 00		8 75 7 92	8 75 7 92			00	7 92
ITALY										
705236909	OLIVETTI SPA 609	715 50 666 49	NEW EUR1(S/R 09MAR20 00 -666 49		06MAR01	06MAR01	1 073537	19FEB01 TO 19FEB01	135,000 000 00	666 49
99LXHJ905	OLIVETTI SPA 610	1,215 01 1,131 78	NEW CV 8D(S/R09MAR20 00 -1,131 78		06MAR01	06MAR01	1 073537	19FEB01 TO 19FEB01	135,000 000 00	1,131 78

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE GN/LS	
(CONTINUED)										
EUR - EURO CURRENCY -----										
ITALY TOTAL		1,930 51 1,798 27	00 00		1,930 51 1,798 27				00	1,798 27
EUR TOTAL		1,939 26 1,806 19	00 00		1,939 26 1,806 19				00	1,806 19
WARRANTS -----										
CHF - SWISS FRANC -----										
710858905	FORBO HLDGS AG 352	30,223 20 17,293 13	PUT WTS EXP 14MAY01 00 -17,293 13		10MAY01	15MAY01	1 747700	30APR01 TO 30APR01	1,500 000 00	17,293 13
CHF TOTAL		30,223 20 17,293 13	00 00		30,223 20 17,293 13				00	17,293 13
EQUITY TOTAL		<u>64,944,814 76</u>	<u>61,555,468 28</u>		5,284,814 51				-1,895,468 03	<u>3,389,346 48</u>

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL FUND RSN	NET BASE GN/LS
FOREIGN CASH									
SECURITY SETTLEMENTS									
AUD - AUSTRALIAN DOLLAR									
** AUD **	262	-85,083 75 -45,958 00	-85,083 75 -45,962 13	03OCT00	00 00	1 851337 4 15	-85,083 75		SS BTC 4 13
** AUD **	267	-46,666 99 -25,039 18	-46,666 99 -25,048 88	04OCT00	00 00	1 863759 9 70	-46,666 99		SS BTC 9 70
** AUD **	278	-142,838 97 -76,411 69	-142,838 97 -76,415 95	05OCT00	00 00	1 869334 4 26	-142,838 97		SS BTC 4 26
** AUD **	292	-54,472 22 -29,118 13	-54,472 22 -29,119 19	06OCT00	00 00	1 870732 1 06	-54,472 22		SS BTC 1 06
** AUD **	307	43,361 97 23,209 49	43,361 97 23,209 17	09OCT00	00 00	1 868284 32	43,361 97		SS 32
** AUD **	311	40,650 97 21,709 65	40,650 97 21,758 43	10OCT00	00 00	1 872484 -48 78	40,650 97		SS -48 78
** AUD **	328	-40,333 78 -21,616 89	-40,333 78 -21,612 51	11OCT00	00 00	1 865846 -4 38	-40,333 78		SS BTC -4 38
** AUD **	341	38,338 97 20,382 91	38,338 97 20,388 89	12OCT00	00 00	1 880937 -5 98	38,338 97		SS -5 98
** AUD **	351	46,195 64 24,490 61	46,195 64 24,492 69	13OCT00	00 00	1 886259 -2 08	46,195 64		SS -2 08
** AUD **	352	-59,983 00 -31,799 98	-59,983 00 -31,799 97	13OCT00	00 00	1 886259 - 01	-59,983 00		SS BTC - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
** AUD **	369	39,580 89 20,710 70	39,580 89 20,785 67	16OCT00	00 00	1 911132 -74 97	39,580 89		SS -74 97
** AUD **	379	38,935 25 20,205 45	38,935 25 20,222 87	17OCT00	00 00	1 924968 -17 42	38,935 25		SS -17 42
** AUD **	446	38,751 69 20,373 70	38,751 69 20,687 23	24OCT00	00 00	1 902045 -315 53	38,751 69		SS -315 53
** AUD **	515	38,416 75 20,170 72	38,416 75 20,470 09	03NOV00	00 00	1 904580 -299 37	38,416 75		SS -299 37
** AUD **	532	38,675 40 20,321 99	38,675 40 20,544 16	09NOV00	00 00	1 903131 -222 17	38,675 40		SS -222 17
** AUD **	542	13,199 01 6,893 18	13,199 01 7,010 51	10NOV00	00 00	1 914792 -117 33	13,199 01		SS -117 33
** AUD **	557	38,912 41 20,251 97	38,912 41 20,619 04	15NOV00	00 00	1 921414 -367 07	38,912 41		SS -367 07
** AUD **	681	16,596 23 8,639 17	16,596 23 8,706 23	23NOV00	00 00	1 921045 -67 06	16,596 23		SS -67 06
** AUD **	737	198,182 30 104,352 88	198,182 30 103,964 61	30NOV00	00 00	1 899155 388 27	198,182 30		SS 388 27
** AUD **	763	125,263 88 67,323 08	125,263 88 65,865 97	01DEC00	00 00	1 860638 1,457 11	125,263 88		SS 1,457 11
** AUD **	774	122,194 33 66,394 30	122,194 33 64,815 18	04DEC00	00 00	1 840434 1,579 12	122,194 33		SS 1,579 12

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
** AUD **	789	170,192 88 92,729 57	170,192 88 91,123 58	06DEC00	00 00	1 835368 1,405 99	170,192 88		SS 1,405 99
** AUD **	804	39,260 04 21,485 06	39,260 04 21,220 57	07DEC00	00 00	1 827318 264 49	39,260 04		SS 264 49
** AUD **	1000	37,266 92 20,766 99	37,266 92 20,339 37	10JAN01	00 00	1 794527 427 62	37,266 92		SS 427 62
** AUD **	1012	35,595 13 19,910 14	35,595 13 19,475 05	11JAN01	00 00	1 787789 435 09	35,595 13		SS 435 09
** AUD **	1553	40,529 74 21,004 53	40,529 74 20,496 66	20APR01	00 00	1 929571 507 87	40,529 74		SS 507 87
** AUD **	1555	40,992 22 21,244 21	40,992 22 21,230 30	20APR01	00 00	1 929571 5 91	40,992 22		SS 5 91
** AUD **	1573	40,959 21 20,629 10	40,959 21 20,635 66	24APR01	00 00	1 985506 -6 54	40,959 21		SS -6 54
** AUD **	1591	40,086 52 20,305 82	40,086 52 20,298 77	26APR01	00 00	1 974139 7 05	40,086 52		SS 7 05
** AUD **	1626	39,703 70 20,699 53	39,703 70 20,494 48	02MAY01	00 00	1 918097 5 05	39,703 70		SS 5 05
** AUD **	1704	-39,029 41 -20,281 63	-39,029 41 -20,281 62	15MAY01	00 00	1 924372 - 01	-39,029 41		SS BTC - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
AUD TOTAL		893,433 93 473,979 25	893,433 93 468,822 93		00 00	5,156 32			5,156 32
CAD - CANADIAN DOLLAR									
** CAD **	216	-21,196 00 -14,243 19	-21,196 00 -14,240 29	26SEP00	00 00	1 488150 -2 90	-21,196 00		SS BTC -2 90
** CAD **	218	-18,096 00 -12,097 87	-18,096 00 -12,157 59	27SEP00	00 00	1 495800 59 72	-18,096 00		SS BTC 59 72
** CAD **	231	-25,432 00 -17,135 98	-25,432 00 -17,220 57	27SEP00	00 00	1 495800 84 59	-25,432 00		SS BTC 84 59
** CAD **	277	-43,614 83 -29,105 66	-43,614 83 -29,105 67	04OCT00	00 00	1 498500 01	-43,614 83		SS BTC 01
** CAD **	419	222,495 18 146,987 63	222,495 18 146,720 37	20OCT00	00 00	1 513700 259 26	222,495 18		SS 259 26
** CAD **	443	-175,158 19 -116,125 69	-175,158 19 -116,125 68	23OCT00	00 00	1 508350 - 01	-175,158 19		SS BTC - 01
** CAD **	451	145,812 17 109,682 27	145,812 17 109,929 50	24OCT00	00 00	1 511750 -247 23	145,812 17		SS -247 23
** CAD **	452	71,737 60 47,453 35	71,737 60 47,560 31	24OCT00	00 00	1 511750 -106 96	71,737 60		SS -106 96
** CAD **	463	-71,491 50 -46,204 03	-71,491 50 -46,044 16	22NOV00	00 00	1 547300 -159 87	-71,491 50		SS BTC -159 87

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	679	-71,066 88	-71,066 88	22NOV00	22NOV00	1 547300	-71,066 88		SS BTC
		-45,929 61	-45,929 60				-01		.01
++ CAD ++	816	268,497 11	268,497 11	07DEC00	07DEC00	1 522250	268,497 11		SS
		176,381 74	176,253 88				127 86		127 86
++ CAD ++	825	-129,169 59	-129,169 59	08DEC00	08DEC00	1 519900	-129,169 59		SS BTC
		-84,985 58	-84,872 52				-113 26		-113 26
++ CAD ++	846	84,917 56	84,917 56	11DEC00	11DEC00	1 522300	84,917 56		SS
		55,782 61	55,792 50				-10 09		-10 09
++ CAD ++	861	90,257 72	90,257 72	13DEC00	13DEC00	1 521100	90,257 72		SS
		59,337 14	59,246 96				90 18		90 18
++ CAD ++	867	43,253 77	43,253 77	13DEC00	13DEC00	1 521100	43,253 77		SS
		28,435 85	28,392 64				43 21		43 21
++ CAD ++	1259	-256,949 10	-256,949 10	16FEB01	16FEB01	1 537100	-256,949 10		SS BTC
		-167,164 86	-167,164 87				01		01
++ CAD ++	1304	88,926 20	88,926 20	26FEB01	26FEB01	1 530900	88,926 20		SS
		58,087 53	58,078 85				8 68		8 68
++ CAD ++	1315	86,972 81	86,972 81	27FEB01	27FEB01	1 526000	86,972 81		SS
		56,993 98	56,951 97				62 01		62 01
++ CAD ++	1317	54,002 00	54,002 00	28FEB01	28FEB01	1 531900	54,002 00		SS
		35,251 65	35,349 44				-97 79		-97 79
++ CAD ++	1320	38,928 00	38,928 00	28FEB01	28FEB01	1 531900	38,928 00		SS
		25,411 58	25,436 41				-24 83		-24 83

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	1321	83,661 56	83,661 56	28FEB01	28FEB01	1 531900	83,661 56		SS
		54,412 94	54,666 31				-53 37		-53 37
++ CAD ++	1338	25,832 64	25,832 64	01MAR01	01MAR01	1 546000	25,832 64		SS
		16,709 34	16,710 32				-98		-98
++ CAD ++	1342	42,300 00	42,300 00	02MAR01	02MAR01	1 548850	42,300 00		SS
		27,310 59	27,317 57				-6 98		-6 98
++ CAD ++	1362	71,602 08	71,602 08	06MAR01	06MAR01	1 538450	71,602 08		SS
		46,541 70	46,267 13				274 57		274 57
++ CAD ++	1541	-119,236 54	-119,236 54	18APR01	18APR01	1 570000	-119,236 54		SS BTC
		-75,946 84	-76,522 79				575 95		575 95
++ CAD ++	1604	723,852 80	723,852 80	27APR01	27APR01	1 541650	723,852 80		SS
		469,531 22	468,240 79				1,290 43		1,290 43
CAD TOTAL									
		1,231,438 57	1,231,438 57						
		805,571 61	803,519 41				2,052 20		2,052 20
CHF - SWISS FRANC									
++ CHF ++	425	5,030 00	5,030 00	16NOV00	16NOV00	1 788100	5,030 00		SS
		2,813 04	2,817 41				-4 37		-4 37
++ CHF ++	805	431,209 19	431,209 19	07DEC00	07DEC00	1 701300	431,209 19		SS
		253,458 64	252,540 51				898 13		898 13
++ CHF ++	1158	125,073 30	125,073 30	01FEB01	01FEB01	1 632300	125,073 30		SS
		76,623 97	76,166 68				457 29		457 29

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
CHF - SWISS FRANC						
++ CHF ++	1627	415,744 33 240,293 81	415,744 33 240,343 80	02MAY01 00	02MAY01 1 730150	415,744 33 -49 99
CHF TOTAL		977,054 82 573,189 46	977,054 82 571,888 40	00 00	1,301 84	1,301 84
EUR - EURO CURRENCY						
++ EUR ++	165	-747,825 75 -670,725 22	-747,825 75 -671,922 16	23AUG00 00	23AUG00 1 114951	-747,825 75 1,196 94
++ EUR ++	052	-21,237 14 -19,045 46	-21,237 14 -19,222 42	29AUG00 00	29AUG00 1 115076	-21,237 14 176 96
++ EUR ++	053	-217,394 34 -194,959 21	-217,394 34 -196,770 59	29AUG00 00	29AUG00 1 115076	-217,394 34 1,811 38
++ EUR ++	072	-13,119 83 -11,646 42	-13,119 83 -11,819 84	31AUG00 00	31AUG00 1 126443	-13,119 83 172 64
++ EUR ++	073	-98,879 52 -87,780 31	-98,879 52 -89,081 51	31AUG00 00	31AUG00 1 126443	-98,879 52 1,301 20
++ EUR ++	074	-84,249 16 -74,792 21	-84,249 16 -75,900 88	31AUG00 00	31AUG00 1 126443	-84,249 16 1,108 67
++ EUR ++	077	-21,816 23 -19,622 60	-21,816 23 -19,654 45	01SEP00 00	01SEP00 1 111791	-21,816 23 31 85
++ EUR ++	081	-32,391 94 -29,096 86	-32,391 94 -29,180 84	04SEP00 00	04SEP00 1 113276	-32,391 94 84 78

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	095	-70,859 39 -61,668 93	-70,859 39 -63,715 72	06SEP00 00	06SEP00 1 149029	-70,859 39 2,046 79
++ EUR ++	112	-62,713 99 -54,821 45	-62,713 99 -55,957 01	07SEP00 00	07SEP00 1 143968	-62,713 99 1,135 56
++ EUR ++	118	175,437 50 152,042 95	175,437 50 152,485 62	08SEP00 00	08SEP00 1 153868	175,437 50 -642 67
++ EUR ++	127	-11,932 07 -10,258 60	-11,932 07 -10,301 76	12SEP00 00	12SEP00 1 163129	-11,932 07 43 16
++ EUR ++	128	-31,398 79 -26,995 11	-31,398 79 -27,108 69	12SEP00 00	12SEP00 1 163129	-31,398 79 113 58
++ EUR ++	172	5,054 40 4,332 88	5,054 40 4,527 22	15SEP00 00	15SEP00 1 166521	5,054 40 -194 34
++ EUR ++	182	500,748 75 424,412 66	500,748 75 448,405 73	19SEP00 00	19SEP00 1 174329	500,748 75 -21,993 07
++ EUR ++	239	235,268 50 207,695 11	235,268 50 206,496 41	28SEP00 00	28SEP00 1 132759	235,268 50 1,198 70
++ EUR ++	240	81,412 90 71,871 33	81,412 90 71,456 54	28SEP00 00	28SEP00 1 132759	81,412 90 414 79
++ EUR ++	241	191,291 62 168,872 30	191,291 62 167,897 67	28SEP00 00	28SEP00 1 132759	191,291 62 974 63
++ EUR ++	247	223,668 34 197,466 85	223,668 34 196,348 83	29SEP00 00	29SEP00 1 131542	223,668 34 1,318 02

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
								DTL FUND	RSN NET BASE GN/LS	
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	433	-277,958 59 -232 512 41	-277,958 59 -233,659 03	23OCT00	00 00	23OCT00	1 195457 1,146 62	-277,958 59	1,146 62	SS BTC
++ EUR ++	458	-65,787 77 -54,426 24	-65,787 77 -55,029 55	25OCT00	00 00	25OCT00	1 208751 603 31	-65,787 77	603 31	SS BTC
++ EUR ++	459	-31,252 67 -25,855 34	-31,252 67 -26,141 95	25OCT00	00 00	25OCT00	1 208751 286 61	-31,252 67	286 61	SS BTC
++ EUR ++	471	-59,910 00 -49,578 53	-59 910 00 -49,977 51	26OCT00	00 00	26OCT00	1 208386 398 98	-59,910 00	398 98	SS BTC
++ EUR ++	480	-140,595 25 -118,219 49	-140,595 25 -117,322 18	27OCT00	00 00	27OCT00	1 189273 -897 31	140,595 25	-897 31	SS BTC
++ EUR ++	481	-229,666 15 -193,114 74	-229,666 15 -191,796 32	27OCT00	00 00	27OCT00	1 189273 -1,318 42	-229,666 15	-1,318 42	SS BTC
++ EUR ++	550	110,000 00 94,499 01	110,000 00 94,578 73	13NOV00	00 00	13NOV00	1 161575 120 28	110,000 00	120 28	SS
++ EUR ++	555	-55,632 51 -47,685 40	-55,632 51 -47,679 85	15NOV00	00 00	15NOV00	1 166657 -5 55	-55,632 51	-5 55	SS BTC
++ EUR ++	568	-372,725 85 -318,065 63	-372,725 85 -319,314 49	16NOV00	00 00	16NOV00	1 171852 1,251 06	-372,725 85	1,251 06	SS BTC
++ EUR ++	654	281,772 42 238,308 92	281,772 42 238,398 14	21NOV00	00 00	21NOV00	1 182383 -89 22	281,772 42	-89 22	SS
++ EUR ++	665	-56,550 32 -47,643 63	-56,550 32 -47,827 41	22NOV00	00 00	22NOV00	1 186944 183 78	-56,550 32	183 78	SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
								DTL FUND	RSN NET BASE GN/LS	
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	666	-339,316 01 -285,873 65	-339,316 01 -286,650 38	22NOV00	00 00	22NOV00	1 186944 776 73	-339,316 01	776 73	SS BTC
++ EUR ++	711	-321,165 66 -274,419 88	-321,165 66 -273,119 65	28NOV00	00 00	28NOV00	1 170344 -1 300 23	-321,165 66	-1 300 23	SS BTC
++ EUR ++	728	311,901 65 267,486 80	311,901 65 267,406 11	29NOV00	00 00	29NOV00	1 166045 80 69	311,901 65	80 69	SS
++ EUR ++	792	-343,872 94 -305,359 20	-343,872 94 -303,052 48	06DEC00	00 00	06DEC00	1 126126 -2,306 72	-343,872 94	-2,306 72	SS BTC
++ EUR ++	922	372 860 18 344,224 49	372 860 18 342,736 75	22DEC00	00 00	22DEC00	1 083189 1,487 74	372,860 18	1,487 74	SS
++ EUR ++	946	177,543 08 164,378 35	177,543 08 165,002 33	28DEC00	00 00	28DEC00	1 080088 -623 98	177,543 08	-623 98	SS
++ EUR ++	970	168,840 85 160,010 51	168,840 85 157,916 01	03JAN01	00 00	03JAN01	1 055186 2,094 50	168,840 85	2,094 50	SS
++ EUR ++	983	21,697 40 20,692 81	21,697 40 20,293 47	05JAN01	00 00	05JAN01	1 048548 399 34	21 697 40	399 34	SS
++ EUR ++	984	25,419 74 24 242 80	25,419 74 23,774 96	05JAN01	00 00	05JAN01	1 048548 467 84	25 419 74	467 84	SS
++ EUR ++	985	72,296 60 68,949 25	72,296 60 67,618 65	05JAN01	00 00	05JAN01	1 048548 1,330 60	72,296 60	1,330 60	SS
++ EUR ++	986	161,212 58 153,748 40	161,212 58 150,781 32	05JAN01	00 00	05JAN01	1 048548 2,967 08	161,212 58	2,967 08	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	1069	38,122 00 36,008 14	38,122 00 35,690 94	18JAN01	18JAN01	1 058705 309 20	38,122 00		SS 309 20
** EUR **	1060	29,153 88 27,302 60	29,153 88 27,286 74	19JAN01	19JAN01	1 067806 15 84	29,153 88		SS 15 84
** EUR **	1061	37,926 70 35,518 34	37,926 70 35,497 73	19JAN01	19JAN01	1 067806 20 61	37,926 70		SS 20 61
** EUR **	1089	139,478 40 129,143 08	139,478 40 129,481 20	24JAN01	24JAN01	1 080030 -338 12	139,478 40		SS -338 12
** EUR **	1104	82,469 61 75,991 63	82,469 61 76,145 89	26JAN01	26JAN01	1 085246 -174 26	82,469 61		SS -174 26
** EUR **	1199	-82,183 53 -76,681 34	-82,183 53 -76,642 93	07FEB01	07FEB01	1 071754 -38 41	-82,183 53		SS BTC -38 41
** EUR **	1233	-54,876 47 -50,494 60	-54,876 47 -50,981 31	14FEB01	14FEB01	1 084779 486 71	-54,876 47		SS BTC 486 71
** EUR **	1267	-54,738 18 -49,798 06	-54,738 18 -50,790 23	20FEB01	20FEB01	1 099203 992 17	-54,738 18		SS BTC 992 17
** EUR **	1305	211,408 57 192,994 92	211,408 57 192,360 44	27FEB01	27FEB01	1 095410 634 48	211,408 57		SS 634 48
** EUR **	1347	122,566 64 113,870 57	122,566 64 113,874 96	05MAR01	05MAR01	1 076368 -6 39	122,566 64		SS -6 39
** EUR **	1396	66,755 89 60,367 34	66,755 89 61,318 93	15MAR01	15MAR01	1 105828 -951 59	66,755 89		SS -951 59

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	1419	95,714 05 84,994 09	95,714 05 85,622 10	22MAR01	22MAR01	1 126126 -628 01	95,714 05		SS -628 01
** EUR **	1423	32,597 57 29,104 74	32,597 57 28,946 65	23MAR01	23MAR01	1 120009 158 09	32,597 57		SS 158 09
** EUR **	1590	556,964 10 501,935 87	556,964 10 498,164 55	26APR01	26APR01	1 109432 3,771 32	556,964 10		SS 3,771 32
** EUR **	1593	1,148,175 00 1,034,734 94	1,148,175 00 1,030,509 64	26APR01	26APR01	1 109432 4,225 30	1,148,175 00		SS 4,225 30
** EUR **	1753	98,692 39 85,433 09	98,692 39 86,571 19	22MAY01	22MAY01	1 155201 -1,138 10	98,692 39		SS -1,138 10
** EUR **	1755	244,596 27 210,316 02	244,596 27 211,050 32	23MAY01	23MAY01	1 162994 -734 30	244,596 27		SS -734 30
** EUR **	1809	400,797 47 344,625 57	400,797 47 344,604 51	23MAY01	23MAY01	1 162994 21 06	400,797 47		SS 21 06
** EUR **	1815	207,577 65 177,945 92	207,577 65 178,049 04	24MAY01	24MAY01	1 164521 -103 12	207,577 65		SS -103 12
** EUR **	1842	17,519 04 15,027 83	17,519 04 14,980 53	25MAY01	25MAY01	1 165773 47 30	17,519 04		SS 47 30
** EUR **	1824	180,238 75 155,032 35	180,238 75 154,515 81	28MAY01	28MAY01	1 162588 516 54	180,238 75		SS 516 54
** EUR **	1825	501,250 00 431,150 14	501,250 00 429,713 63	28MAY01	28MAY01	1 162588 1,436 53	501,250 00		SS 1,436 53

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS	BUYSS
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++	1834 81,592 80 69,770 00	81,592 80 69,854 18	29MAY01	29MAY01	1 169454 -84 18	81,592 80	SS -84 18
++ EUR ++	1844 101,180 16 86,787 27	101,180 16 86,732 46	30MAY01	30MAY01	1 165841 54 81	101,180 16	SS 54 81
++ EUR ++	1855 17,943 17 15,173 65	17,943 17 15,394 04	31MAY01	31MAY01	1 182522 -220 39	17,943 17	SS -220 39
++ EUR ++	1863 12,586 79 10,640 87	12,586 79 10,715 66	01JUN01	01JUN01	1 182872 -74 79	12,586 79	SS -74 79
++ EUR ++	1864 626,211 32 529,399 04	626,211 32 529,593 59	01JUN01	01JUN01	1 182872 -194 53	626,211 32	SS -194 53
++ EUR ++	1874 64,080 89 54,145 15	64,080 89 54,158 27	04JUN01	04JUN01	1 183502 -13 12	64,080 89	SS -13 12
++ EUR ++	1932 616,887 31 523,212 85	616,887 31 523,567 75	12JUN01	12JUN01	1 179037 -354 90	616,887 31	SS -354 90
++ EUR ++	1961 177,907 75 153,178 40	177,907 75 152,652 11	18JUN01	18JUN01	1 161440 526 49	177,907 75	SS 526 49
++ EUR ++	1973 12,759 11 10,919 88	12,759 11 10,985 48	19JUN01	19JUN01	1 168429 -65 60	12,759 11	SS -65 60
++ EUR ++	1974 10,817 59 9,258 23	10,817 59 9,313 85	19JUN01	19JUN01	1 168429 -55 62	10,817 59	SS -55 62
++ EUR ++	1985 14,419 91 12,267 73	14,419 91 12,343 45	20JUN01	20JUN01	1 175434 -75 72	14,419 91	SS -75 72

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS	BUYSS
(CONTINUED)							
EUR - EURO CURRENCY							
++ EUR ++	1990 14,408 62 12,311 44	14,408 62 12,305 84	21JUN01	21JUN01	1 170344 5 60	14,408 62	SS 5 60
++ EUR ++	1999 12,618 19 10,814 42	12,618 19 10,778 12	22JUN01	22JUN01	1 166793 36 30	12,618 19	SS 36 30
++ EUR ++	2003 12,615 39 10,863 12	12,615 39 10,784 90	25JUN01	25JUN01	1 161305 78 22	12,615 39	SS 78 22
++ EUR ++	2037 13,006 30 11,212 09	13,006 30 11,211 80	27JUN01	27JUN01	1 160025 29	13,006 30	SS 29
++ EUR ++	2038 103,639 67 89,342 62	103,639 67 89,340 35	27JUN01	27JUN01	1 160025 2 27	103,639 67	SS 2 27
++ EUR ++	2043 227,700 00 196,288 87	227,700 00 196,285 38	27JUN01	27JUN01	1 160025 3 49	227,700 00	SS 3 49
++ EUR ++	2053 13,216 12 11,196 03	13,216 12 11,392 96	28JUN01	28JUN01	1 180429 -196 93	13,216 12	SS -196 93
++ EUR ++	2054 99,725 45 84,482 38	99,725 45 85,968 38	28JUN01	28JUN01	1 180429 -1,486 00	99,725 45	SS -1,486 00
EUR TOTAL	5,661,697 78 5,017,257 16	5,661,697 78 5,013,495 32	00 00	00 00	3,761 84	3,761 84	
GBP - POUND STERLING							
++ GBP ++	108 -7,111 25 -10,667 94	-7,111 25 -10,579 38	01AUG00	01AUG00	0 666600 -88 56	-7,111 25	SS BTC -88 56

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUY'S NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING					
** GBP **	008 32,766 92 49,297 81	32,766 92 49,022 55	11AUG00	00 00	11AUG00 0 664673 275 26	32,766 92	SS 275 26
** GBP **	045 71,838 31 105,911 22	71,838 31 106,186 48	25AUG00	00 00	25AUG00 0 678288 -275 26	71,838 31	SS -275 26
** GBP **	076 -14,722 44 -21,363 74	-14,722 44 -22,058 64	31AUG00	00 00	31AUG00 0 689132 694 90	-14,722 44	SS BTC 694 90
** GBP **	109 -11,030 14 -15,861 90	-11,030 14 -16,409 50	07SEP00	00 00	07SEP00 0 695386 547 60	-11,030 14	SS BTC 547 60
** GBP **	129 -242,800 00 -342,226 81	-242,800 00 -345,996 21	12SEP00	00 00	12SEP00 0 709471 3,769 40	-242,800 00	SS BTC 3,769 40
** GBP **	222 359,526 74 525,214 62	359,526 74 525,509 48	27SEP00	00 00	27SEP00 0 684533 -294 86	359,526 74	SS -294 86
** GBP **	422 234,697 19 339,125 93	234,697 19 339,771 46	20OCT00	00 00	20OCT00 0 692065 645 53	234,697 19	SS -645 53
** GBP **	431 21,543 34 31,334 76	21,543 34 31,262 93	23OCT00	00 00	23OCT00 0 687522 71 83	21,543 34	SS 71 83
** GBP **	537 4,301 62 6,155 19	4,301 62 6,198 67	10NOV00	00 00	10NOV00 0 698861 -43 48	4,301 62	SS -43 48
** GBP **	538 145,359 86 236,413 38	145,359 86 237,722 55	10NOV00	00 00	10NOV00 0 698861 -1,109 17	145,359 86	SS -1,109 17
** GBP **	569 72,500 19 103,164 20	72,500 19 103,406 74	16NOV00	00 00	16NOV00 0 702765 -442 56	72,500 19	SS -442 56

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN	BUY'S NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING					
** GBP **	428 152,894 73 217,614 93	152,894 73 217,594 21	17NOV00	00 00	17NOV00 0 702593 20 72	152,894 73	SS 20 72
** GBP **	437 134,798 28 191,730 29	134,798 28 191,787 99	20NOV00	00 00	20NOV00 0 703062 -57 70	134,798 28	SS -57 70
** GBP **	686 44,815 99 62,728 92	44,815 99 63,343 57	24NOV00	00 00	24NOV00 0 714439 -614 65	44,815 99	SS -614 65
** GBP **	727 14,393 31 20,457 22	14,393 31 20,388 96	29NOV00	00 00	29NOV00 0 703581 68 26	14,393 31	SS 68 26
** GBP **	787 172,279 11 248,271 56	172,279 11 247,204 40	05DEC00	00 00	05DEC00 0 693914 1,067 16	172,279 11	SS 1,067 16
** GBP **	826 -261,056 61 -377,214 00	-261,056 61 -375,656 12	08DEC00	00 00	08DEC00 0 692065 -1,557 88	-261,056 61	SS BTC -1,557 88
** GBP **	884 -86,964 63 -128,416 23	-86,964 63 -128,416 22	15DEC00	00 00	15DEC00 0 677209 - 01	-86,964 63	SS BTC - 01
** GBP **	885 56,186 03 82,967 05	56,186 03 82,967 04	15DEC00	00 00	15DEC00 0 677209 01	56,186 03	SS 01
** GBP **	995 920 00 1,350 47	920 00 1,369 97	18DEC00	00 00	18DEC00 0 681245 -19 50	920 00	SS -19 50
** GBP **	920 14,564 13 21,527 25	14,564 13 21,519 34	22DEC00	00 00	22DEC00 0 676544 7 89	14,564 13	SS 7 89
** GBP **	921 50,503 61 74,449 41	50,503 61 74,422 87	22DEC00	00 00	22DEC00 0 676544 27 34	50,503 61	SS 27 34

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								NET	DTL FUND RSN
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	973	19,464 40 29,073 99	19,464 40 28,990 71	04JAN01	00 00	0 669478 83 28	19,464 40	SS 83 28	
++ GBP ++	1001	8 783 03 13,098 13	8 783 03 13,078 81	10JAN01	00 00	0 670556 19 32	8,783 03	SS 19 32	
++ GBP ++	1032	28,978 25 42,867 55	28,978 25 43,056 48	15JAN01	00 00	0 675995 -188 93	28,978 25	SS -188 93	
++ GBP ++	1047	8,564 65 12,614 44	8,564 65 12,725 53	17JAN01	00 00	0 678956 -111 09	8,564 65	SS -111 09	
++ GBP ++	1211	7,072 03 10,213 78	7,072 03 10,379 02	09FEB01	00 00	0 692401 -165 24	7,072 03	SS -165 24	
++ GBP ++	1234	158,327 34 230,793 83	158,327 34 230,155 40	14FEB01	00 00	0 686012 638 23	158,327 34	SS 638 23	
++ GBP ++	1235	246,203 26 358,890 60	246,203 26 358,289 75	14FEB01	00 00	0 686012 600 85	246,203 26	SS 600 85	
++ GBP ++	1261	68,759 81 99,244 42	68,759 81 99,954 40	19FEB01	00 00	0 692833 -709 98	68,759 81	SS -709 98	
++ GBP ++	1265	73,532 40 106,143 97	73,532 40 106,892 19	20FEB01	00 00	0 692761 -748 22	73,532 40	SS -748 22	
++ GBP ++	1339	63,689 53 93,770 15	63,689 53 93,769 32	02MAR01	00 00	0 679209 83	63,689 53	SS 83	
++ GBP ++	1406	55,155 65 78,789 85	55,155 65 78,789 87	20MAR01	00 00	0 700035 - 02	55,155 65	SS - 02	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								NET	DTL FUND RSN
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	1489	7,279 18 10,446 72	7,279 18 10,534 42	11APR01	00 00	0 696791 -87 70	7,279 18	SS -87 70	
++ GBP ++	1546	68,871 29 98,964 66	68,871 29 98,964 64	19APR01	00 00	0 695918 02	68,871 29	SS 02	
++ GBP ++	1653	137,295 44 196,565 98	137,295 44 196,584 59	08MAY01	00 00	0 698470 -18 61	137,295 44	SS -18 61	
++ GBP ++	1662	107,117 81 152,208 95	107,117 81 152,208 96	09MAY01	00 00	0 703755 - 01	107,117 81	SS - 01	
++ GBP ++	1705	28,720 74 41,069 23	28,720 74 40,988 21	16MAY01	00 00	0 699325 81 02	28,720 74	SS 81 02	
++ GBP ++	1732	16,910 90 24,323 80	16,910 90 24,316 41	21MAY01	00 00	0 695241 7 39	16,910 90	SS 7 39	
++ GBP ++	1767	77,690 05 110,688 82	77,690 05 110,884 08	23MAY01	00 00	0 701878 -195 26	77,690 05	SS -195 26	
++ GBP ++	1903	15,339 42 21,326 40	15,339 42 21,537 04	07JUN01	00 00	0 719269 -210 64	15,339 42	SS -210 64	
++ GBP ++	1927	26,500 54 36,520 38	26,500 54 36,520 40	12JUN01	00 00	0 725637 - 02	26,500 54	SS - 02	
++ GBP ++	1941	15,241 59 21,204 86	15,241 59 21,204 84	13JUN01	00 00	0 718778 02	15,241 59	SS 02	
++ GBP ++	1948	8 816 45 12,349 20	8,816 45 12,349 19	14JUN01	00 00	0 713929 01	8,816 45	SS 01	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
GBP - POUND STERLING									
GBP TOTAL									
	2,228,518 05	2,228,518 05			00				
	3,223,533 30	3,223,136 84			00	396 46			396 46
HKD - HONG KONG DOLLAR									
++ HKD ++	190	268,835 17	268,835 17	20SEP00	20SEP00	7 798500	268,835 17		SS
		34,472 68	34,472 57				11		11
++ HKD ++	198	318,498 22	318,498 22	21SEP00	21SEP00	7 799200	318,498 22		SS
		40,837 29	40,837 96				- 67		- 67
++ HKD ++	206	253,157 14	253,157 14	22SEP00	22SEP00	7 798100	253,157 14		SS
		32,463 95	32,463 18				85		85
++ HKD ++	208	264,390 26	264,390 26	25SEP00	25SEP00	7 798550	264,390 26		SS
		33,902 49	33,902 72				- 23		- 23
++ HKD ++	213	254,412 22	254,412 22	26SEP00	26SEP00	7 798700	254,412 22		SS
		32,622 39	32,622 53				- 14		- 14
++ HKD ++	220	190,619 77	190,619 77	27SEP00	27SEP00	7 798200	190,619 77		SS
		24,444 07	24,443 60				47		47
++ HKD ++	244	253,602 72	253,602 72	29SEP00	29SEP00	7 796500	253,602 72		SS
		32,527 77	32,526 13				1 64		1 64
++ HKD ++	243	40,818 33	40,818 33	03OCT00	03OCT00	7 794200	40,818 33		SS
		5,237 01	5,236 11				90		90
++ HKD ++	280	303,190 40	303,190 40	05OCT00	05OCT00	7 796050	303,190 40		SS
		38,890 26	38,890 74				- 48		- 48

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
HKD - HONG KONG DOLLAR									
++ HKD ++	969	300,776 32	300,776 32	03JAN01	03JAN01	7 799850	300,776 32		SS
		38,561 81	38,563 51				- 1 70		- 1 70
++ HKD ++	974	500,542 58	500,542 58	04JAN01	04JAN01	7 799600	500,542 58		SS
		64,175 42	64,174 94				48		48
++ HKD ++	982	393,872 86	393,872 86	05JAN01	05JAN01	7 799150	393,872 86		SS
		50,502 02	50,501 15				87		87
++ HKD ++	1002	313,331 04	313,331 04	10JAN01	10JAN01	7 799850	313,331 04		SS
		40,171 42	40,172 77				- 1 35		- 1 35
++ HKD ++	1015	312,084 41	312,084 41	11JAN01	11JAN01	7 799750	312,084 41		SS
		40,012 10	40,011 91				19		19
++ HKD ++	1020	312,228 79	312,228 79	12JAN01	12JAN01	7 799700	312,228 79		SS
		40,030 87	40,030 77				10		10
++ HKD ++	1033	407,419 16	407,419 16	15JAN01	15JAN01	7 799800	407,419 16		SS
		52,234 54	52,235 23				- 67		- 67
++ HKD ++	1044	304,635 11	304,635 11	17JAN01	17JAN01	7 799800	304,635 11		SS
		39,056 78	39,056 97				- 19		- 19
++ HKD ++	1051	309,858 74	309,858 74	18JAN01	18JAN01	7 799600	309,858 74		SS
		39,727 52	39,727 13				39		39
++ HKD ++	1058	310,046 13	310,046 13	19JAN01	19JAN01	7 799450	310,046 13		SS
		39,752 31	39,752 02				29		29
++ HKD ++	1074	208,507 50	208,507 50	22JAN01	22JAN01	7 799600	208,507 50		SS
		26,733 10	26,733 29				- 19		- 19

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET DTL FUND RSN BASE GN/LS
(CONTINUED)						
HKD - HONG KONG DOLLAR						
++ HKD ++	1124 412,622 84 52,904 77	412,622 84 52,904 39	30JAN01	30JAN01	7 799350	412,622 84 38 SS 38
++ HKD ++	1134 207,015 44 26,543 16	207,015 44 26,542 87	31JAN01	31JAN01	7 799200	207,015 44 29 SS 29
++ HKD ++	1141 308,550 25 39,563 05	308,550 25 39,561 78	01FEB01	01FEB01	7 798950	308,550 25 1 27 SS 1 27
++ HKD ++	1144 304,879 94 39,092 18	304,879 94 39,091 79	02FEB01	02FEB01	7 799000	304,879 94 39 SS 39
++ HKD ++	1174 310,850 21 39,856 17	310,850 21 39,856 74	05FEB01	05FEB01	7 799300	310,850 21 - 57 SS 57
++ HKD ++	1750 1,352,839 93 173,443 24	1,352,839 93 173,443 95	22MAY01	22MAY01	7 799900	1,352,839 93 - 71 SS - 71
HKD TOTAL	8,717,585 50 1,117,758 39	8,717,585 50 1,117,756 47				1 72 1 72
JPY - JAPANESE YEN						
++ JPY ++	230 3,128,187 00 28,759 65	3,128,187 00 28,539 25	02AUG00	02AUG00	108 770004	3,128,187 00 220 40 SS 220 40
++ JPY ++	110 5,764,835 00 54,869 22	-5,764,835 00 53,954 48	07SEP00	07SEP00	105 065002	-5,764,835 00 -914 54 SS BTC -914 54
++ JPY ++	242 -2,900,279 00 -26,963 04	-2,900,279 00 -27,480 96	28SEP00	28SEP00	107 565002	-2,900,279 00 517 92 SS BTC 517 92

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET DTL FUND RSN BASE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
++ JPY ++	447 10,924,585 00 101,083 37	10,924,585 00 100,747 78	24OCT00	24OCT00	108 074997	10,924,585 00 335 59 SS 335 59
++ JPY ++	715 -3,238,684 00 -29,379 82	-3,238,684 00 -29,379 81	28NOV00	28NOV00	110 235001	-3,238,684 00 - 01 SS BTC - 01
++ JPY ++	776 9,504,750 00 85,609 10	9,504,750 00 85,610 85	04DEC00	04DEC00	111 025002	9,504,750 00 -1 75 SS -1 75
++ JPY ++	791 29,676,374 00 268,795 56	29,676,374 00 268,767 54	06DEC00	06DEC00	110 404999	29,676,374 00 28 02 SS 28 02
++ JPY ++	809 -12,652,317 00 -114,257 61	-12,652,317 00 -114,515 38	07DEC00	07DEC00	110 735001	-12,652,317 00 257 77 SS BTC 257 77
++ JPY ++	810 -10,689,221 00 -96,529 74	-10,689,221 00 -96,545 54	07DEC00	07DEC00	110 735001	-10,689,221 00 15 80 SS BTC 15 80
++ JPY ++	827 3,206,218 00 28,808 28	3,206,218 00 28,897 24	08DEC00	08DEC00	111 294998	3,206,218 00 -88 98 SS -88 98
++ JPY ++	850 2,700,711 00 24,227 06	2,700,711 00 24,310 74	12DEC00	12DEC00	111 474998	2,700,711 00 -83 68 SS -83 68
++ JPY ++	862 3,988,515 00 35,510 28	3,988,515 00 35,564 20	13DEC00	13DEC00	112 320000	3,988,515 00 -53 92 SS -53 92
++ JPY ++	863 3,176,577 00 28,281 49	3,176,577 00 28,324 43	13DEC00	13DEC00	112 320000	3,176,577 00 -42 94 SS -42 94
++ JPY ++	875 8,003,173 00 71,180 44	8,003,173 00 71,213 60	14DEC00	14DEC00	112 434998	8,003,173 00 -33 16 SS -33 16

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL FUND RSN	NET BASE GN/L
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	886	2,972,489 00 26,403 35	2,972,489 00 26,431 34		15DEC00	15DEC00	112 580002		2,972,489 00 -27 99	SS -27 99
++ JPY ++	894	5,074,051 00 45,279 77	5,074,051 00 45,205 80		18DEC00	18DEC00	112 059998		5,074,051 00 73 97	SS 73 97
++ JPY ++	905	16,043,067 00 142,554 35	16,043,067 00 142,633 65		19DEC00	19DEC00	112 540001		16,043,067 00 -79 30	SS -79 30
++ JPY ++	911	7,570,596 00 67,252 34	7,570,596 00 67,253 69		20DEC00	20DEC00	112 570000		7,570,596 00 -1 35	SS -1 35
++ JPY ++	916	4,764,181 00 42,488 01	4,764,181 00 42,468 14		21DEC00	21DEC00	112 130005		4,764,181 00 19 87	SS 19 87
++ JPY ++	923	5,643,686 00 50,048 21	5,643,686 00 50,076 83		22DEC00	22DEC00	112 764999		5,643,686 00 -28 62	SS -28 62
++ JPY ++	938	3,451,795 00 30,545 79	3,451,795 00 30,436 90		25DEC00	25DEC00	112 930000		3,451,795 00 128 89	SS 128 89
++ JPY ++	939	9,549,127 00 84,557 93	9,549,127 00 84,201 36		25DEC00	25DEC00	112 930000		9,549,127 00 354 57	SS 354 57
++ JPY ++	940	2,650,085 00 23,466 62	2,650,085 00 23,367 66		25DEC00	25DEC00	112 930000		2,650,085 00 98 96	SS 98 96
++ JPY ++	933	6,517,012 00 57,360 49	6,517,012 00 57,792 86		26DEC00	26DEC00	113 614998		6,517,012 00 -432 37	SS -432 37
++ JPY ++	934	2,416,405 00 21,268 36	2,416,405 00 21,428 68		26DEC00	26DEC00	113 614998		2,416,405 00 -160 32	SS -160 32

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL FUND RSN	NET BASE GN/L
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	935	3,364,142 00 29,610 02	3,364,142 00 29,833 21		26DEC00	26DEC00	113 614998		3,364,142 00 -223 19	SS -223 19
++ JPY ++	980	2,351,468 00 20,240 74	2,351,468 00 20,369 61		05JAN01	05JAN01	116 175003		2,351,468 00 -128 87	SS -128 87
++ JPY ++	981	3,235,186 00 27,847 52	3,235,186 00 28,024 83		05JAN01	05JAN01	116 175003		3,235,186 00 -177 31	SS -177 31
++ JPY ++	996	22,349,242 00 191,625 15	22,349,242 00 192,681 14		09JAN01	09JAN01	116 630005		22,349,242 00 -1,055 99	SS -1,055 99
++ JPY ++	997	19,989,628 00 171,393 53	19,989,628 00 172,338 02		09JAN01	09JAN01	116 630005		19,989,628 00 -944 49	SS -944 49
++ JPY ++	998	15,410,239 00 132,129 28	15,410,239 00 132,857 41		09JAN01	09JAN01	116 630005		15,410,239 00 -728 13	SS -728 13
++ JPY ++	1034	3,841,370 00 32,319 80	3,841,370 00 32,623 10		15JAN01	15JAN01	118 854996		3,841,370 00 -303 30	SS -303 30
++ JPY ++	1035	3,285,429 00 27,642 33	3,285,429 00 27,901 73		15JAN01	15JAN01	118 854996		3,285,429 00 -259 40	SS -259 40
++ JPY ++	1053	-2,552,638 00 -21,664 66	-2,552,638 00 -21,664 65		18JAN01	18JAN01	117 824997		-2,552,638 00 - 01	SS BTC - 01
++ JPY ++	1162	-854,628 00 -7,411 25	-854,628 00 -7,374 50		01FEB01	01FEB01	115 315002		-854,628 00 -34 75	SS BTC -34 75
++ JPY ++	1167	3,743,117 00 32,372 90	3,743,117 00 32,382 05		02FEB01	02FEB01	115 625000		3,743,117 00 -9 15	SS -9 15

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	1177	2,321,034 00 20 187 29	2,321,034 00 20,073 81		05FEB01	05FEB01	114 974998	2,321,034 00 113 48		SS 113 48
++ JPY ++	1178	2,388,282 00 20,772 19	2,388,282 00 20,749 65		05FEB01	05FEB01	114 974998	2,388,282 00 22 54		SS 22 54
++ JPY ++	1212	2,235,273 00 19,011 47	2,235,273 00 19,224 85		09FEB01	09FEB01	117 574997	2,235,273 00 -213 38		SS -213 38
++ JPY ++	1213	6,530,823 00 55,546 02	6,530,823 00 55,940 71		09FEB01	09FEB01	117 574997	6,530,823 00 -414 69		SS -414 69
++ JPY ++	1225	2,668,163 00 22,746 49	2,668,163 00 22,693 28		13FEB01	13FEB01	117 300003	2,668,163 00 53 21		SS 53 21
++ JPY ++	1226	3,756,337 00 32,023 33	3,756,337 00 31,948 44		13FEB01	13FEB01	117 300003	3,756,337 00 74 89		SS 74 89
++ JPY ++	1227	4,370,144 00 37,256 13	4,370,144 00 37,253 04		13FEB01	13FEB01	117 300003	4,370,144 00 3 09		SS 3 09
++ JPY ++	1237	6,572,068 00 56,354 56	6,572,068 00 56,027 87		14FEB01	14FEB01	116 619995	6,572,068 00 326 69		SS 326 69
++ JPY ++	1246	1,696,371 00 14,659 91	1,696,371 00 14,546 07		15FEB01	15FEB01	115 714996	1,696,371 00 113 84		SS 113 84
++ JPY ++	1248	4,550,124 00 39,321 82	4,550,124 00 39,251 76		15FEB01	15FEB01	115 714996	4,550,124 00 70 06		SS 70 06
++ JPY ++	1249	6,579,442 00 56,859 03	6,579,442 00 56,757 71		15FEB01	15FEB01	115 714996	6,579,442 00 101 32		SS 101 32

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	1293	2,703,420 00 23,278 25	2,703,420 00 23,389 02		23FEB01	23FEB01	116 135002	2,703,420 00 -110 77		SS -110 77
++ JPY ++	1306	4,429,518 00 38,127 98	4,429,518 00 37,984 12		27FEB01	27FEB01	116 175003	4,429,518 00 143 86		SS 143 86
++ JPY ++	1459	2,711,200 00 21,610 94	2,711,200 00 21,610 45		03APR01	03APR01	125 455002	2,711,200 00 49		SS 49
++ JPY ++	1461	2,644,022 00 21,095 64	2,644,022 00 21,094 69		04APR01	04APR01	125 334999	2,644,022 00 95		SS 95
++ JPY ++	1464	2,601,223 00 20,926 13	2,601,223 00 20,918 04		05APR01	05APR01	124 305000	2,601,223 00 8 09		SS 8 09
++ JPY ++	1609	-13,550,002 00 -109,499 39	-13,550,002 00 -109,591 12		27APR01	27APR01	123 744995	-13,550,002 00 91 73		SS BTC 91 73
++ JPY ++	1673	19,360,582 00 158,052 01	19,360,582 00 157,904 48		11MAY01	11MAY01	122 495003	19,360,582 00 147 53		SS 147 53
++ JPY ++	1674	3,040,325 00 24,819 99	3,040,325 00 24,796 82		11MAY01	11MAY01	122 495003	3,040,325 00 23 17		SS 23 17
++ JPY ++	1722	2,882,072 00 23,313 02	2,882,072 00 23,324 91		18MAY01	18MAY01	123 625000	2,882,072 00 -11 89		SS -11 89
++ JPY ++	1735	2,746,947 00 22,348 35	2,746,947 00 22,339 21		21MAY01	21MAY01	122 915001	2,746,947 00 9 14		SS 9 14
++ JPY ++	1751	2,790,454 00 22,722 64	2,790,454 00 22,717 98		22MAY01	22MAY01	122 805000	2,790,454 00 4 66		SS 4 66

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	1778	45,548,780 00 378,390 70	45,548,780 00 378,291 36		23MAY01	23MAY01	120 375000 45,548,780 00 99 36		SS 99 36
** JPY **	1821	-2,795,831 00 -23,154 84	-2,795,831 00 -23,248 77		25MAY01	25MAY01	120 744995 -2,795,831 00 93 93		SS BTC 93 93
** JPY **	1901	22,858,000 00 190,442 20	22,858,000 00 190,053 87		07JUN01	07JUN01	119 900002 22,858,000 00 588 33		SS 588 33
** JPY **	1923	7,633,861 00 62,554 68	7,633,861 00 62,582 38		11JUN01	11JUN01	122 035004 7,633,861 00 -27 70		SS -27 70
** JPY **	1929	2,493,486 00 20,481 22	2,493,486 00 20,474 93		12JUN01	12JUN01	121 745003 2,493,486 00 4 29		SS 6 29
** JPY **	1954	3,234,722 00 26,312 46	3,234,722 00 26,387 74		15JUN01	15JUN01	122 934998 3,234,722 00 -75 28		SS -75 28
** JPY **	1955	-3,472,904 00 -28,249 92	-3,472,904 00 -28,249 93		15JUN01	15JUN01	122 934998 -3,472,904 00 01		SS BTC 01
** JPY **	1959	3,114,054 00 25,279 49	3,114,054 00 25,292 82		18JUN01	18JUN01	123 184998 3,114,054 00 -13 33		SS -13 33
** JPY **	1975	4,580,000 00 37,246 37	4,580,000 00 37 234 65		19JUN01	19JUN01	122 964996 4,580,000 00 11 72		SS 11 72
** JPY **	1991	4,582,050 00 36,837 64	4,582,050 00 36,912 55		21JUN01	21JUN01	124 385002 4,582,050 00 -74 91		SS -74 91
** JPY **	2000	4,540,425 00 36,550 01	4,540,425 00 36,528 61		22JUN01	22JUN01	124 224998 4,540,425 00 21 40		SS 21 40

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE
(CONTINUED) JPY - JAPANESE YEN									
** JPY **	2055	3,114,731 00 24,990 82	3,114,731 00 25,091 36		28JUN01	28JUN01	124 635002 3,114,731 00 -100 54		SS -100 54
JPY TOTAL		351,337,999 00 3,007,021 01	351,337,999 00 3,009,695 48				-2,674 47		-2,674 47
KRW - SOUTH KOREAN WON									
** KRW **	092	-59,970,250 00 -54,256 99	-59,970,250 00 -54,303 66		05SEP00	05SEP00	1105 300049 -59,970,250 00 46 67		SS BTC 46 67
** KRW **	448	16,013,800 00 14,090 45	16,013,800 00 14,045 87		24OCT00	24OCT00	1136 500000 16,013,800 00 24 58		SS 24 58
** KRW **	526	253,535,100 00 223,378 94	253,535,100 00 222,888 00		08NOV00	08NOV00	1135 000000 253,535,100 00 490 94		SS 490 94
** KRW **	1393	-600,318,852 00 -470,100 90	-600,318,852 00 -470,838 32		14MAR01	14MAR01	1277 000000 -600,318,852 00 737 42		SS BTC 737 42
** KRW **	1402	-191,583,560 00 -147,883 87	-191,583,560 00 -148,112 53		19MAR01	19MAR01	1295 500000 -191,583,560 00 228 66		SS BTC 228 66
KRW TOTAL		-582,323,762 00 -434,772 37	-582,323,762 00 -434,300 64				1,528 27		1,528 27
NOK - NORWEGIAN KRONE									
** NOK **	1752	-635,384 68 -69,390 14	-635,384 68 -69,390 15		22MAY01	22MAY01	9 156700 -635,384 68 01		SS BTC 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	DTL FUND RSN	
(CONTINUED)									
NOK - NORWEGIAN KRONE									
** NOK **									
2106	-119,633 08 -12,822 82	-119,633 08 -12,972 35		29JUN01	29JUN01	9 329700 149 53	-119,633 08	SS BTC 149 53	
NOK TOTAL	-755,017 76 -82,212 96	-755,017 76 -82,362 50				149 54		149 54	
SEK - SWEDISH KRONA									
** SEK **									
1473	1,127,224 17 111,220 93	1,127,224 17 110,284 17		09APR01	09APR01	10 135000 936 76	1,127,224 17	SS 936 76	
1490	655,013 49 64,210 71	655,013 49 64,210 65		11APR01	11APR01	10 201000 06	655,013 49	SS 06	
1582	676,566 43 66,215 14	676,566 43 66,215 38		25APR01	25APR01	10 217700 - 24	676,566 43	SS - 24	
1643	285,348 97 27,792 83	285,348 97 27,792 97		03MAY01	03MAY01	10 267000 - 14	285,348 97	SS - 14	
1661	416,496 69 40,511 30	416,496 69 40,511 34		09MAY01	09MAY01	10 281000 - 04	416,496 69	SS - 04	
1670	49,583 25 4,835 31	49,583 25 4,835 23		11MAY01	11MAY01	10 254400 08	49,583 25	SS 08	
1711	1,226,748 60 120,030 59	1,226,748 60 120,025 33		17MAY01	17MAY01	10 220300 5 26	1,226,748 60	SS 5 26	
1718	48,044 81 4,686 84	48,044 81 4,691 57		18MAY01	18MAY01	10 250999 4 73	48,044 81	SS -4 73	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET BASE GN/LS	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	DTL FUND RSN	
(CONTINUED)									
SEK - SWEDISH KRONA									
** SEK **									
1772	3,663,077 11 348,947 60	3,663,077 11 348,948 27		23MAY01	23MAY01	10 497499 - 67	3,663,077 11	SS - 67	
1822	2,420,285 63 229,558 92	2,420,285 63 230,558 30		25MAY01	25MAY01	10 543200 -999 38	2,420,285 63	SS -999 38	
SEK TOTAL	10,568,389 15 1,018 010 17	10,568,389 15 1,018 073 21				-63 04		-63 04	
SGD - SINGAPORE DOLLAR									
** SGD **									
731	36,106 81 20,550 26	36,106 81 20,587 76		29NOV00	29NOV00	1 757000 -37 50	36,106 81	SS -37 50	
979	213 69 123 43	213 69 123 30		20DEC00	20DEC00	1 731300 13	213 69	SS 13	
1606	-37,322 61 -20,523 84	-37,322 61 -20,546 44		27APR01	27APR01	1 818500 22 60	-37,322 61	SS BTC 22 60	
1869	656,082 06 361,378 17	656,082 06 361,386 14		04JUN01	04JUN01	1 815500 -7 97	656,082 06	SS -7 97	
SGD TOTAL	655,079 95 361,528 02	655,079 95 361,550 76				-22 74		-22 74	
CURRENCY TRADES									

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY	RSN
		LOCAL BASE	PRINCIPAL NET									
AUD - AUSTRALIAN DOLLAR												
++ AUD ++	181	11,829 12 6,408 43		11,829 12 6,548 12		18SEP00	18SEP00	1 845870 -159 69	11,829 12			CT -159 69
++ AUD ++	300	40,244 77 21,512 85		40,244 77 21,512 84		06OCT00	06OCT00	1 870732 01	40,244 77			CT 01
++ AUD ++	301	15,179 22 8,114 05		15,179 22 8,114 06		06OCT00	06OCT00	1 870732 - 01	15,179 22			CT - 01
++ AUD ++	319	200,332 89 106,987 77		200,332 89 107,119 12		10OCT00	10OCT00	1 872484 -131 35	200,332 89			CT -131 35
++ AUD ++	320	39,227 24 20,949 31		39,227 24 20,975 02		10OCT00	10OCT00	1 872484 -25 71	39,227 24			CT -25 71
++ AUD ++	321	38,802 50 20,722 47		38,802 50 20,747 92		10OCT00	10OCT00	1 872484 -25 45	38,802 50			CT -25 45
++ AUD ++	322	11,683 78 6,239 72		11,683 78 6,245 63		10OCT00	10OCT00	1 872484 -5 91	11,683 78			CT -5 91
++ AUD ++	334	-44,017 05 -23,590 93		-44,017 05 -23,590 24		11OCT00	11OCT00	1 865846 - 69	-44,017 05			CT BTC - 69
++ AUD ++	335	40,333 78 21,616 89		40,333 78 21,616 88		11OCT00	11OCT00	1 865846 01	40,333 78			CT 01
++ AUD ++	361	59,983 00 31,799 98		59,983 00 31,799 97		13OCT00	13OCT00	1 886259 01	59,983 00			CT 01
++ AUD ++	491	336 42 174 38		336 42 179 26		31OCT00	31OCT00	1 929198 -4 88	336 42			CT -4 88

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY	RSN
		LOCAL BASE	PRINCIPAL NET									
(CONTINUED) AUD - AUSTRALIAN DOLLAR												
++ AUD ++	539	1,763 70 921 89		1,763 70 936 77		10NOV00	10NOV00	1 914792 -15 68	1,763 70			CT -15 68
++ AUD ++	562	21,333 48 11,103 01		21,333 48 11,281 59		15NOV00	15NOV00	1 921414 -178 58	21,333 48			CT -178 58
++ AUD ++	571	74,144 61 38,432 87		74,144 61 39,064 71		16NOV00	16NOV00	1 929198 -631 84	74,144 61			CT -631 84
++ AUD ++	572	21,136 44 10,956 08		21,136 44 11,136 20		16NOV00	16NOV00	1 929198 -180 12	21,136 44			CT -180 12
++ AUD ++	634	56,181 83 29,172 42		56,181 83 29,533 66		17NOV00	17NOV00	1 925854 -361 24	56,181 83			CT -361 24
++ AUD ++	645	7,500 99 3,847 63		7,500 99 3,936 89		20NOV00	20NOV00	1 949508 -89 24	7,500 99			CT -89 24
++ AUD ++	655	225 09 115 08		225 09 118 14		21NOV00	21NOV00	1 955990 -3 06	225 09			CT -3 06
++ AUD ++	838	2,279 85 1,231 69		2,279 85 1,234 18		11DEC00	11DEC00	1 850995 -2 49	2,279 85			CT -2 49
++ AUD ++	882	343,769 33 187,783 96		343,769 33 186,230 60		15DEC00	15DEC00	1 830644 1,553 36	343,769 33			CT 1,553 36
++ AUD ++	897	463,785 45 251,023 88		463,785 45 251,965 03		18DEC00	18DEC00	1 847575 -941 15	463,785 45			CT -941 15
++ AUD ++	900	362 89 196 41		362 89 197 15		18DEC00	18DEC00	1 847575 - 74	362 89			CT - 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
++ AUD ++	909	337,609 91 183,541 60	337,609 91 183,481 06	19DEC00	00 00	1 839419	337,609 91		CT 60 54
++ AUD ++	964	54,772 58 30,620 61	54,772 58 29,893 53	02JAN01	00 00	1 788749	54,772 58		CT 727 08
++ AUD ++	989	218 38 123 64	218 38 119 19	08JAN01	00 00	1 766316	218 38		CT 4 45
++ AUD ++	1183	218 05 120 16	218 05 119 60	05FEB01	00 00	1 814717	218 05		CT 56
++ AUD ++	1197	38,032 53 20,885 56	38,032 53 20,863 54	06FEB01	00 00	1 820996	38,032 53		CT 22 02
++ AUD ++	1238	23,442 79 12,407 10	23,442 79 12,828 80	14FEB01	00 00	1 889466	23,442 79		CT -421 70
++ AUD ++	1289	316,456 69 165,712 59	316,456 69 173,177 27	21FEB01	00 00	1 909672	316,456 69		CT -7,464 68
++ AUD ++	1359	134 51 70 21	134 51 70 58	05MAR01	00 00	1 915892	134 51		CT - 37
++ AUD ++	1394	39 090 71 19,476 94	39,090 71 19,487 08	14MAR01	00 00	2 007025	39,090 71		CT -10 14
++ AUD ++	1405	2,095 08 1,043 87	2,095 08 1 044 42	19MAR01	00 00	2 007025	2,095 08		CT - 55
++ AUD ++	1532	-40,850 45 -20,656 04	-40,850 45 -20,658 77	17APR01	00 00	1 977652	-40,850 45		CT BTC 2 73

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
++ AUD ++	1533	-40,992 22 -20,727 72	-40 992 22 -20,727 79	17APR01	00 00	1 977652	-40,992 22		CT BTC 07
++ AUD ++	1595	-40,086 52 -20,305 82	-40,086 52 -20,305 81	26APR01	00 00	1 974139	-40,086 52		CT BTC - 01
++ AUD ++	1613	2,430 00 1,240 15	2,430 00 1,238 29	30APR01	00 00	1 959440	2,430 00		CT 1 86
++ AUD ++	1645	459 00 238 20	459 00 239 30	07MAY01	00 00	1 926968	459 00		CT -1 10
++ AUD ++	1700	39,029 41 20,281 63	39,029 41 20,269 62	15MAY01	00 00	1 924372	39,029 41		CT 12 01
++ AUD ++	1741	7,500 00 3,967 12	7 500 00 3,897 37	21MAY01	00 00	1 890538	7,500 00		CT 69 75
AUD TOTAL		2,145,979 78 1,153,758 84	2,145,979 78 1,161,960 78		00 00		-8,201 94		-8,201 94
CAD - CANADIAN DOLLAR									
++ CAD ++	273	43,614 83 29,105 66	43,614 83 29,078 86	04OCT00	00 00	1 498500	43,614 83		CT 26 80
++ CAD ++	454	1,700 00 1,125 46	1 700 00 1,126 31	19OCT00	00 00	1 510500	1,700 00		CT - 85
++ CAD ++	438	340,250 01 225,577 62	340,250 01 224,975 59	23OCT00	00 00	1 508350	340,250 01		CT 602 03

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	492	5,712 00 3,739 44	5,712 00 3,751 71	31OCT00	00 00	31OCT00	1 527500	5,712 00	CT -12 27
++ CAD ++	573	6,621 50 4,266 16	6,621 50 4,345 20	14NOV00	00 00	14NOV00	1 552100	6,621 50	CT -79 04
++ CAD ++	656	71,066 88 45,716 87	71,066 88 45,945 28	21NOV00	00 00	21NOV00	1 554500	71,066 88	CT -228 41
++ CAD ++	672	173,119 52 111,884 91	173,119 52 111,884 90	22NOV00	00 00	22NOV00	1 547300	173,119 52	CT 01
++ CAD ++	688	7,774 30 5,051 20	7,774 30 5,037 19	24NOV00	00 00	24NOV00	1 539100	7,774 30	CT 14 01
++ CAD ++	689	15,592 32 10,130 80	15,592 32 10,102 71	24NOV00	00 00	24NOV00	1 539100	15,592 32	CT 28 09
++ CAD ++	690	62,796 48 40,800 78	62,796 48 40,687 62	24NOV00	00 00	24NOV00	1 539100	62,796 48	CT 113 16
++ CAD ++	699	7,748 00 5,048 71	7,748 00 5,028 86	27NOV00	00 00	27NOV00	1 534650	7,748 00	CT 19 85
++ CAD ++	724	3,879 00 2,518 42	3,879 00 2,517 67	29NOV00	00 00	29NOV00	1 540250	3,879 00	CT 75
++ CAD ++	742	47,626 80 31,017 13	47,626 80 30,989 31	30NOV00	00 00	30NOV00	1 535500	47,626 80	CT 27 82
++ CAD ++	767	39,854 00 25,907 82	39,854 00 25,915 18	01DEC00	00 00	01DEC00	1 538300	39,854 00	CT -7 36

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
++ CAD ++	778	7,772 02 5,027 18	7,772 02 5,045 65	04DEC00	00 00	04DEC00	1 546000	7,772 02	CT -18 47
++ CAD ++	824	129,169 59 84,854 39	129,169 59 84,845 98	08DEC00	00 00	08DEC00	1 522250	129,169 59	CT 8 41
++ CAD ++	846	51,524 20 33,846 29	51,524 20 33,852 41	11DEC00	00 00	11DEC00	1 522300	51,524 20	CT -6 12
++ CAD ++	944	2,125 00 1,406 26	2,125 00 1,395 50	27DEC00	00 00	27DEC00	1 511100	2,125 00	CT 10 74
++ CAD ++	990	6,090 00 4,072 76	6,090 00 4,019 06	08JAN01	00 00	08JAN01	1 495300	6,090 00	CT 53 70
++ CAD ++	1147	3,304 00 2,203 70	3,304 00 2,224 97	31JAN01	00 00	31JAN01	1 499300	3,304 00	CT -21 27
++ CAD ++	1184	24,273 95 16,132 09	24,273 95 16,292 74	05FEB01	00 00	05FEB01	1 504700	24,273 95	CT -160 67
++ CAD ++	1252	258,066 19 168,902 54	258,066 19 169,142 48	15FEB01	00 00	15FEB01	1 527900	258,066 19	CT -239 94
++ CAD ++	1258	256,949 10 167,164 86	256,949 10 167,190 60	16FEB01	00 00	16FEB01	1 537100	256,949 10	CT -25 74
++ CAD ++	1271	285,975 04 185,806 67	285,975 04 186,166 84	20FEB01	00 00	20FEB01	1 539100	285,975 04	CT -360 17
++ CAD ++	1428	3,000 00 1,929 88	3,000 00 1,931 25	26MAR01	00 00	26MAR01	1 554500	3,000 00	CT -1 37

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
** CAD **	1467	6,090 00 3,901 10	6,090 00 3,861 80	09APR01	09APR01	1 561100 39 30	6,090 00		CT 39 30
** CAD **	1526	15,858 12 10,181 78	15,858 12 10,144 94	17APR01	17APR01	1 557500 36 84	15,858 12		CT 36 84
** CAD **	1539	119,236 54 76,556 37	119,236 54 76,541 10	18APR01	18APR01	1 557500 15 27	119,236 54		CT 15 27
** CAD **	1551	58,105 80 37,562 74	58,105 80 37,506 61	19APR01	19APR01	1 546900 56 13	58,105 80		CT 56 13
** CAD **	1559	57,886 20 37,497 13	57,886 20 37,483 65	20APR01	20APR01	1 543750 13 48	57,886 20		CT 13 48
** CAD **	1570	62,107 68 40,175 74	62,107 68 40,179 71	23APR01	23APR01	1 545900 3 97	62,107 68		CT -3 97
** CAD **	1614	3,658 00 2,372 78	3,658 00 2,366 26	30APR01	30APR01	1 541450 6 52	3,658 00		CT 6 52
** CAD **	1646	16,828 00 10,963 58	16,828 00 10,926 92	07MAY01	07MAY01	1 534900 36 66	16,828 00		CT 36 66
** CAD **	1877	1,452 80 946 51	1,452 80 942 67	04JUN01	04JUN01	1 534900 3 84	1,452 80		CT 3 84
** CAD **	2016	3,000 00 1,975 37	3,000 00 1,949 64	25JUN01	25JUN01	1 518700 25 73	3 000 00		CT 25 73
** CAD **	1333	761,176 35 492,352 10	761,176 35 492,380 93	01MAR01	01MAR01	1 546000 -28 83	761 176 35		CT -28 83

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
** CAD **	1335	349,606 08 226,135 89	349,606 08 226,149 13	01MAR01	01MAR01	1 546000 -13 24	349,606 08		CT -13 24
** CAD **	1441	700,129 60 443,934 82	700,129 60 443,997 77	30MAR01	30MAR01	1 577100 -62 95	700,129 60		CT -62 95
** CAD **	2101	706,185 00 465,330 13	706,185 00 465,271 20	29JUN01	29JUN01	1 517600 58 93	706,185 00		CT 58 93
CAD TOTAL		4 716,924 90 3,063,123 64	4 716,924 90 3,063,196 22						
CHF - SWISS FRANC									
** CHF **	673	-326,551 65 -181,085 59	-326,551 65 -181,098 76	22NOV00	22NOV00	1 803300 13 17	-326,551 65		CT BTC 13 17
** CHF **	719	-840,630 24 -476,682 87	-840,630 24 -476,531 34	28NOV00	28NOV00	1 763500 -151 53	-840,630 24		CT BTC -151 53
** CHF **	784	-12,325 00 -7,185 33	-12,325 00 -7,018 69	05DEC00	05DEC00	1 715300 -166 64	-12 325 00		CT BTC -166 64
** CHF **	803	215 17 126 47	215 17 126 03	07DEC00	07DEC00	1 701300 44	215 17		CT 44
** CHF **	873	3,256 00 1,898 87	3,256 00 2,120 42	12DEC00	12DEC00	1 714700 -221 55	3,256 00		CT -221 55
** CHF **	876	2,416 80 1,409 46	2,416 80 1,573 91	12DEC00	12DEC00	1 714700 -164 45	2,416 80		CT -164 45

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	DTL FUND RSN BUYS NET BASE GN/LS
(CONTINUED)						
CHF - SWISS FRANC						
++ CHF ++	877 8,599 80 5,015 34	8 599 80 5,600 49	12DEC00 00 00	12DEC00 1 714700 -585 15	8,599 80	CT -585 15
++ CHF ++	880 5 04 2 94	5 04 3 28	12DEC00 00 00	12DEC00 1 714700 - 34	5 04	CT - 34
++ CHF ++	1447 18,365 10 10,583 55	18,365 10 10,401 11	02APR01 00 00	02APR01 1 735250 -97 54	18,365 10	CT -97 54
++ CHF ++	1640 4 00 2 34	4 00 2 31	12APR01 00 00	12APR01 1 705800 03	4 00	CT 03
++ CHF ++	1610 -526,312 50 -305,427 40	-526,312 50 -305,427 39	27APR01 00 00	27APR01 1 723200 - 01	-526,312 50	CT BTC - 01
++ CHF ++	1647 21,444 00 12,391 52	21,444 00 12,395 62	07MAY01 00 00	07MAY01 1 730700 -4 10	21,444 00	CT -4 10
++ CHF ++	1830 13,227 50 7,414 93	13,227 50 7,450 64	29MAY01 00 00	29MAY01 1 783900 -35 71	13,227 50	CT -35 71
++ CHF ++	1918 40,916 85 22,829 88	40,916 85 22,755 61	11JUN01 00 00	11JUN01 1 792250 74 27	40,916 85	CT 74 27
++ CHF ++	2011 522,913 79 296,335 59	522,913 79 296,335 58	25JUN01 00 00	25JUN01 1 764600 01	522,913 79	CT 01
CHF TOTAL	-1,074,453 34 -612,370 30	-1,074,453 34 611,031 18	00 00	-1,339 12		-1,339 12

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	DTL FUND RSN BUYS NET BASE GN/LS
EUR - EURO CURRENCY						
++ EUR ++	143 529 12 483 44	529 12 457 47	02AUG00 00 00	02AUG00 1 094451 25 99	529 12	CT 25 99
++ EUR ++	151 238,000 00 215,259 16	238,000 00 212,167 63	11AUG00 00 00	11AUG00 1 105644 3,091 53	238,000 00	CT 3,091 53
++ EUR ++	096 -81,412 90 -70,853 65	-81,412 90 -73,205 28	06SEP00 00 00	06SEP00 1 149029 2,351 63	-81,412 90	CT BTC 2,351 63
++ EUR ++	097 -279,483 98 -243,234 92	-279,483 98 -251,307 88	06SEP00 00 00	06SEP00 1 149029 8,072 94	-279,483 98	CT BTC 8,072 94
++ EUR ++	100 -41,852 32 -36,424 08	-41,852 32 -37,430 38	06SEP00 00 00	06SEP00 1 149029 1,006 30	-41,852 32	CT BTC 1,006 30
++ EUR ++	113 -548,922 91 -479,841 14	-548,922 91 -487,145 40	07SEP00 00 00	07SEP00 1 143968 7,304 24	-548,922 91	CT BTC 7,304 24
++ EUR ++	134 -235,268 50 -203,330 73	-235,268 50 -203,190 82	13SEP00 00 00	13SEP00 1 157073 -139 91	-235,268 50	CT BTC -139 91
++ EUR ++	146 11,905 32 10,258 22	11,905 32 10,293 20	14SEP00 00 00	14SEP00 1 140544 -34 98	11,905 32	CT -34 98
++ EUR ++	174 14,318 73 12,274 73	14,318 73 12,822 00	15SEP00 00 00	15SEP00 1 164521 -547 27	14,318 73	CT -547 27
++ EUR ++	187 11,851 23 10,091 92	11,851 23 10,612 43	19SEP00 00 00	19SEP00 1 174329 -520 51	11,851 23	CT -520 51
++ EUR ++	188 6,268 80 5,338 20	6,268 80 5,613 53	19SEP00 00 00	19SEP00 1 174329 -275 33	6,268 80	CT -275 33

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
		LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
EUR - EURO CURRENCY											
++ EUR ++	404	1,006 98	861 87			21SEP00	21SEP00	1 168361			
									10 88	1,006 98	CT 10 88
++ EUR ++	205	1,335 37	1 173 66			22SEP00	22SEP00	1 137786			
									3 26	1,335 37	CT 3 26
++ EUR ++	238	7,541 73	6 457 84			28SEP00	28SEP00	1 132759			
									38 42	7,541 73	CT 38 42
++ EUR ++	274	238,329 15	207,954 12			04OCT00	04OCT00	1 146066			
									-185 36	238,329 15	CT -185 36
++ EUR ++	275	12,318 06	10,748 12			04OCT00	04OCT00	1 146066			
									-9 59	12,318 06	CT -9 59
++ EUR ++	302	9,020 00	7,830 71			06OCT00	06OCT00	1 151875			
									-9 03	9,020 00	CT -9 03
++ EUR ++	749	1 104 00	958 55			10OCT00	10OCT00	1 151742			
									12 95	1,104 00	CT 12 95
++ EUR ++	336	346,113 12	301,654 92			11OCT00	11OCT00	1 147381			
									79 37	346,113 12	CT 79 37
++ EUR ++	759	4,642 00	4,012 31			12OCT00	12OCT00	1 156939			
									39 58	4,642 00	CT 39 58
++ EUR ++	362	70,636 59	60,517 88			13OCT00	13OCT00	1 167202			
									-351 07	70,636 59	CT -351 07
++ EUR ++	391	14,729 68	12,366 31			18OCT00	18OCT00	1 191114			
									-326 55	14,729 68	CT -326 55

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
		LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
EUR - EURO CURRENCY											
++ EUR ++	392	25,916 54	21,758 24			18OCT00	18OCT00	1 191114			
									-484 12	25,916 54	CT -484 12
++ EUR ++	411	277,958 59	233,832 72			19OCT00	19OCT00	1 188707			
									-140 61	277,958 59	CT -140 61
++ EUR ++	750	927 66	775 99			23OCT00	23OCT00	1 195457			
									-18 16	927 66	CT -18 16
++ EUR ++	751	817 37	683 73			23OCT00	23OCT00	1 195457			
									-16 01	817 37	CT -16 01
++ EUR ++	752	744 48	622 76			23OCT00	23OCT00	1 195457			
									-14 58	744 48	CT -14 58
++ EUR ++	753	147 19	123 12			23OCT00	23OCT00	1 195457			
									-2 89	147 19	CT -2 89
++ EUR ++	754	138 00	115 44			23OCT00	23OCT00	1 195457			
									2 70	138 00	CT -2 70
++ EUR ++	755	147 19	123 12			23OCT00	23OCT00	1 195457			
									-2 89	147 19	CT -2 89
++ EUR ++	756	744 48	615 91			25OCT00	25OCT00	1 208751			
									-21 23	744 48	CT -21 23
++ EUR ++	757	1 067 22	882 91			25OCT00	25OCT00	1 208751			
									-30 44	1 067 22	CT -30 44
++ EUR ++	507	110,520 27	94,909 30			01NOV00	01NOV00	1 164483			
									220 98	110,520 27	CT 220 98

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GM/LS GM/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
							BASE	CURR		NET	DTL FUND RSN NET BASE GM/LS
(CONTINUED)											
EUR - EURO CURRENCY											
++ EUR ++	508	50,712 77 43,549 60	50,712 77 43,448 20		01NOV00	00 00	01NOV00	1 164483 101 40	50,712 77		CT 101 40
++ EUR ++	513	130,808 42 112,240 36	130,808 42 112,203 60		02NOV00	00 00	02NOV00	1 165433 36 76	130,808 42		CT 36 76
++ EUR ++	758	3 31 2 84	3 31 2 83		02NOV00	00 00	02NOV00	1 165433 01	3 31		CT 01
++ EUR ++	521	13,368 86 11,477 17	13,368 86 11,470 04		06NOV00	00 00	06NOV00	1 164822 7 13	13,368 86		CT 7 13
++ EUR ++	524	13,386 53 11,492 34	13,386 53 11,487 13		07NOV00	00 00	07NOV00	1 164822 5 21	13,386 53		CT 5 21
++ EUR ++	529	906,544 66 776,002 43	906,544 66 776,064 47		08NOV00	00 00	08NOV00	1 168224 -62 04	906,544 66		CT -62 04
++ EUR ++	530	170,755 07 146,166 38	170,755 07 146,178 07		08NOV00	00 00	08NOV00	1 168224 -11 69	170,755 07		CT -11 69
++ EUR ++	548	13,405 04 11,540 40	13,405 04 11,525 74		13NOV00	00 00	13NOV00	1 161575 14 66	13,405 04		CT 14 66
++ EUR ++	552	372,725 85 319,444 71	372,725 85 319,544 22		14NOV00	00 00	14NOV00	1 166793 -99 51	372,725 85		CT -99 51
++ EUR ++	635	92,312 15 78,622 28	92,312 15 78,617 68		17NOV00	00 00	17NOV00	1 174122 4 60	92,312 15		CT 4 60
++ EUR ++	641	127,743 84 108,397 03	127,743 84 108,484 29		20NOV00	00 00	20NOV00	1 178481 -87 26	127,743 84		CT -87 26

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GM/LS GM/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
							BASE	CURR		NET	DTL FUND RSN NET BASE GM/LS
(CONTINUED)											
EUR - EURO CURRENCY											
++ EUR ++	647	10,483 35 8,895 65	10,483 35 8,902 81		20NOV00	00 00	20NOV00	1 178481 -7 14	10,483 35		CT -7 14
++ EUR ++	691	-246,822 66 -204,911 50	-246,822 66 -207,476 33		24NOV00	00 00	24NOV00	1 192890 564 83	-246,822 66		CT BTC 564 83
++ EUR ++	700	-23,884 56 -20,303 88	-23,884 56 -20,093 99		27NOV00	00 00	27NOV00	1 176401 -209 09	-23,884 56		CT BTC -209 09
++ EUR ++	701	-32,284 57 -27,443 51	-32,284 57 -27,160 88		27NOV00	00 00	27NOV00	1 176401 -282 63	-32,284 57		CT BTC -282 63
++ EUR ++	732	-311,901 65 -267,486 80	-311,901 65 -267,486 79		29NOV00	00 00	29NOV00	1 166045 - 01	-311,901 65		CT BTC - 01
++ EUR ++	783	343,872 94 302,780 21	343,872 94 302,146 44		05DEC00	00 00	05DEC00	1 135718 633 77	343,872 94		CT 633 77
++ EUR ++	860	45,790 88 40,092 21	45,790 88 40,544 78		13DEC00	00 00	13DEC00	1 142139 -452 57	45,790 88		CT -452 57
++ EUR ++	898	14,828 83 13,237 70	14,828 83 13,087 17		18DEC00	00 00	18DEC00	1 120197 150 53	14,828 83		CT 150 53
++ EUR ++	899	9,191 58 8,205 32	9,191 58 8,112 02		18DEC00	00 00	18DEC00	1 120197 93 30	9,191 58		CT 93 30
++ EUR ++	1009	32,020 38 30,059 14	32,020 38 29,968 91		10JAN01	00 00	10JAN01	1 065246 90 23	32,020 38		CT 90 23
++ EUR ++	1041	1,207 04 1,131 72	1,207 04 1,129 74		16JAN01	00 00	16JAN01	1 066553 1 98	1,207 04		CT 1 98

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	DT	DT	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS						
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	1066	104,201 36 97,584 54	104,201 36 97,578 25	19JAN01	19JAN01	1 067806 6 29			CT 6 29
++ EUR ++	1143	55,604 64 51,767 91	55,604 64 51,532 40	31JAN01	31JAN01	1 074114 235 51			CT 235 51
++ EUR ++	1146	27,662 27 25,753 57	27,662 27 25,716 91	31JAN01	31JAN01	1 074114 36 66			CT 36 66
++ EUR ++	1286	-173,648 80 -157,542 88	-173,648 80 -158,346 95	21FEB01	21FEB01	1 102232 804 07			CT BTC 804 07
++ EUR ++	1295	-211,408 57 -192,286 63	-211,408 57 -192,779 35	23FEB01	23FEB01	1 099445 492 72			CT BTC 492 72
++ EUR ++	1381	5,124 28 4,774 04	5,124 28 4,760 45	12MAR01	12MAR01	1 073364 13 59			CT 13 59
++ EUR ++	1397	-66,755 89 -60,367 34	-66,755 89 60,367 35	15MAR01	15MAR01	1 105828 01			CT BTC 01
++ EUR ++	1420	-95,714 05 -84,994 09	-95,714 05 -84,994 10	22MAR01	22MAR01	1 126126 01			CT BTC 01
++ EUR ++	1437	6,653 73 5,853 29	6,653 73 5,911 94	30MAR01	30MAR01	1 134751 -58 65			CT -58 65
++ EUR ++	1468	25,585 00 23,035 46	25,585 00 22,533 76	09APR01	09APR01	1 110679 501 70			CT 501 70
++ EUR ++	1635	1,519 80 1,356 27	1,519 80 1,368 78	12APR01	12APR01	1 120574 -12 51			CT -12 51

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	DT	DT	BASE CURR GN/LS	SMS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS						
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	1636	49 32 44 01	49 32 44 42	12APR01	12APR01	1 120574 - 41			CT - 41
++ EUR ++	1638	2,745 37 2,449 97	2,745 37 2,470 07	12APR01	12APR01	1 120574 -20 10			CT -20 10
++ EUR ++	1639	1,421 88 1,268 89	1,421 88 1,278 72	12APR01	12APR01	1 120574 -9 83			CT -9 83
++ EUR ++	1527	18,359 43 16,184 75	18,359 43 16,344 80	17APR01	17APR01	1 134366 -140 05			CT -140 05
++ EUR ++	1538	5,283 45 4,657 62	5,283 45 4,661 17	18APR01	18APR01	1 134366 -3 55			CT -3 55
++ EUR ++	1564	6,747 74 6,094 22	6,747 74 5,953 00	23APR01	23APR01	1 107236 141 22			CT 141 22
++ EUR ++	1578	98,272 37 87,929 17	98,272 37 87,897 61	24APR01	24APR01	1 117631 31 56			CT 31 56
++ EUR ++	1663	34,312 22 30,354 29	34,312 22 30,603 83	09MAY01	09MAY01	1 130391 -249 54			CT -249 54
++ EUR ++	1742	4,524 85 3,965 81	4,524 85 3,969 12	21MAY01	21MAY01	1 140966 3 31			CT -3 31
++ EUR ++	1829	11,761 95 10,057 64	11,761 95 10,083 33	29MAY01	29MAY01	1 169454 -25 69			CT -25 69
++ EUR ++	1837	-81,592 80 -69,770 00	-81,592 80 -69,770 01	29MAY01	29MAY01	1 169454 01			CT BTC 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR NET	OF ORIG DTL FUND NET	BUYS RSN BASE
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	1848	-101,180 14 -86,787 27	-101,180 14 -86,787 28	30MAY01	00 00	30MAY01	1 165841	-101,180 14 01	CT BTC 01
++ EUR ++	1878	408 60 345 25	408 60 345 33	04JUN01	00 00	04JUN01	1 183502	- 08 408 60	CT - 08
++ EUR ++	1883	6,477 61 5,509 53	6,477 61 5,474 72	05JUN01	00 00	05JUN01	1 175710	34 81 6,477 61	CT 34 81
++ EUR ++	1919	22,527 64 19,162 01	22,527 64 19,125 69	11JUN01	00 00	11JUN01	1 175641	36 32 22,527 64	CT 36 32
++ EUR ++	1933	299,489 40 254,011 88	299,489 40 254,184 18	12JUN01	00 00	12JUN01	1 179057	-172 30 299,489 40	CT -172 30
++ EUR ++	1962	-177,907 75 -153,178 60	-177,907 75 -153,178 61	18JUN01	00 00	18JUN01	1 161440	01 -177,907 75	CT BTC 01
++ EUR ++	2013	36,250 55 31,215 36	36,250 55 31,118 07	25JUN01	00 00	25JUN01	1 161305	97 29 36,250 55	CT 97 29
++ EUR ++	2014	12,267 18 10,563 27	12,267 18 10,530 35	25JUN01	00 00	25JUN01	1 161305	32 92 12,267 18	CT 32 92
++ EUR ++	2017	11,378 07 9,797 66	11,378 07 9,767 12	25JUN01	00 00	25JUN01	1 161305	30 54 11,378 07	CT 30 54
++ EUR ++	2028	41,971 81 36,196 48	41,971 81 36,182 71	26JUN01	00 00	26JUN01	1 159555	13 77 41,971 81	CT 13 77
++ EUR ++	2044	-103,639 67 -89,342 62	-103,639 67 -89,342 61	27JUN01	00 00	27JUN01	1 160025	- 01 -103,639 67	CT BTC - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR NET	OF ORIG DTL FUND NET	BUYS RSN BASE
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	028	-209,434 29 -190,040 64	-209,434 29 -189,380 93	04AUG00	00 00	04AUG00	1 102050	-209,434 29 -459 71	CT BTC -459 71
++ EUR ++	069	-88,702 29 -80,510 65	-88,702 29 -79,916 64	10AUG00	00 00	10AUG00	1 101746	-88,702 29 -594 01	CT BTC -594 01
++ EUR ++	288	68,289 44 59,353 79	68,289 44 59,544 23	05OCT00	00 00	05OCT00	1 150549	68,289 44 -190 44	CT -190 44
++ EUR ++	498	258,912 47 219,713 22	258,912 47 219,458 33	31OCT00	00 00	31OCT00	1 178411	254 89 258,912 47	CT 254 89
++ EUR ++	702	-1,220,539 91 -1,037,520 29	-1,220,539 91 -1,035,215 61	27NOV00	00 00	27NOV00	1 176401	-2,304 68 -1,220,539 91	CT BTC -2,304 68
++ EUR ++	1065	493,856 86 462,496 80	493,856 86 462,466 99	19JAN01	00 00	19JAN01	1 067806	29 81 493,856 86	CT 29 81
++ EUR ++	1071	1,120,514 68 1,050,594 47	1,120,514 68 1,050,553 34	22JAN01	00 00	22JAN01	1 066553	41 13 1,120,514 68	CT 41 13
++ EUR ++	1291	-408,412 74 -379,354 21	-408,412 74 -372,423 60	12FEB01	00 00	12FEB01	1 076400	-4,930 61 -408,412 74	CT BTC -4,930 61
++ EUR ++	1299	-2,350,230 44 -2,138,122 29	-2,350,230 44 -2,142,700 15	20FEB01	00 00	20FEB01	1 099203	4,577 86 -2,350,230 44	CT BTC 4,577 86
++ EUR ++	1328	543,270 54 504,780 05	543,270 54 504,674 32	01MAR01	00 00	01MAR01	1 076252	105 73 543,270 54	CT 105 73
++ EUR ++	1433	379,508 70 337,060 63	379,508 70 337,198 91	28MAR01	00 00	28MAR01	1 125936	-138 28 379,508 70	CT -138 28

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	1439	501,921 00 441,539 97	501,921 00 441,820 92	30MAR01	30MAR01	1 136751 -280 95	501,921 00	CT -280 95
** EUR **	1486	169,699 26 150,871 14	169,699 26 150,786 51	11APR01	11APR01	1 124796 84 63	169,699 26	CT 84 63
** EUR **	1488	176,422 02 156,848 02	176,422 02 156,760 03	11APR01	11APR01	1 124796 87 99	176,422 02	CT 87 99
** EUR **	1537	468,251 09 412,786 61	468,251 09 413,101 23	18APR01	18APR01	1 134366 -314 62	468,251 09	CT -314 62
** EUR **	1680	174,558 23 152,912 94	174,558 23 153,415 58	11MAY01	11MAY01	1 141553 -502 64	174,558 23	CT -502 64
** EUR **	1696	866,423 03 761,369 29	866,423 03 761,375 41	15MAY01	15MAY01	1 137980 -6 12	866,423 03	CT -6 12
** EUR **	1697	-880,491 14 -773,731 65	-880,491 14 -773,731 64	15MAY01	15MAY01	1 137980 - 01	-880,491 14	CT BTC - 01
** EUR **	1886	383,252 82 325,975 64	383,252 82 325,751 82	05JUN01	05JUN01	1 175710 223 82	383,252 82	CT 223 82
** EUR **	1914	1,007,816 78 857,248 75	1,007,816 78 855,607 52	08JUN01	08JUN01	1 175661 1,641 23	1,007,816 78	CT 1,641 23
** EUR **	1915	358,253 58 304,730 42	358,253 58 304,147 01	08JUN01	08JUN01	1 175661 583 41	358,253 58	CT 583 41
** EUR **	1982	655,514 41 561,022 03	655,514 41 561,129 02	19JUN01	19JUN01	1 168429 -106 99	655,514 41	CT -106 99

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	2030	252,978 96 218,169 00	252,978 96 218,086 00	26JUN01	26JUN01	1 159555 83 00	252,978 96	CT 83 00
** EUR **	2099	540,454 60 458,008 10	540,454 60 458,518 40	29JUN01	29JUN01	1 180011 -510 30	540,454 60	CT -510 30
** EUR **	2100	-505,975 54 -428,788 83	-505,975 54 -428,788 82	29JUN01	29JUN01	1 180011 - 01	-505,975 54	CT BTC - 01
EUR TOTAL		4,540,971 47 3,943,469 07	4,540,971 47 3,926,884 62			16,584 45		16,584 45
GBP - POUND STERLING								
** GBP **	103	-29,875 40 -44,817 58	-29,875 40 -44,445 52	01AUG00	01AUG00	0 666600 -372 06	-29,875 40	CT BTC -372 06
** GBP **	164	7,807 99 11,713 16	7,807 99 11,634 44	01AUG00	01AUG00	0 666600 78 72	7,807 99	CT 78 72
** GBP **	148	-38,396 96 -57,727 90	-38,396 96 -54,130 44	04AUG00	04AUG00	0 665137 -3,597 46	-38,396 96	CT BTC -3,597 46
** GBP **	154	-38,396 96 -57,194 17	-38,396 96 -57,138 58	18AUG00	18AUG00	0 671344 -55 59	-38,396 96	CT BTC -55 59
** GBP **	067	14,722 44 21,363 74	14,722 44 22,058 64	31AUG00	31AUG00	0 689132 -694 90	14,722 44	CT -694 90
** GBP **	156	2,415 00 3,526 14	2 415 00 3,592 98	01SEP00	01SEP00	0 684885 -66 84	2,415 00	CT -66 84

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	
		LOCAL BASE	PRINCIPAL NET						SHS/PAR	NET DTL FUND RSN
		LOCAL BASE	PRINCIPAL NET	LOCAL COST BASE		LOCAL SECTY BASE		BASE CURR GN/LS	GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	087	21,958 68 31,887 30		21,958 68 32,054 37		05SEP00 00	05SEP00 00	0 488634 -169 07	21,958 68	CT -169 07
++ GBP ++	088	194,633 10 282,634 49		194,633 10 283,964 01		05SEP00 00	05SEP00 00	0 488634 -1,329 52	194,633 10	CT -1,329 52
++ GBP ++	160	44 43 44 52		44 43 44 10		05SEP00 00	05SEP00 00	0 488634 -1 58	44 43	CT -1 58
++ GBP ++	402	1,737 40 2,510 80		1,737 40 2,529 94		04SEP00 00	04SEP00 00	0 691970 -19 14	1,737 40	CT -19 14
++ GBP ++	175	13,041 77 18,259 14		13,041 77 19,171 63		15SEP00 00	15SEP00 00	0 714260 -912 49	13,041 77	CT -912 49
++ GBP ++	249	72,814 75 107,485 77		72,814 75 107,164 60		29SEP00 00	29SEP00 00	0 676178 521 17	72,814 75	CT 521 17
++ GBP ++	607	90 1 31		90 1 28		03OCT00 00	03OCT00 00	0 686412 03	90	CT 03
++ GBP ++	303	91,517 27 132,178 38		91,517 27 132,758 37		04OCT00 00	04OCT00 00	0 692377 -579 99	91,517 27	CT -579 99
++ GBP ++	304	3,944 78 5,497 45		3,944 78 5,722 45		04OCT00 00	04OCT00 00	0 692377 -25 00	3,944 78	CT -25 00
++ GBP ++	305	2,336 88 3,375 16		2,336 88 3,389 97		04OCT00 00	04OCT00 00	0 692377 -14 81	2,336 88	CT -14 81
++ GBP ++	348	33,709 11 49,644 74		33,709 11 49,184 05		12OCT00 00	12OCT00 00	0 678979 442 71	33,709 11	CT 442 71

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	
		LOCAL BASE	PRINCIPAL NET						SHS/PAR	NET DTL FUND RSN
		LOCAL BASE	PRINCIPAL NET	LOCAL COST BASE		LOCAL SECTY BASE		BASE CURR GN/LS	GN/LS	
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	363	81,471 18 118,878 76		81,471 18 118,874 24		13OCT00 00	13OCT00 00	0 485330 2 52	81,471 18	CT 2 52
++ GBP ++	387	27,463 01 39,899 74		27,463 01 40,213 11		17OCT00 00	17OCT00 00	0 693313 -313 37	27,463 01	CT -313 37
++ GBP ++	424	-234,697 19 -339,125 93		-234,697 19 -339,125 92		20OCT00 00	20OCT00 00	0 492065 - 01	-234,697 19	CT BTC - 01
++ GBP ++	437	107,269 33 154,023 12		107,269 33 155,712 20		23OCT00 00	23OCT00 00	0 687522 310 92	107,269 33	CT 310 92
++ GBP ++	409	106 56 154 99		106 56 151 63		23OCT00 00	23OCT00 00	0 687522 3 36	106 56	CT 3 36
++ GBP ++	614	352 62 512 89		352 62 501 81		23OCT00 00	23OCT00 00	0 687522 11 08	352 62	CT 11 08
++ GBP ++	424	114 25 169 09		114 25 165 43		23OCT00 00	23OCT00 00	0 687522 3 46	114 25	CT 3 46
++ GBP ++	445	15,230 79 21,833 35		15,230 79 22,051 34		25OCT00 00	25OCT00 00	0 697593 -217 99	15,230 79	CT -217 99
++ GBP ++	488	7,030 16 10,204 62		7,030 16 10,185 71		27OCT00 00	27OCT00 00	0 688919 18 91	7,030 16	CT 18 91
++ GBP ++	514	21,099 39 30,473 85		21,099 39 30,577 70		02NOV00 00	02NOV00 00	0 692377 -103 85	21,099 39	CT -103 85
++ GBP ++	615	15 22		15 21		02NOV00 00	02NOV00 00	0 692377 01	15	CT 01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL BASE SECTY	STL DT GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
		BASE	PRINCIPAL NET					BASE	CURR GN/LS		NET	DTL FUND RSN
(CONTINUED)												
GBP - POUND STERLING												
++ GBP ++	518	10,908 82	15,801 43	10,908 82	15,808 11	03NOV00	03NOV00	0 690369		10,908 82		CT
									6 68			-6 68
+ GBP ++	522	312 50	447 22	312 50	452 80	06NOV00	06NOV00	0 698763		312 50		CT
									-5 58			-5 58
++ GBP ++	540	-165,359 86	-236,613 38	-165,359 86	-236,613 39	10NOV00	10NOV00	0 698861		-165,359 86		CT BTC
									01			01
++ GBP ++	541	45,873 00	45,639 66	45,873 00	45,639 67	10NOV00	10NOV00	0 698861		45,873 00		CT
									- 01			- 01
++ GBP ++	544	3,099 00	4,461 01	3,099 00	4,434 36	13NOV00	13NOV00	0 694686		3,099 00		CT
									26 65			26 65
++ GBP ++	563	10,837 87	15,460 23	10,837 87	15,500 69	15NOV00	15NOV00	0 701016		10,837 87		CT
									-40 46			-40 46
++ GBP ++	693	39,038 18	54,641 73	39,038 18	54,936 25	24NOV00	24NOV00	0 714439		39,038 18		CT
									-294 52			-294 52
++ GBP ++	706	43,320 76	61,337 83	43,320 76	61,119 23	27NOV00	27NOV00	0 706265		43,320 76		CT
									218 60			218 60
++ GBP ++	721	50,314 71	71,331 15	50,314 71	71,142 97	28NOV00	28NOV00	0 705368		50,314 71		CT
									188 18			188 18
++ GBP ++	734	33,190 37	47,173 49	33,190 37	47,040 25	29NOV00	29NOV00	0 703581		33,190 37		CT
									133 24			133 24
++ GBP ++	797	13,978 75	20,086 06	13,978 75	20,069 43	06DEC00	06DEC00	0 695943		13,978 75		CT
									16 63			16 63

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL BASE SECTY	STL DT GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
		BASE	PRINCIPAL NET					BASE	CURR GN/LS		NET	DTL FUND RSN
(CONTINUED)												
GBP - POUND STERLING												
++ GBP ++	798	261,056 61	375,112 06	261,056 61	375,007 82	06DEC00	06DEC00	0 695943		261,056 61		CT
									104 24			104 24
++ GBP ++	842	82 70	120 42	82 70	119 50	11DEC00	11DEC00	0 686766		82 70		CT
									92			92
++ GBP ++	881	86,964 63	128,416 23	86,964 63	126,325 45	15DEC00	15DEC00	0 677209		86,964 63		CT
									2 090 78			2,090 78
++ GBP ++	901	3,200 00	4,697 28	3,200 00	4,725 28	18DEC00	18DEC00	0 681245		3,200 00		CT
									-28 00			-28 00
++ GBP ++	929	106,310 33	157,137 35	106,310 33	157,101 88	22DEC00	22DEC00	0 676544		106,310 33		CT
									35 47			35 47
++ GBP ++	945	2,684 00	4,002 11	2,684 00	3,966 33	27DEC00	27DEC00	0 670646		2,684 00		CT
									35 78			35 78
++ GBP ++	954	38,483 06	57,543 73	38,483 06	57,162 49	29DEC00	29DEC00	0 668762		38,483 06		CT
									381 24			381 24
++ GBP ++	992	15,360 52	22,999 30	15,360 52	22,878 30	08JAN01	08JAN01	0 667869		15,360 52		CT
									121 00			121 00
++ GBP ++	1042	70	1 03	70	1 04	16JAN01	16JAN01	0 681524		70		CT
									- 01			- 01
++ GBP ++	1102	77,086 67	112,427 12	77,086 67	113,293 29	26JAN01	26JAN01	0 685659		77,086 67		CT
									-866 17			-866 17
++ GBP ++	1110	52,944 94	77,146 04	52,944 94	77,501 66	29JAN01	29JAN01	0 686295		52,944 94		CT
									-355 62			-355 62

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	1144	30,688 41 44,852 45	30,688 41 44,897 74	31JAN01	00 00	0 684205 -45 09	30,688 41		CT -45 09
++ GBP ++	1151	42,953 57 62,778 80	42,953 57 62,841 91	01FEB01	00 00	0 684205 -43 11	42,953 57		CT -43 11
++ GBP ++	1170	13,848 94 20,354 47	13,848 94 20,368 01	02FEB01	00 00	0 680388 -13 54	13,848 94		CT -13 54
++ GBP ++	1171	107,878 37 158,554 19	107,878 37 158,659 65	02FEB01	00 00	0 680388 -105 46	107,878 37		CT -105 46
++ GBP ++	1172	13,831 30 20,328 55	13,831 30 20,342 07	02FEB01	00 00	0 680388 -13 52	13,831 30		CT -13 52
++ GBP ++	1173	3,899 53 5,731 33	3,899 53 5,735 14	02FEB01	00 00	0 680388 -3 81	3,899 53		CT -3 81
++ GBP ++	1182	29,337 48 43,276 02	29,337 48 43,193 53	05FEB01	00 00	0 677920 82 49	29,337 48		CT 82 49
++ GBP ++	1186	3,194 22 4,711 79	3,194 22 4,702 81	05FEB01	00 00	0 677920 8 98	3,194 22		CT 8 98
++ GBP ++	1195	12,455 30 18,170 43	12,455 30 18,309 25	06FEB01	00 00	0 685471 -138 82	12,455 30		CT -138 82
++ GBP ++	1203	41,048 09 60,098 55	41,048 09 60,242 80	07FEB01	00 00	0 683013 -144 25	41,048 09		CT -144 25
++ GBP ++	1230	14,362 87 20,840 52	14,362 87 20,878 84	13FEB01	00 00	0 689180 -38 34	14,362 87		CT -38 34

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	1253	164,954 48 239,134 74	164,954 48 239,993 61	15FEB01	00 00	0 689798 -858 85	164,954 48		CT -858 85
++ GBP ++	1255	3,111 00 4,510 02	3,111 00 4,526 21	15FEB01	00 00	0 689798 -16 19	3,111 00		CT -16 19
++ GBP ++	1270	16,153 22 23,317 16	16,153 22 23,443 81	20FEB01	00 00	0 492741 -126 45	16,153 22		CT -126 45
++ GBP ++	1274	1 32 1 91	1 32 1 92	20FEB01	00 00	0 492741 - 01	1 32		CT - 01
++ GBP ++	1287	137,187 01 197,432 57	137,187 01 198,439 29	21FEB01	00 00	0 494855 -1,006 72	137,187 01		CT -1,006 72
++ GBP ++	1288	63,996 40 92,100 45	63,996 40 92,570 28	21FEB01	00 00	0 494855 -469 63	63,996 40		CT -469 63
++ GBP ++	1290	126,223 78 181,454 85	126,223 78 182,581 11	21FEB01	00 00	0 494855 -926 26	126,223 78		CT -926 26
++ GBP ++	1296	-68,761 13 99,507 72	-68,761 13 -99,820 47	23FEB01	00 00	0 491013 312 75	-68,761 13		CT BTC 312 75
++ GBP ++	1355	81,841 30 120,331 32	81,841 30 120,334 11	05MAR01	00 00	0 480133 -2 79	81,841 30		CT -2 79
++ GBP ++	1372	25,194 51 36,824 28	25,194 51 36,825 87	07MAR01	00 00	0 484182 - 79	25,194 51		CT - 79
++ GBP ++	1382	1,389 16 2,039 78	1,389 16 2,039 44	12MAR01	00 00	0 481068 9 26	1,389 16		CT 9 26

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
		LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
GBP - POUND STERLING											
** GBP **	1384	331,302 05	486,318 51			12MAR01	12MAR01	0 681245			
									01	331,302 05	CT 01
** GBP **	1395	26,889 55	38,983 13			14MAR01	14MAR01	0 689774		26,889 55	CT 03
									- 03		- 03
** GBP **	1445	13,320 75	18,903 48			30MAR01	30MAR01	0 704672		13,320 75	CT 48
									-31 48		-31 48
** GBP **	1469	3,581 40	5,151 13			09APR01	09APR01	0 695265		3,581 40	CT 31
									60 31		60 31
** GBP **	1530	15,343 80	21,930 90			17APR01	17APR01	0 699643		15,343 80	CT 94
									-186 94		-186 94
** GBP **	1543	13,811 00	19,696 54			18APR01	18APR01	0 701189		13,811 00	CT 02
									- 02		- 02
** GBP **	1549	-68,871 29	-98,964 66			19APR01	19APR01	0 695918		-68,871 29	CT BTC 01
									- 01		- 01
** GBP **	1550	14,159 28	20,346 19			19APR01	19APR01	0 695918		14,159 28	CT 01
									01		01
** GBP **	1615	4,051 50	8,696 61			30APR01	30APR01	0 695846		4,051 50	CT 86
									-17 86		-17 86
** GBP **	1619	15,544 92	22,237 02			30APR01	30APR01	0 699056		15,544 92	CT 01
									- 01		- 01
** GBP **	1655	-154,859 64	-221,712 66			08MAY01	08MAY01	0 698470		-154,859 64	CT BTC 01
									01		01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
		LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
GBP - POUND STERLING											
** GBP **	1657	8,458 23	12,395 99			08MAY01	08MAY01	0 698470		8,458 23	CT 01
									- 01		- 01
** GBP **	1739	266,991 75	384,027 62			21MAY01	21MAY01	0 695241		266,991 75	CT 63
									109 63		109 63
** GBP **	1743	7,200 00	10,356 12			21MAY01	21MAY01	0 695241		7,200 00	CT 95
									2 95		2 95
** GBP **	1831	28,418 70	40,334 64			29MAY01	29MAY01	0 704573		28,418 70	CT 88
									-154 88		-154 88
** GBP **	1838	44,559 81	63,243 71			29MAY01	29MAY01	0 704573		44,559 81	CT 01
									- 01		- 01
** GBP **	1879	4,401 00	6,217 30			04JUN01	04JUN01	0 707864		4,401 00	CT 69
									-23 69		-23 69
** GBP **	1920	7,579 80	10,474 04			11JUN01	11JUN01	0 723537		7,579 80	CT 15
									-62 15		-62 15
** GBP **	2018	1,297 20	1,833 59			25JUN01	25JUN01	0 707464		1,297 20	CT 60
									16 60		16 60
** GBP **	2031	101,226 68	143,347 06			26JUN01	26JUN01	0 706165		101,226 68	CT 01
									- 01		- 01
** GBP **	290	41,014 64	59,499 97			05OCT00	05OCT00	0 689322		41,014 64	CT 15
									-456 15		-456 15
** GBP **	494	155,917 09	226,227 78			31OCT00	31OCT00	0 689204		155,917 09	CT 64
									135 64		135 64

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) GBP - POUND STERLING									
++ GBP ++	1292	246,803 82 358,284 88	246,803 82 357,354 99	12FEB01	12FEB01	0 688848 927 89	246,803 82		CT 927 89
++ GBP ++	1373	273,531 23 399,793 08	273,531 23 399,801 49	07MAR01	07MAR01	0 484182 -8 61	273,531 23		CT -8 61
++ GBP ++	1374	85,982 10 125,671 39	85,982 10 125,674 09	07MAR01	07MAR01	0 484182 -2 70	85,982 10		CT -2 70
++ GBP ++	1477	108,522 85 153,941 29	108,522 85 153,941 30	11MAY01	11MAY01	0 704871 - 01	108,522 85		CT - 01
++ GBP ++	2027	154,000 94 218,080 68	154,000 94 218,080 66	26JUN01	26JUN01	0 704165 02	154,000 94		CT 02
++ GBP ++	2029	-154,000 94 -218,080 68	-154,000 94 -218,080 69	26JUN01	26JUN01	0 704165 01	-154,000 94		CT 01
GBP TOTAL		3,572,513 64 5,183,993 72	3,572,513 64 5,192,558 45					-8,556 73	-8,556 73
HKD - HONG KONG DOLLAR									
++ HKD ++	285	-303,190 40 -38,890 24	-303,190 40 -38,890 27	05OCT00	05OCT00	7 796050 01	-303,190 40		CT 01
++ HKD ++	323	388,132 80 49,780 08	388,132 80 49,780 83	10OCT00	10OCT00	7 796950 - 75	388,132 80		CT - 75
++ HKD ++	427	631,405 60 80,974 95	631,405 60 80,977 33	20OCT00	20OCT00	7 797350 - 38	631,405 60		CT - 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) HKD - HONG KONG DOLLAR									
++ HKD ++	441	820,034 24 105,152 82	820,034 24 105,154 83	23OCT00	23OCT00	7 798500 -2 01	820,034 24		CT -2 01
++ HKD ++	843	88,800 00 11,389 29	88,800 00 11,384 12	11DEC00	11DEC00	7 796800 3 17	88,800 00		CT 3 17
++ HKD ++	975	-500,542 58 -64,175 42	-500,542 58 -64,175 43	04JAN01	04JAN01	7 799600 01	-500,542 58		CT 01
++ HKD ++	988	-393,872 86 -50,502 02	-393,872 86 -50,502 01	05JAN01	05JAN01	7 799150 - 01	-393,872 86		CT - 01
++ HKD ++	1050	-304,635 11 -39,056 78	-304,635 11 -39,054 77	17JAN01	17JAN01	7 799800 - 01	-304,635 11		CT - 01
++ HKD ++	1055	-309,858 74 -39,727 52	-309,858 74 -39,727 53	18JAN01	18JAN01	7 799600 01	-309,858 74		CT 01
++ HKD ++	1168	-304,879 94 -39,092 18	-304,879 94 -39,092 17	02FEB01	02FEB01	7 799000 - 01	-304,879 94		CT - 01
++ HKD ++	1529	40,700 00 5,218 22	40,700 00 5,218 31	17APR01	17APR01	7 799600 - 09	40,700 00		CT - 09
++ HKD ++	1594	1,509,949 85 193,600 69	1,509,949 85 193,600 41	26APR01	26APR01	7 799300 28	1,509,949 85		CT 28
++ HKD ++	1432	1,870,399 38 239,813 24	1,870,399 38 239,813 40	02MAY01	02MAY01	7 799400 - 14	1,870,399 38		CT - 14
++ HKD ++	1487	129,600 00 16,616 02	129,600 00 16,616 45	14MAY01	14MAY01	7 799700 - 43	129,600 00		CT - 43

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
HKD - HONG KONG DOLLAR								
** HKD **	1880	199,139 04 25,531 30	199,139 04 25,531 21	04JUN01	04JUN01	7 799800	199,139 04	CT 09
** HKD **	1482	1,192,374 90 152,875 44	1,192,374 90 152,876 12	11APR01	11APR01	7 799650	1,192,374 90 - 68	CT - 68
HKD TOTAL		4,753,556 18 609,509 87	4,753,556 18 609,510 83				- 96	- 96
JPY - JAPANESE YEN								
** JPY **	027	16,997,732 00 154,769 49	16,997,732 00 154,769 48	18AUG00	18AUG00	108 425003	16,997,732 00 01	CT 01
** JPY **	204	5,100,439 00 47,276 63	5,100,439 00 47,276 62	22SEP00	22SEP00	107 885002	5,100,439 00 01	CT 01
** JPY **	723	34,178,876 00 310,054 66	34,178,876 00 310,054 67	28NOV00	28NOV00	110 235001	34,178,876 00 - 01	CT - 01
** JPY **	815	12,652,317 00 114,257 61	12,652,317 00 114,257 60	07DEC00	07DEC00	110 735001	12,652,317 00 01	CT 01
** JPY **	830	-3,206,218 00 -28,808 28	-3,206,218 00 -28,808 27	08DEC00	08DEC00	111 294998	-3,206,218 00 - 01	CT BTC - 01
** JPY **	844	8,851,908 00 79,887 26	8,851,908 00 79,815 96	11DEC00	11DEC00	110 805000	8,851,908 00 71 30	CT 71 30
** JPY **	845	554,030 00 5,000 05	554,030 00 4,995 58	11DEC00	11DEC00	110 805000	554,030 00 4 47	CT 4 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)								
JPY - JAPANESE YEN								
** JPY **	854	-13,927,555 00 -124,938 82	-13,927,555 00 -124,938 83	12DEC00	12DEC00	111 474998	-13,927,555 00 01	CT BTC 01
** JPY **	917	-4,764,181 00 -42,488 01	-4,764,181 00 -42,488 00	21DEC00	21DEC00	112 130005	-4,764,181 00 - 01	CT BTC - 01
** JPY **	937	570,000 00 5,016 94	570,000 00 5,026 09	26DEC00	26DEC00	113 614998	570,000 00 -9 15	CT -9 15
** JPY **	1056	-19,466,935 00 -165,219 06	-19,466,935 00 -165,219 07	18JAN01	18JAN01	117 824997	-19,466,935 00 01	CT BTC 01
** JPY **	1093	-10,739,792 00 -91,883 41	-10,739,792 00 -91,883 42	25JAN01	25JAN01	116 885002	-10,739,792 00 01	CT BTC 01
** JPY **	1094	4,411,862 00 37,745 32	4,411,862 00 37,745 33	25JAN01	25JAN01	116 885002	4,411,862 00 - 01	CT - 01
** JPY **	1152	854,628 00 7,343 11	854,628 00 7,360 93	01FEB01	01FEB01	116 385002	854,628 00 -17 82	CT -17 82
** JPY **	1169	-6,131,399 00 -53,028 32	-6,131,399 00 -53,028 31	02FEB01	02FEB01	115 625000	-6,131,399 00 - 01	CT BTC - 01
** JPY **	1229	-13,396,658 00 -114,208 51	-13,396,658 00 -114,208 52	15FEB01	15FEB01	117 300003	-13,396,658 00 01	CT BTC 01
** JPY **	1251	22,095,167 00 190,944 72	22,095,167 00 190,674 56	15FEB01	15FEB01	115 714996	22,095,167 00 270 16	CT 270 16
** JPY **	1470	122,400 00 986 86	122,400 00 984 67	09APR01	09APR01	124 029999	122,400 00 2 19	CT 2 19

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUY DTL FUND RSN NET BASE GN/LS
							BASE	CURR GN/LS		
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	1611	-66,584,278 00 -538,076 53	-66,584,278 00 -538,527 25		27APR01	27APR01	123 744995	-66,584,278 00 450 72		CT BTC 450 72
++ JPY ++	1682	11,071,879 00 90,386 37	11,071,879 00 90,325 17		11MAY01	11MAY01	122 495003	11,071,879 00 61 20		CT 61 20
++ JPY ++	1725	8,872,997 00 71,773 48	8,872,997 00 71,798 96		18MAY01	18MAY01	123 625000	8,872,997 00 -25 48		CT -25 48
++ JPY ++	1740	7,291,379 00 59,320 50	7,291,379 00 59,304 69		21MAY01	21MAY01	122 915001	7,291,379 00 15 81		CT 15 81
++ JPY ++	1796	-249,184,805 00 -2,070,071 07	-249,184,805 00 -2,070,071 09		23MAY01	23MAY01	120 375000	-249,184,805 00 02		CT BTC 02
++ JPY ++	1814	2,787,710 00 23,204 74	2,787,710 00 23,198 22		24MAY01	24MAY01	120 125000	2,787,710 00 8 52		CT 8 52
++ JPY ++	1819	2,795,831 00 23,274 35	2,795,831 00 23,272 52		25MAY01	25MAY01	120 125000	2,795,831 00 1 83		CT 1 83
++ JPY ++	1839	2,696,988 00 22,457 12	2,696,988 00 22,271 36		29MAY01	29MAY01	120 095001	2,696,988 00 185 76		CT 185 76
++ JPY ++	1840	598,400 00 4,982 72	598,400 00 4,941 51		29MAY01	29MAY01	120 095001	598,400 00 41 21		CT 41 21
++ JPY ++	1896	43,459,405 00 361,123 48	43,459,405 00 361,195 92		06JUN01	06JUN01	120 345001	43,459,405 00 -72 44		CT -72 44
++ JPY ++	1908	4,545,998 00 37,914 91	4,545,998 00 37,897 27		07JUN01	07JUN01	119 900002	4,545,998 00 17 64		CT 17 64

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUY DTL FUND RSN NET BASE GN/LS
							BASE	CURR GN/LS		
(CONTINUED)										
JPY - JAPANESE YEN										
++ JPY ++	1916	17,491,254 00 144,981 17	17,491,254 00 145,017 91		08JUN01	08JUN01	120 645004	17,491,254 00 -36 74		CT -36 74
++ JPY ++	1925	20,655,369 00 169,257 74	20,655,369 00 169,306 02		11JUN01	11JUN01	122 035004	20,655,369 00 -48 28		CT -48 28
++ JPY ++	1936	18,919,138 00 155,399 71	18,919,138 00 155,392 45		12JUN01	12JUN01	121 745003	18,919,138 00 7 26		CT 7 26
++ JPY ++	1939	13,301,662 00 109,132 89	13,301,662 00 109,140 19		13JUN01	13JUN01	121 885002	13,301,662 00 -7 30		CT -7 30
++ JPY ++	1951	2,609,790 00 21,491 25	2,609,790 00 21,472 51		14JUN01	14JUN01	121 434998	2,609,790 00 18 74		CT 18 74
++ JPY ++	2032	12,756,725 00 103,034 69	12,756,725 00 103,009 21		26JUN01	26JUN01	123 809998	12,756,725 00 25 48		CT 25 48
++ JPY ++	2047	5,871,733 00 47,278 34	5,871,733 00 47,315 33		27JUN01	27JUN01	124 195000	5,871,733 00 -36 99		CT -36 99
++ JPY ++	2096	3,707,169 00 29,726 32	3,707,169 00 29,744 20		29JUN01	29JUN01	124 709999	3,707,169 00 -17 88		CT -17 88
++ JPY ++	1300	244,165,440 00 2,112,431 91	244,165,440 00 2,112,321 14		20FEB01	20FEB01	115 584999	244,165,440 00 110 77		CT 110 77
++ JPY ++	2009	36,000,000 00 290,252 36	36,000,000 00 290,226 20		25JUN01	25JUN01	124 029999	36,000,000 00 26 16		CT 26 16

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
JPY TOTAL	178,586,405 00 1,603,986 69	178,586,405 00 1,602,939 51	00 00	1.047 18	1.047 18
KRW - SOUTH KOREAN WON					
++ KRW ++	461 -77,592,087 00 -68,152 91	-77,592,087 00 -68,160 71	25OCT00 00 25OCT00 00	1138 500000 -77,592,087 00 7 80	CT BTC 7 80
++ KRW ++	467 -16,013,800 00 -14,065 70	-16,013,800 00 -14,058 07	25OCT00 00 25OCT00 00	1138 500000 -16,013,800 00 -7 63	CT BTC -7 63
++ KRW ++	1416 191,583,560 00 147,089 11	191,583,560 00 148,112 53	21MAR01 00 21MAR01 00	1302 500000 191,583,560 00 -1,023 42	CT -1,023 42
++ KRW ++	1552 21,302,950 00 16,405 81	21,302,950 00 15,872 85	19APR01 00 19APR01 00	1298 500000 21,302,950 00 532 96	CT 532 96
KRW TOTAL	119,280,623 00 81,276 31	119,280,623 00 81,766 60	00 00	-490 29	-490 29
NOK - NORWEGIAN KRONE					
++ NOK ++	1748 635,384 68 69,390 14	635,384 68 69,412 01	22MAY01 00 22MAY01 00	9 156700 635,384 68 -221 87	CT -221 87
++ NOK ++	1797 375,284 13 40,668 42	375,284 13 40,768 13	23MAY01 00 23MAY01 00	9 227900 375,284 13 -99 71	CT -99 71
++ NOK ++	1832 172,805 00 18,679 80	172,805 00 18,825 99	29MAY01 00 29MAY01 00	9 250900 172,805 00 -146 19	CT -146 19

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
NOK - NORWEGIAN KRONE					
++ NOK ++	1859 881,705 61 93,922 37	881,705 61 95,577 56	31MAY01 00 31MAY01 00	9 387600 881,705 61 -1,655 19	CT -1,655 19
++ NOK ++	1884 39,567 50 4,226 80	39,567 50 4,289 15	05JUN01 00 05JUN01 00	9 361100 39,567 50 -62 35	CT -62 35
++ NOK ++	2062 -217,263 41 -23,410 74	-217,263 41 -23,621 26	28JUN01 00 28JUN01 00	9 280500 -217,263 41 210 52	CT BTC 210 52
NOK TOTAL	1,887,483 51 203,476 79	1,887,483 51 205,451 58	00 00	-1,974 79	-1,974 79
SEK - SWEDISH KRONA					
++ SEK ++	786 -105,666 29 -10,852 04	-105,666 29 -10,450 63	05DEC00 00 05DEC00 00	9 737000 -105,666 29 -401 41	CT BTC -401 41
++ SEK ++	1494 -655,013 49 -64,210 71	-655,013 49 -64,210 70	11APR01 00 11APR01 00	10 201000 -655,013 49 - 01	CT BTC - 01
++ SEK ++	1528 205,722 82 20,006 11	205,722 82 20,298 06	17APR01 00 17APR01 00	10 283000 205,722 82 -291 95	CT -291 95
++ SEK ++	1683 -49,583 25 -4,835 31	-49,583 25 -4,835 30	11MAY01 00 11MAY01 00	10 254400 -49,583 25 - 01	CT BTC - 01
++ SEK ++	1744 15,835 50 1,547 12	15,835 50 1,544 78	21MAY01 00 21MAY01 00	10 235500 15,835 50 2 34	CT 2 34
++ SEK ++	1798 -10,548,475 43 -1,004,856 05	-10,548,475 43 -1,004,856 04	23MAY01 00 23MAY01 00	10 497499 -10,548,475 43 - 01	CT BTC - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET BASE GN/LS		
(CONTINUED)		SEK - SWEDISH KRONA							
SEK TOTAL	-11,137,180 14 -1,063,200 88	-11,137,180 14 -1,062,509 83			00 00	-691 05		-691 05	
		SGD - SINGAPORE DOLLAR							
++ SGD ++									
1188	60,047 00 34,499 84	60,047 00 34,322 37		05FEB01	05FEB01	1 740500 177 49	60,047 00	CT 177 49	
++ SGD ++									
1454	9,362 00 5,134 08	9,362 00 5,155 57		08MAY01	08MAY01	1 823500 -21 49	9,362 00	CT -21 49	
++ SGD ++									
1875	-656,082 06 -361,378 17	-656,082 06 -361,378 18		04JUN01	04JUN01	1 815500 01	-656,082 06	CT BTC 01	
++ SGD ++									
1881	6,553 40 3,609 49	6,553 40 3,609 70		04JUN01	04JUN01	1 815500 - 01	6,553 40	CT - 01	
SGD TOTAL	-580,119 66 -318,134 54	-580,119 66 -318,290 54				156 00		156 00	
MISCELLANEOUS RECEIPT		AUD - AUSTRALIAN DOLLAR							
++ AUD ++									
367	-17,748 90 -9,615 47	-17,748 90 -9,631 58		29SEP00	29SEP00	1 845870 16 11	-17,748 90	MR BTC 16 11	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET BASE GN/LS		
(CONTINUED)		AUD - AUSTRALIAN DOLLAR							
AUD TOTAL	-17,748 90 -9,615 47	-17,748 90 -9,631 58			00 00	16 11		16 11	
		CHF - SWISS FRANC							
++ CHF ++									
2024	-9 40 -5 30	-9 40 -5 29		22JUN01	22JUN01	1 773504 - 01	-9 40	MR BTC - 01	
CHF TOTAL	-9 40 -5 30	-9 40 -5 29				- 01		- 01	
		EUR - EURO CURRENCY							
++ EUR ++									
083	-7,350 63 -6,636 89	-7,350 63 -6,621 94		05SEP00	05SEP00	1 107542 -14 95	-7,350 63	MR BTC -14 95	
++ EUR ++									
158	-1,246 95 -1,106 79	-1,246 95 -1,127 80		05SEP00	05SEP00	1 126634 21 01	-1,246 95	MR BTC 21 01	
++ EUR ++									
1215	-1,848 75 -1,713 70	-1,848 75 -1,724 98		09FEB01	09FEB01	1 078807 11 28	-1,848 75	MR BTC 11 28	
++ EUR ++									
1314	-18,268 66 -16,739 57	-18,268 66 -16,705 59		16FEB01	16FEB01	1 091346 -33 98	-18,268 66	MR BTC -33 98	
++ EUR ++									
1297	-3,754 87 -3,415 24	-3,754 87 -3,423 99		23FEB01	23FEB01	1 099445 8 75	-3,754 87	MR BTC 8 75	
++ EUR ++									
1298	-5,256 82 -4,781 34	-5,256 82 -4,793 59		23FEB01	23FEB01	1 099445 12 25	-5,256 82	MR BTC 12 25	

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	13,599,696 47	168,311 41	13,768,007 88
DEPOSITORY RECEIPTS	1,482,808 33	00	1,482,808 33
RIGHTS	1,806 19	00	1,806 19
WARRANTS	17,293 13	00	17,293 13
	=====	=====	=====
EQUITY TOTAL	15,101,604 12	168,311 41	15,269,915 53
CURRENCY TOTAL	15,101,604 12	168,311 41	15,269,915 53
	=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-7,277,770 07	-2,056,403 87	-9,334,173 94
DEPOSITORY RECEIPTS	-2,539,019 54	00	-2,539,019 54
NON-SECY ASSET-STOCK	00	-7,375 57	-7,375 57
	=====	=====	=====
EQUITY TOTAL	-9,816,789 61	-2,063,779 46	-11,880,569 05
CURRENCY TOTAL	-9,816,789 61	-2,063,779 46	-11,880,569 05
	=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	6,321,924 40	-1,888,092 46	4,433,833 94
DEPOSITORY RECEIPTS	-1,056,211 21	00	-1,056,211 21
RIGHTS	1,806 19	00	1,806 19
WARRANTS	17,293 13	00	17,293 13
NON-SECY ASSET-STOCK	00	-7,375 57	-7,375 57
EQUITY TOTAL	5,284,814 51	-1,895,468 03	3,389,346 48
FOREIGN CASH			
SECURITY SETTLEMENTS	00	11,587 16	11,587 16
CURRENCY TRADES SPOTS	00	599 78	599 78
CURRENCY TRADES FORWARDS	00	-4,139 61	-4,139 61
MISCELLANEOUS RECEIPT	00	9 10	9 10
MISCELLANEOUS DISBURSEMEN	00	11 41	11 41
FOREIGN CASH TOTAL	00	8,067 84	8,067 84
CURRENCY TOTAL	5,284,814 51	-1,887,400 19	3,397,414 32
RUN DATE: 21NOV01			

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	<u>Proceeds</u>	<u>Cost</u>	<u>Gain/(Loss)</u>	
Equity (p 98)	64,944,814 76	61,555,468 28	3,389,346 48	} State Street
Foreign cash (p 108)	28,878,920 17	28,870,852 33	8,067.84	
Total - Aug 00 - June 01	<u>93,823,734 93</u>	<u>90,426,320 61</u>	<u>3,397,414 32</u>	
July (p 111-A)	<u>9,210,037 38</u>	<u>8,457,102 05</u>	<u>752,935 33</u>	- Bankers Trust
TOTAL	<u>103,033,772 31</u>	<u>98,883,422 66</u>	<u>4,150,349 65</u>	

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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PRINCIPAL PAYMENTS
FIXED INCOME
US DOLLARS

CROATIA 31JUL06
 CROATIA(REPUBLIC OF) FLTG RATE NT
 31JUL06 USD1000 SERIES B
 (SEDOL 5110874)
 (SEDOL 5110874)
 REVOKE OF PRINCIPAL PAYDOWN

	(663 51)	(4,917 28)	4,253 77	USD	31-JAN-00	(4,917 280)
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TOTAL US DOLLARS

	(663 51)	(4,917 28)	4,253 77	USD
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TOTAL FIXED INCOME

	(663 51)	(4,917 28)	4,253 77	USD
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TOTAL PRINCIPAL PAYMENTS

	(663,51)	(4,917 28)	4,253 77	USD
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PURCHASES
CASH AND EQUIVALENTS
BRAZILIAN REAL

LETRA TESORO NACIONAL
 LETRA TESORO NACIONAL SERIES 1
 0 0% DTD 03MAY2000 DUE 02MAY2001
 (BT-STD 3967609)
 REVOKE OF PURCHASE TO SETTLE ON
 26-MAY-00 THROUGH JP MORGAN
 SECURITIES/ NEW YORK
 AT 83,460 02572220

	(1,004,057 70)	1,850,725 65	BRL	26-MAY-00	2,216 000	USD
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LETRA TESORO NACIONAL SERIES 1
 0 0% DTD 03MAY2000 DUE 02MAY2001
 (BT-STD 3967609)
 PURCHASE TO SETTLE ON 26-MAY-00
 THROUGH JP MORGAN SECURITIES/ NEW
 YORK
 AT 83,516 5004512
 FX RATE 1 8420 BRL/USD

	1,251 48	1,004,737 12	BRL	26-MAY-00	2,216 000	USD
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TOTAL LETRA TESORO NACIONAL

	1,251 48	679 42	USD
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EMK FDN - CAP GUARD INT'L 226689
 FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 14-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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ARGENTINA ARGENTINA(REPUBLIC OF) 10 250% DTD 11-JUL-00	USD	474,324 60				
(SIN US040114GB00) PURCHASE TO SETTLE ON 21-JUL-00 THROUGH ING BARINGS INTERNATIONAL AT 80 3940000						
ARGENTINA(REPUBLIC OF) 10 250% DTD 11-JUL-00	USD	1,406,527 20				
(SIN US040114GB00) PURCHASE TO SETTLE ON 21-JUL-00 THROUGH JP MORGAN SECURITIES/ NEW YORK AT 80 1440000						
TOTAL ARGENTINA	USD	1,880,851 80				
TOTAL US DOLLARS	USD	4,819,539 30				
TOTAL FIXED INCOME	USD	4,819,539 30				
TOTAL PURCHASES	USD	14,740,873 78				

SALES CASH AND EQUIVALENTS BRAZILIAN REAL LETRA TESORO NACION LETRA TESORO NACIONAL SERIES 1 0 0% DTD 03MAY2000 DUE 02MAY2001 (BT-STD 3967609) SALE TO SETTLE ON 28-JUL-00 THROUGH JPM COR DE CAM TITU E VAL MOB S/A AT 88,633 5597359 FX RATE 1 7905 BRL/USD	28-JUL-00	BRL	(1,270,378 68)	1,342,798 43	72,419 75	40,446 66
		USD	(697,707 23)	749,957 22	52,249 99	11,803 33
		BRL	(1,270,378 68)	1,342,798 43	72,419 75	40,446 66
		USD	(697,707 23)	749,957 22	52,249 99	11,803 33
TOTAL BRAZILIAN REAL	BRL	(1,270,378 68)	1,342,798 43	72,419 75	40,446 66	11,803 33

MARK FDN - CAP GUARD INT'L 226889
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
DATES THROUGH 14-AUG-00
REPAIRED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

	DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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REALIZED GAIN/LOSS ON INVESTMENTS

	10-JUL-00	USD	(404,527 78)	404,527 78			
BT INSTITUTIONAL LIQUID ASSETS FUND							
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 10-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	20-JUL-00	USD	(215,687 50)	215,687 50			
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 20-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	21-JUL-00	USD	(1,880,851 80)	1,880,851 80			
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 21-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	24-JUL-00	USD	(149,869 61)	149,869 61			
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 24-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	26-JUL-00	USD	(153,719 44)	153,719 44			
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 26-JUL-00							
AT 1 0000000							
TOTAL BT INSTITUTIONAL		USD	(2,804,656 13)	2,804,656 13			
TOTAL US DOLLARS		USD	(2,804,656 13)	2,804,656 13			
TOTAL CASH AND EQUIVALENTS		USD	(3,502,363 36)	3,554,613 35	52,249 99	40,446 66	11,803 33

EMK FDN - CAP GUARD INT'L 228689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 14-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	194,985 99	194,985 99	905,474 24	(710,488 25)	USD (987,000 000)	20-JUL-00	BRAZIL 15APR14 BRAZIL (FEDERATIVE REPUBLIC OF) VAR RATE C-BOND 15APR14 (REREF FROM (SEDOL 4152178) JP MORGAN SECURITIES/ NEW YORK AT 91 7400445 ACCRUED INTEREST 27,008 930
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	(84,329 95)	(84,329 95)	1,267,000 00	(1,351,329 95)	USD (1,400,000 000)	11-JUL-00	ARGENTINA ARGENTINA(REPUBLIC OF) 11 375% DTD 30JAN1997 DUE 30JAN2017 (REREF FROM XARGEUR) (SEDOL 5188882) SALE TO SETTLE ON 14-JUL-00 THROUGH JP MORGAN SECURITIES/ NEW YORK AT 90 5000000 ACCRUED INTEREST 72,547 220
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	(41,334 08)	(41,334 08)	610,200 00	(651,534 08)	USD (675,000 000)	11-JUL-00	ARGENTINA(REPUBLIC OF) 11 375% DTD 30JAN1997 DUE 30JAN2017 (REREF FROM XARGEUR) (SEDOL 5188882) SALE TO SETTLE ON 14-JUL-00 THROUGH SALOMON SMITH BARNEY INC AT 90 4000000 ACCRUED INTEREST 34,978 130
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	(125,664 03)	(125,664 03)	1,877,200 00	(2,002,864 03)	USD		TOTAL ARGENTINA
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	537 50	537 50	344,000 00	(343,462 50)	USD (430,000 000)	25-JUL-00	BRAZIL(FEDERATIVE REPUBLIC OF) 10 125% DTD 09JUN1997 DUE 15MAY2027 (SEDOL 5258213) SALE TO SETTLE ON 28-JUL-00 THROUGH UBS AG(WARBURG DILLOM READ INTL FRMR SBC AT 80 0000000 ACCRUED INTEREST 8,828 440
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K FDN - CAP GUARD INTL 228689
CM 01-JUL-00 TO 31-JUL-00
ESTIMATES ACQUIRED AND DISPOSED
DATES THROUGH 14-AUG-00
PREPARED DATE 17-AUG-00

REALIZED GAIN/LOSS ON INVESTMENTS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUYS NET BASE GN/LS
EQUITY									
MUTUAL FUNDS									

USD - US DOLLAR									

140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUI		30SEP00	30SEP00	1 000000	31JUL00 TO 01SEP00		
ADJG-	208	154,713 80	154,713 80			00	00		00
				31OCT00	31OCT00	1 000000	31JUL00 TO 25OCT00		
ADJG-	275	285,248 97	285,248 97			00	00		00
				30NOV00	30NOV00	1 000000	31JUL00 TO 15NOV00		
ADJG-	368	267,022 52	267,022 52			00	00		00
				31DEC00	31DEC00	1 000000	31JUL00 TO 15DEC00		
ADJG-	421	275,357 84	275,357 84			00	00		00
				31JAN01	31JAN01	1 000000	31JUL00 TO 31JAN01		
ADJG-	480	92,141 71	92,141 71			00	00		00
				31MAR01	31MAR01	1 000000	31JUL00 TO 31MAR01		
ADJG-	627	390,122 90	390,122 90			00	00		00
				30APR01	30APR01	1 000000	31JUL00 TO 30APR01		
ADJG-	701	760,139 60	760,139 60			00	00		00
				15MAY01	16MAY01	1 000000	31JUL00 TO 31JUL00		
	779	15,023,143 00	15,924,579 84	-901,436 84		00	3,309,062 334		-901,436 84
				31MAY01	31MAY01	1 000000	31JUL00 TO 31MAY01		
ADJG-	781	203,389 41	203,389 41			00	00		00
				30JUN01	30JUN01	1 000000	31JUL00 TO 30JUN01		
ADJG-	031	532,547 42	532,547 42			00	00		00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUYS NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									

140991951	TOTAL								
		17,983,827 17	18,885,264 01						-901,436 84
	USD TOTAL								
		17,983,827 17	18,885,264 01						-901,436 84
	EQUITY TOTAL								
		17,983,827 17	18,885,264 01						-901,436 84

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYS DTL FUND RSN NET BASE GN/LS
FIXED INCOME								
CORPORATE BONDS								
ARS - ARGENTINE PESO								
550217111	CIA INTL TELECOM 10 375PCT 182 1,037,500 00 1,037,500 00	01AUG2004	10 375 891,583 83 891,666 67	18SEP00 145,916 17 145,916 17	21SEP00	1 000000 -82 84	31JUL00 TO 31JUL00 1,250,000 00	145,833 33
	191 83,017 69 83,000 00		71,326 71 71,333 33	19SEP00 11,690 98 11,688 49	26SEP00	1 000213 -21 82	31JUL00 TO 31JUL00 100,000 00	11,666 67
530217111	TOTAL							
	1,120,517 69 1,120,500 00		962,910 54 963 000 00	157,607 15 157,604 66				157,500 00
ARS TOTAL						-104 66		157,500 00
	1,120,517 69 1,120,500 00		962 910 54 963,000 00	157,607 15 157,604 66		-104 66		157,500 00
BRL - BRAZILIAN REAL								
9911MM113	LETRA TESOURO NACIONAL 350 4,297,523 74 2,194,853 80	02MAY2001	0 010 3,842 161 77 2,110,161 42	05DEC00 455,361 97 232,564 85	05DEC00	1 958000 -147,872 47	31JUL00 TO 31JUL00 4,582 00	84,692 38
BRL TOTAL								
	4,297,523 74 2,194,853 80		3,842,161 77 2,110,161 42	455,361 97 232,564 85		-147 872 47		84,692 38
EUR - EURO CURRENCY								
INTERNATIONAL								
592327113	MEXICO(UTD MEX ST) 7 5PCT SN 423 1,098,350 00 1,032,448 79	08MAR2010	7 500 1 049 125 00 990,581 62	09JAN01 49,225 00 46,271 49	12JAN01	1 063830 -4,404 32	31JUL00 TO 31JUL00 1 100,000 00	41,867 17

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
INTERNATIONAL TOTAL								
	1,098,350 00 1,032,448 79		1,049,125 00 990,581 62	49,225 00 46,271 49		-4,404 32		41,867 17
EUR TOTAL								
	1,098,350 00 1,032,448 79		1 049,125 00 990,581 62	49,225 00 46,271 49		-4,404 32		41,867 17
USD - US DOLLAR								
500632ACB	KOREA EXCHANGE BK UPPER TIE 450 409,000 00	30JUN2010	13 750 403,000 00	16JAN01 6,000 00	18JAN01	1 000000 00	31JUL00 TO 31JUL00 400,000 00	6 000 00
542594119	BRAZIL(FED REP OF) FRN 15APR 107 886,006 00	15APR2009	1 000 876 175 00	09AUG00 9,831 00	11AUG00	1 000000 00	31JUL00 TO 03AUG00 1,030,000 00	9 831 00
543207117	GLOBO PARTICIPACOE 10 625PCT 163 65,906 25	05DEC2008	10 625 49,119 49	13SEP00 16,786 76	18SEP00	1 000000 00	31JUL00 TO 31JUL00 75 000 00	16,786 76
	166 61,635 00		45 844 85	13SEP00 15,790 15	18SEP00	1 000000 00	31JUL00 TO 31JUL00 70,000 00	15,790 15
	181 25,950 00		19,647 79	18SEP00 6,302 21	21SEP00	1 000000 00	31JUL00 TO 31JUL00 30,000 00	6,302 21
	224 17,000 00		13,098 53	17OCT00 3,901 47	20OCT00	1 000000 00	31JUL00 TO 31JUL00 20,000 00	3,901 47
	279 20,487 50		14,373 16	07NOV00 4,314 34	10NOV00	1 000000 00	31JUL00 TO 31JUL00 25,000 00	4,314 34
	331 28,525 00		22 922 43	30NOV00 5,602 57	05DEC00	1 000000 00	31JUL00 TO 31JUL00 35,000 00	5,602 57

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L'S	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L'S		NET BASE GN/L'S	
(CONTINUED)								
USD - US DOLLAR								
543207117	TOTAL							
	219,703 75	167,006 25		52,697 50		00		52,697 50
99HQNDI16	INDAH KIAT FINANCE MAURITIUS	01JUL2007	10 000	01AUG00	01AUG00	1 000000	31JUL00 TO 31JUL00	
135	367,135 06	337,451 92		29,683 14		00	500,000 00	29,683 14
				09JAN01	12JAN01	1 000000	31JUL00 TO 31JUL00	
432	416,250 00	759,266 83		-343,016 83		00	1,125,000 00	-343,016 83
99HQNDI16	TOTAL							
	783,385 06	1,096,718 75		-313,533 69		00		-313,533 69
USD TOTAL								
	2,298,094 81	2,542,900 00		-244,805 19		00		-244,805 19
GOVERNMENT ISSUES								
BRL - BRAZILIAN REAL								
99LLGUI12	LETRA TESOURO MATL	01AUG2001	0 010	26OCT00	26OCT00	1 945500	31JUL00 TO 31JUL00	
251	279,479 31	249,488 25		9,991 06			317 00	
	143,454 23	150,549 08		5,135 47		-12,030 32		-6,894 85
				05DEC00	05DEC00	1 958000	31JUL00 TO 31JUL00	
349	284,864 56	249,488 25		15,376 31			317 00	
	145,487 52	150,549 08		7,853 07		-12,914 63		-5,061 56
99LLGUI12	TOTAL							
	564,343 87	538,976 50		25,367 37				
	289,141 75	301,098 16		12,988 54		-24,944 95		-11,956 41

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L'S	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L'S		NET BASE GN/L'S	
(CONTINUED)								
BRL - BRAZILIAN REAL								
BRL TOTAL								
	564,343 87	538,976 50		25,367 37				
	289,141 75	301,098 16		12,988 54		-24,944 95		-11,956 41
PLN - POLISH ZLOTY								
441158115	POLAND(GOVT	ZCP T BIL	21APR2002	0 010	15MAY01	18MAY01	4 003000	04JAN01 TO 04JAN01
735	130,500 00	123,375 00		7,125 00			150,000 00	
	32,600 55	29,994 89		1,779 92		825 74		2,605 66
522847115	POLAND GOVT OF	12PCT 12J	12JUN2002	12 000	08FEB01	14FEB01	4 113500	19DEC00 TO 03JAN01
482	3,228,300 00	3,194,898 00		33,410 00			3,400,000 00	
	784,806 13	744,803 43		8,122 04		31,880 44		40,002 50
591615112	POLAND GOVT OF	8 50PCT B	12FEB2005	8 500	15MAY01	18MAY01	4 003000	08FEB01 TO 08FEB01
733	296,800 00	301,910 00		-5,110 00			350,000 00	
	74,144 39	73,394 92		-1,276 54		2,026 01		749 47
PLN TOTAL								
	3,655,600 00	3,620,175 00		35,425 08				
	891,551 87	848,193 44		8,625 42		34,732 21		43,357 63
USD - US DOLLAR								
040114AR1	ARGENTINA REP	BD	30JAN2017	11 375	24AUG00	29AUG00	1 000000	31JUL00 TO 31JUL00
083	152,950 00	168,916 24		-15,966 24		00	175,000 00	-15,966 24
				14SEP00	19SEP00	1 000000	31JUL00 TO 31JUL00	
170	67,125 00	72,392 68		-5,267 68		00	75,000 00	-5,267 68
040114AR1	TOTAL							
	220,075 00	241,308 92		-21,233 92		00		-21,233 92
040114FB1	ARGENTINA REP	GLOBAL BD	01FEB2020	12 000	14SEP00	19SEP00	1 000000	01AUG00 TO 01AUG00
173	681,250 00	641,358 93		-40,108 93		00	650,000 00	-40,108 93

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	
(CONTINUED)								
USD - US DOLLAR								
040114G80	ARGENTINA REP	GLOBAL BD	21JUL2030	10 250	21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00
075	232,200 00	240,620 70		-8,420 70		00	300,000 00	-8,420 70
084	355 050 00	360,931 05		-5,881 05		00	450,000 00	-5,881 05
158	338,937 50	340,879 32		-1,941 82		00	425,000 00	-1,941 82
169	206,868 75	204,527 59		2 341 16		00	255,000 00	2,341 16
183	236,400 00	240,620 70		-4,220 70		00	300,000 00	-4,220 70
245	462,172 50	493,272 44		-31,099 94		00	615,000 00	-31 099 94
040114G80 TOTAL								
	1,831,428 75	1,880,851 80		-49,223 05		00		-49,223 05
254109I14	ARGENTINA REPUBLIC	12PCT BDS	01FEB2020	12 000	01AUG00	01AUG00	1 000000	31JUL00 TO 31JUL00
133	641,358 93	646,671 07		-5,312 14		00	650 000 00	-5,312 14
059	758,000 00	795,902 86		-37,902 86		00	800,000 00	-37,902 86
174	92,500 00	99 487 86		6,987 86		00	100,000 00	-6,987 86

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	
(CONTINUED)								
USD - US DOLLAR								
254109I14 TOTAL								
	1,491,858 93	1 542,061 79		-50,202 86		00		-50,202 86
255470I19	MORROCCO RES + CONS	USD1000	05JAN2009	1 000	18JUL00	18JUL00	1 000000	31JUL00 TO 31JUL00
247	38,888 88	35,753 46		3,135 42		00	38,888 88	3,135 42
459	38,888 89	35,753 47		3,135 42		00	38,888 89	3,135 42
740	398,250 00	413,718 76		-15,468 76		00	450,000 00	-15,468 76
255470I19 TOTAL								
	476,027 77	485,225 69		-9,197 92		00		-9,197 92
402514I16	ARGENTINA (REP OF)	FRN 31MAR	31MAR2005	1 000	01JUN01	19JUN01	1 000000	27MAR01 TO 04MAY01
793	922,597 89	922,597 89		00		00	1 098,240 00	00
206	50,640 00	46,420 68		4,219 32		00	50,640 00	4,219 32
212	147,501 00	148,502 18		-1,001 18		00	162,000 00	-1,001 18
794	128,391 20	122,045 29		6,345 91		00	145,280 00	6,345 91
795	94 976 00	94,087 78		888 22		00	112,000 00	888 22
011	48,816 00	48,388 00		428 00		00	57,600 00	428 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG NET	BUYS DTL FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
213	147,663 00	148,502 17		11OCT00	16OCT00	1 000000	24AUG00 TO 24AUG00		
				-839 17			162,000 00		-839 17
347	57,362 76	60,060 88		04DEC00	07DEC00	1 000000	24AUG00 TO 24AUG00		
				-2,698 12			65,520 00		-2,698 12
385	58,953 60	60,720 89		13DEC00	18DEC00	1 000000	24AUG00 TO 24AUG00		
				-1,767 29			66,240 00		-1,767 29
402514116	TOTAL								
	1,656,901 45	1,651,325 76		5,575 69					5,575 69
404252111	BULGARIA (MAT REP) VAR PCT B	28JUL2012	1 000	24OCT00	31OCT00	1 000000	31JUL00 TO 31JUL00		
242	355,000 00	364,069 12		-9,069 12			500,000 00		-9,069 12
714	309,000 00	291,339 39		11MAY01	15MAY01	1 000000	31JUL00 TO 31JUL00		
				17,660 61			400,000 00		17,660 61
737	575,250 00	546,261 35		15MAY01	18MAY01	1 000000	31JUL00 TO 31JUL00		
				28,988 65			750,000 00		28,988 65
754	31,200 00	29,133 94		22MAY01	25MAY01	1 000000	31JUL00 TO 31JUL00		
				2,066 06			40,000 00		2,066 06
755	31,350 00	29,133 94		22MAY01	25MAY01	1 000000	31JUL00 TO 31JUL00		
				2,216 06			40,000 00		2,216 06
759	55,037 50	50,984 39		23MAY01	29MAY01	1 000000	31JUL00 TO 31JUL00		
				4,053 11			70,000 00		4,053 11
789	122,062 50	109,252 27		20JUN01	25JUN01	1 000000	31JUL00 TO 31JUL00		
				12,810 23			150,000 00		12,810 23

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG NET	BUYS DTL FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
404252111	TOTAL								
	1,478,900 00	1,420,174 40		58,725 60					58,725 60
404784113	ARGENTINA (REP DF) 6PCT 31MA	31MAR2023	6 000	11OCT00	16OCT00	1 000000	10AUG00 TO 24AUG00		
709	405,000 00	412,939 33		-7,939 33			600,000 00		-7,939 33
710	420,590 63	409,498 17		25JAN01	30JAN01	1 000000	24AUG00 TO 19SEP00		
				11,092 46			595,000 00		11,092 46
404784113	TOTAL								
	825,590 63	822,437 50		3,153 13					3,153 13
414737119	BRAZIL(FEDERATIVE RE FRM 15APR	15APR2006	1 000	16OCT00	16OCT00	1 000000	11AUG00 TO 11AUG00		
728	27,500 00	25,678 13		1,821 87			27,500 00		1,821 87
729	436,810 00	451,935 00		-15,125 00			11AUG00 TO 11AUG00		-15,125 00
							484,000 00		
731	216,438 75	215,272 75		09JAN01	12JAN01	1 000000	06DEC00 TO 06DEC00		
				1,166 00			233,200 00		1,166 00
414737119	TOTAL								
	680,748 75	692,885 88		-12,137 13					-12,137 13
414753116	BRAZIL REP OF 15APR09	15APR2009	1 000	26OCT00	31OCT00	1 000000	09AUG00 TO 09AUG00		
238	211,875 00	215,000 00		-3,125 00			250,000 00		-3,125 00
454	174,000 00	171,832 09		2,167 91			09AUG00 TO 09AUG00		2,167 91
							200,000 00		
508	305,375 00	300,706 16		4,668 84			09AUG00 TO 09AUG00		4,668 84
							350,000 00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
555	87,562 50	85,916 04		08MAR01	13MAR01	1 000000	09AUG00	TO 09AUG00	
					1,646 46		100,000 00		1,646 46
670	20,882 35	17,941 29		17APR01	23APR01	1 000000	09AUG00	TO 09AUG00	
					2,941 06		20,882 35		2,941 06
727	98,647 06	105,120 81		14MAY01	25MAY01	1 000000	09AUG00	TO 06DEC00	
					-6,473 75		122,352 94		-6,473 75
414753116	TOTAL								
	898,341 91	896,516 39			1,825 52		00		1,825 52
415217111	BRAZIL(FED REP)	15APR14 U	15APR2014	8 000	03AUG00	08AUG00	1 000000	31JUL00	TO 31JUL00
286	147,030 35	115,175 40			31,854 95		197,025 60		31,854 95
287	153,275 91	118,774 63		08AUG00	11AUG00	1 000000	31JUL00	TO 31JUL00	
					34,501 28		203,182 65		34,501 28
290	359,571 72	289,236 38		26OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
					70,335 34		492,564 00		70,335 34
370	90,970 41	72,309 09		04DEC00	07DEC00	1 000000	31JUL00	TO 31JUL00	
					18,661 32		123,141 00		18,661 32
380	1,825,914 74	1,433,166 24		05DEC00	08DEC00	1 000000	31JUL00	TO 31JUL00	
					392,748 50		2,440,654 62		392,748 50
367	1,145,211 30	896,632 77		06DEC00	11DEC00	1 000000	31JUL00	TO 31JUL00	
					248,578 53		1,526,948 40		248,578 53
579	72,095 21	54,843 61		27MAR01	29MAR01	1 000000	31JUL00	TO 31JUL00	
					15,251 60		92,355 75		15,251 60

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									
587	33,509 74	26,527 02		28MAR01	02APR01	1 000000	31JUL00	TO 31JUL00	
					6,982 72		43,099 35		6,982 72
615	23,762 36	18,947 87		04APR01	09APR01	1 000000	31JUL00	TO 31JUL00	
					4,814 49		30,785 25		4,814 49
621	19,086 86	15,158 30		05APR01	10APR01	1 000000	31JUL00	TO 31JUL00	
					3,928 56		24,628 20		3,928 56
636	18,979 11	15,158 30		16APR01	19APR01	1 000000	31JUL00	TO 31JUL00	
					3,820 81		24,628 20		3,820 81
639	9,497 25	7,579 15		17APR01	20APR01	1 000000	31JUL00	TO 31JUL00	
					1,918 10		12,314 10		1,918 10
652	74,069 31	60,633 18		20APR01	25APR01	1 000000	31JUL00	TO 31JUL00	
					13,436 13		98,512 80		13,436 13
662	27,568 19	22,737 44		26APR01	02MAY01	1 000000	31JUL00	TO 31JUL00	
					4,830 75		36,942 30		4,830 75
663	50,795 66	41,685 31		26APR01	30APR01	1 000000	31JUL00	TO 31JUL00	
					9,110 35		67,727 55		9,110 35
703	138,879 96	113,687 22		10MAY01	15MAY01	1 000000	31JUL00	TO 31JUL00	
					25,192 74		184,711 50		25,192 74
720	226,656 40	189,478 69		14MAY01	17MAY01	1 000000	31JUL00	TO 31JUL00	
					37,177 71		307,852 50		37,177 71
723	135,993 84	113,687 22		14MAY01	17MAY01	1 000000	31JUL00	TO 31JUL00	
					22,306 62		184,711 50		22,306 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
415217111	TOTAL								
	4,552,868 32	3,607,417 82		945,450 50		00			945,450 50
421383113	BRAZIL (FED REP OF) VAR 15APR	15APR2024	1 000	13MAR01	23MAR01	1 000000	06DEC00	TO 06DEC00	
464	198,787 50	193,087 50		5,700 00		00	285,000 00		5,700 00
423081111	RUSSIAN FEDERATION FRM BDS 3	31MAR2030	1 000	21JUN01	24JUN01	1 000000	05DEC00	TO 05DEC00	
792	42,975 00	32,850 00		10,125 00		00	90,000 00		10,125 00
016	21,262 50	16,425 00		4,837 50		00	05DEC00	TO 05DEC00	4,837 50
423081111	TOTAL								
	64,237 50	49,275 00		14,962 50		00			14,962 50
458540112	MEXICO(UTD MEX ST) FRM 2019	31DEC2019	1 000	09JAN01	12JAN01	1 000000	05DEC00	TO 05DEC00	
705	248,125 00	256,250 00		-8,125 00		00	250,000 00		-8,125 00
458725111	MEXICO(UTD MEX ST) 6 25PCT 3	31DEC2019	6 250	27FEB01	02MAR01	1 000000	07FEB01	TO 07FEB01	
523	358,000 00	357,620 00		380 00		00	400,000 00		380 00
411	430,611 25	424,673 75		5,937 50		00	07FEB01	TO 07FEB01	5,937 50
458725111	TOTAL								
	788,611 25	782,293 75		6,317 50		00			6,317 50
493443118	VENEZUELA (REP OF) FR BDS 18	18DEC2007	1 000	15DEC00	27FEB01	1 000000	31JUL00	TO 31JUL00	
516	47,420 18	35,788 26		11,831 92		00	47,420 18		11,831 92
449	276,247 24	250,509 34		25,737 90		00	31JUL00	TO 31JUL00	25,737 90

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
691	284,580 49	250,509 20		34,071 29		00	31JUL00	TO 31JUL00	34,071 29
493443118	TOTAL								
	688,447 91	536,806 80		71,641 11		00			71,641 11
506599112	MEXICO (UTD MEX ST) 11 5PCT B	15MAY2026	11 500	11AUG00	16AUG00	1 000000	31JUL00	TO 31JUL00	
097	252,500 00	216,425 69		36,074 31		00	200,000 00		36,074 31
098	402,475 00	351,691 75		50,983 25		00	31JUL00	TO 31JUL00	50,983 25
099	253,943 75	221,834 33		32,107 42		00	31JUL00	TO 31JUL00	32,107 42
155	121,650 00	108,212 85		13,437 15		00	31JUL00	TO 31JUL00	13,437 15
506599112	TOTAL								
	1,830,768 75	898,166 42		132,602 13		00			132,602 13
510864114	PANAMA (REP OF) FRM NTS 7	17JUL2016	1 000	27OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
264	107,004 82	113,737 12		-6,733 10		00	140,333 14		-6,733 10
511169117	PANAMA (REP OF) STEP UP B	17JUL2014	1 000	26OCT00	31OCT00	1 000000	31JUL00	TO 31JUL00	
236	192,500 00	188,962 99		3,537 01		00	250,000 00		3,537 01
722	129,375 80	116,838 03		12,536 97		00	31JUL00	TO 31JUL00	12,536 97

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
511169117	TOTAL								
	321,875 00	305,801 02		16 073 98		00			16,073 98
512956116	MEXICO(UTD MEX MEX S 11 375PCT	15SEP2016	11 375	01AUG00	01AUG00	1 000000	31JUL00	TO 31JUL00	
139	108,250 00	111,434 70		-3,184 70		00	100,000 00		-3,184 70
092	118,000 00	111,434 71		6,565 29		00	31JUL00	TO 31JUL00	6,565 29
244	520,522 00	519,285 73		1,236 27		00	31JUL00	TO 31JUL00	1,236 27
513	117,150 00	112,239 01		4,910 99		00	31JUL00	TO 31JUL00	4,910 99
588	52,267 50	50,507 55		1,759 95		00	31JUL00	TO 31JUL00	1,759 95
618	82,425 00	78,567 30		3,857 70		00	31JUL00	TO 31JUL00	3,857 70
624	35,400 00	33,471 70		1 728 30		00	31JUL00	TO 31JUL00	1 728 30
654	241,162 00	230,089 97		11,072 03		00	31JUL00	TO 11AUG00	11,072 03
765	105,525 00	100,189 79		5,335 21		00	11AUG00	TO 11AUG00	5 335 21

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
512956116	TOTAL								
	1,380,701 50	1 347,420 46		33,281 04		00			33,281 04
518888115	ARGENTINA REP	11 375PCT	30JAN2017	11 375	10AUG00	15AUG00	1 000000	31JUL00	TO 31JUL00
121	338,812 50	361,963 38		-23 150 88		00	375,000 00		-23,150 88
123	87,400 00	96,523 57		-9,123 57		00	31JUL00	TO 31JUL00	-9,123 57
696	56,000 00	58 931 25		-2,931 25		00	29MAR01	TO 05APR01	-2,931 25
518888115	TOTAL								
	482,212 50	517,418 20		-35 205 70		00			-35,205 70
521502117	PERU (REP OF)	FRF NTS 0	07MAR2017	1 000	23APR01	26APR01	1 000000	05DEC00	TO 05DEC00
457	53,943 75	57,536 04		-3,592 29		00	105,000 00		-3,592 29
525821117	BRAZIL (FED REP OF)	10 125PCT	15MAY2027	10 125	11AUG00	16AUG00	1 000000	31JUL00	TO 31JUL00
054	518,375 00	519,187 50		-812 50		00	450 000 00		-812 50
532216111	MEXICO (UTD MEX ST)	4 25PCT B	31DEC2019	6 250	09JAN01	12JAN01	1 000000	22AUG00	TO 24AUG00
431	457,500 00	447,025 00		10,475 00		00	500,000 00		10,475 00
466	225,937 50	223,512 50		2,425 00		00	24AUG00	TO 24AUG00	2,425 00
471	228,281 25	223,512 50		4,768 75		00	24AUG00	TO 05DEC00	4,768 75
493	782,293 75	782,293 75		00		00	08FEB01	TO 09FEB01	00
							075,000 00	TO 05DEC00	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
532214111	TOTAL	1,494,012 50	1,474,343 75	17,468 75	00 17,468 75
532218117	MEXICO (UTD MEX ST) 6 25PCT B 241 393,187 50	31DEC2019 6 250	24OCT00 31OCT00	1 000000	11SEP00 TO 11SEP00 450,000 00 -10,687 50
533104113	VENEZUELA(REP OF) 9 25 CMV 240 195,657 50	15SEP2027 9 250	24OCT00 31OCT00	1 000000	31JUL00 TO 31JUL00 305,000 00 -23,143 54
389	583,312 50	218,801 04	15DEC00 20DEC00	1 000000	31JUL00 TO 31JUL00 915,000 00 -73,090 68
390	277,312 50	312,040 53	15DEC00 20DEC00	1 000000	31JUL00 TO 31JUL00 455,000 00 -34,748 03
399	106,177 50	118,367 79	20DEC00 26DEC00	1 000000	31JUL00 TO 31JUL00 165,000 00 -12,190 29
420	288,750 00	315,647 43	08JAN01 11JAN01	1 000000	31JUL00 TO 31JUL00 440,000 00 -26,897 43
580	79,925 00	82,498 74	27MAR01 30MAR01	1 000000	31JUL00 TO 31JUL00 115,000 00 -2,573 74
590	107,802 50	111,193 98	29MAR01 03APR01	1 000000	31JUL00 TO 31JUL00 155,000 00 -3,391 48
617	27,600 00	28,695 22	04APR01 09APR01	1 000000	31JUL00 TO 31JUL00 40,000 00 -1,095 22
625	13,830 00	14,347 61	05APR01 10APR01	1 000000	31JUL00 TO 31JUL00 20,000 00 -517 61

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
USD - US DOLLAR					
640	13,930 00	14,347 61	17APR01 24APR01	1 000000	31JUL00 TO 31JUL00 20,000 00 -417 61
649	27,860 00	28,695 22	19APR01 24APR01	1 000000	31JUL00 TO 31JUL00 40,000 00 -835 22
655	65,265 00	68,151 15	20APR01 25APR01	1 000000	31JUL00 TO 31JUL00 95,000 00 -2,886 15
533106113	TOTAL	1,787,422 50	1,969,209 54	-181,787 04	00 -181,787 04
548574115	MIN OF FIN RUSSIA 12 75PCT 235 282,625 00	24JUN2028 12 750	24OCT00 31OCT00	1 000000	31JUL00 TO 31JUL00 350,000 00 -27,375 00
543108112	MEXICO (UNITED MEXIC 10 375PCT 724 93,500 00	17FEB2009 10 375	14MAY01 17MAY01	1 000000	30JAN01 TO 30JAN01 85,000 00 -680 00
546019118	ARGENTINA 11 75PCT 087 231,375 00	07APR2009 11 750	24AUG00 29AUG00	1 000000	31JUL00 TO 31JUL00 250,000 00 646 82
159	214,906 25	212,269 92	13SEP00 18SEP00	1 000000	31JUL00 TO 31JUL00 230,000 00 2,636 33
546019118	TOTAL	446,281 25	442,998 10	3 283 15	00 3,283 15
571471119	TURKEY REP OF 12 375PCT 308 695,425 00	15JUN2009 12 375	24OCT00 31OCT00	1 000000	14OCT00 TO 14OCT00 700,000 00 -16,181 00
586457111	TURKEY REP 11 875PCT 433 1,153,125 00	15JAN2030 11 875	09JAN01 12JAN01	1 000000	31JUL00 TO 26SEP00 1,250,000 00 -76,389 04

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE			NET	
(CONTINUED)									
USD - US DOLLAR									
712		462,825.00	551,097.92	11MAY01	16MAY01	1.000000	26SEP00	TO 26SEP00	
							550,000.00		-88,272.92
739		83,875.00	100,199.62	15MAY01	18MAY01	1.000000	26SEP00	TO 08DEC00	
							100,000.00		-16,324.62
586657111 TOTAL									
		1,699,825.00	1,880,811.58				00		-180,986.58
588129119	MEXICO UTD MEX ST 9 875PCT	01FEB2010	9.875	27FEB01	02MAR01	1.000000	06DEC00	TO 06DEC00	
514		106,875.00	105,550.00				100,000.00		1,325.00
593048AX9	MEXICO UNITED MEXICA DISC BD	15MAY2026	11.500	11SEP00	14SEP00	1.000000	01AUG00	TO 01AUG00	
145		399,750.00	351,691.75				325,000.00		48,058.25
154		699,487.50	622,223.86	13SEP00	18SEP00	1.000000	01AUG00	TO 01AUG00	
							575,000.00		77,263.64
593048AX9 TOTAL									
		1,099,237.50	973,915.61				00		125,321.89
718286AP2	PHILIPPINES REP GLOBAL BD	16MAR2025	10.625	11AUG00	16AUG00	1.000000	31JUL00	TO 31JUL00	
058		116,077.50	132,000.00				134,000.00		-15,922.50
78307ACY7	RUSSIAN FEDM USD BD 14	31MAR2010	8.250	09JAN01	12JAN01	1.000000	14AUG00	TO 14AUG00	
428		291,937.50	142,035.52				450,000.00		149,901.98
713		107,062.50	47,345.17	11MAY01	18MAY01	1.000000	14AUG00	TO 14AUG00	
							150,000.00		59,717.33

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE			NET	
(CONTINUED)									
USD - US DOLLAR									
78307ACY7 TOTAL									
		399,000.00	189,380.69				00		209,619.31
78307ACZ4	RUSSIAN FEDM	31MAR2030	1.000	11OCT00	16OCT00	1.000000	11AUG00	TO 11AUG00	
342		297,500.00	288,046.75				800,000.00		9,453.25
343		296,000.00	288,046.75				800,000.00		7,953.25
434		768,750.00	723,499.93	09JAN01	12JAN01	1.000000	11AUG00	TO 14AUG00	
							2,000,000.00		45,250.07
436		2,028,000.00	1,881,099.83	09JAN01	12JAN01	1.000000	14AUG00	TO 14AUG00	
							5,200,000.00		146,900.17
706		694,000.00	578,799.95	10MAY01	15MAY01	1.000000	14AUG00	TO 14AUG00	
							1,600,000.00		115,200.05
715		410,875.00	343,662.47	11MAY01	16MAY01	1.000000	14AUG00	TO 14AUG00	
							950,000.00		67,212.53
721		387,000.00	325,574.97	14MAY01	17MAY01	1.000000	14AUG00	TO 15SEP00	
							900,000.00		61,425.03
742		322,500.00	271,312.47	14MAY01	17MAY01	1.000000	15SEP00	TO 15SEP00	
							750,000.00		51,187.53
78307ACZ4 TOTAL									
		5,204,425.00	4,700,043.12				00		504,581.88
99KNGUI19	ARGENTINA REPUBLIC O SRS C	15OCT2001	0.010	25JAN01	30JAN01	1.000000	13DEC00	TO 13DEC00	
442		63,030.00	61,297.50				66,000.00		1,732.50

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
99KYNI11	PHILIPPINES (REP)	10 625PCT	16MAR2025	10 625	09JAN01	12JAN01	1 000000	03NOV00	TO 14NOV00	
435		510,750 00		475,322 13		35,427 87		600,000 00		35,427 87
581		52,275 00		48,371 21		3,903 79		60,000 00		3,903 79
597		30,581 25		28,216 54		2,364 71		35,000 00		2,364 71
604		4,362 50		4,030 93		331 57		5,000 00		331 57
659		37,953 00		34,278 41		1,674 59		45,000 00		1,674 59
768		259,631 25		245,516 73		14,114 52		305,000 00		14,114 52
769		211,875 00		201,243 22		10,631 78		250,000 00		10,631 78
99KYNI11 TOTAL										
		1,107,428 00		1,038,979 17		68,448 83		00		68,448 83
USD TOTAL										
		35,706,032 94		34,148,934 95		1,557,097 99		00		1,557,097 99
ZAR - SOUTH AFRICAN RAND										
682178I11	STH AFRICA REP	13PCT LN	31AUG2010	13 000	11AUG00	16AUG00	6 894999	31JUL00	TO 31JUL00	
102		5,137,233 68		5,057,945 45		79,288 03		5,250,000 00		-56,708 33
		745,066 52		801,774 85		11,499 35		-68,207 68		

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)										
ZAR - SOUTH AFRICAN RAND										
232		2,384,380 75		2,408,545 55		24OCT00		31OCT00		7 680000
		310,466 24		381,797 55		-24,164 80		2,500,000 00		-71,331 31
						-3,146 46		-68,184 85		
268		9,068,164 00		8,863,447 61		06NOV00		08NOV00		7 549000
		1,201,240 43		1,405,014 98		204,716 39		9,200,000 00		-203,774 55
						27,118 35		-230,892 90		
302		3,125,390 40		3,082,938 30		15NOV00		20NOV00		7 685000
		486,687 11		488,700 86		42,452 10		3,200,000 00		-82,013 75
						5,524 02		-87,537 77		
318		9,083,358 47		8,911,618 52		17NOV00		22NOV00		7 702500
		1,179,274 06		1,412,650 94		171,739 95		9,250,000 00		-233,376 88
						22,296 45		-255,673 53		
465		1,592,998 24		1,493,298 24		26JAN01		31JAN01		7 892500
		201,836 97		234,714 48		99,700 00		1,550,000 00		-34,877 51
						12,632 25		-47,509 76		
734		3,399,864 64		3,082,938 30		15MAY01		18MAY01		8 005000
		424,717 63		488,700 86		316,926 34		3,200,000 00		-63,983 23
						39,591 05		-103,574 28		
682178I11 TOTAL										
		33,791,390 18		32,900,732 17		890,458 01		-861,580 77		-746,065 56
		4,469,288 96		5,215,354 52		115,515 21				
ZAR TOTAL										
		33,791,390 18		32,900,732 17		890,458 01		-861,580 77		-746,065 56
		4,469,288 96		5,215,354 52		115,515 21				
OTHER ASSET BACKED										
USD - US DOLLAR										
595294I12	UKRAINE (REP OF)	11PCT BDS	15MAR2007	11 000	26FEB01	01MAR01	1 000000	12JAN01	TO 12JAN01	
511		172,812 50		181,875 00		-9,062 50		250,000 00		-9,062 50

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS					
(CONTINUED)									
USD - US DOLLAR									
USD TOTAL	172,812 50	181,875 00		-9,062 50		00			9,062 50
FIXED INCOME TOTAL	48,174,724 62	47,302,099 11		1,876,800 47		-1,004,174 96			872,625 51

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS					
FOREIGN CASH									
SECURITY SETTLEMENTS									
BRL - BRAZILIAN REAL									
** BRL **	008	270 989 31	270 989 31	07AUG00	07AUG00	1 795000	270,989 31		SS
		150,968 97	150,870 69			98 28			98 28
** BRL **	127	211,319 87	211,319 87	02MAY01	02MAY01	2 231500	211,319 87		SS
		94,698 57	96,558 73			-1,860 16			-1,860 16
** BRL **	145	38 774 60	38,774 60	25JUN01	25JUN01	2 312500	38 774 60		SS
		16,767 39	16,767 40			- 01			- 01
BRL TOTAL		521,083 78	521,083 78						
		262,434 93	264,196 82			-1,761 89			-1,761 89
TRL - TURKISH LIRA									
** TRL **	122	1,177,280,000 00	1,177 280,000 00	02MAR01	02MAR01	0 000000	1,177,280,000 00		SS
		1,279 65	1 311 73			-32 08			-32 08
** TRL **	119	3,523,740,000 00	3,523,740,000 00	09MAR01	09MAR01	7500 000000	3,523,740,000 00		SS
		3,926 17	3,815 75			110 42			110 42
TRL TOTAL		4,701,020,000 00	4,701,020,000 00						
		5 205 82	5,127 48			78 34			78 34

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUY'S NET BASE GN/LS
CURRENCY TRADES									
ARS - ARGENTINE PESO									
++ ARS ++	017	-42 56 -42 57	-42 56 -42 59	06OCT00	06OCT00	0 999795		-42 56	CT BTC 02
++ ARS ++	018	-69,642 19 -69,700 74	-69,642 19 -69,684 70	13OCT00	13OCT00	0 999160		-69,642 19	CT BTC -16 04
++ ARS ++	034	-255 42 -255 47	-255 42 -255 47	03NOV00	03NOV00	0 999025		-255 42	CT BTC - 20
ARS TOTAL		-69,940 17 -69,998 98	-69,940 17 -69,982 76					-16 22	-16 22
BRL - BRAZILIAN REAL									
++ BRL ++	057	285,034 81 145,574 47	285,034 81 145,574 75	05DEC00	05DEC00	1 958000		285,034 81	CT -2 28
++ BRL ++	058	430,092 23 219,658 95	430,092 23 219,662 40	05DEC00	05DEC00	1 958000		430,092 23	CT -3 45
++ BRL ++	059	3,870,000 00 1,966,463 41	3,870,000 00 1,976,537 47	08DEC00	08DEC00	1 968000		3,870,000 00	CT -10,074 26
++ BRL ++	071	-70,568 88 -34,059 72	-70,568 88 -35,992 28	22DEC00	22DEC00	1 957000		-70,568 88	CT BTC -67 44
++ BRL ++	083	375 36 189 24	375 36 193 53	09FEB01	09FEB01	1 983500		375 36	CT -4 29

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUY'S NET BASE GN/LS
(CONTINUED)									
BRL - BRAZILIAN REAL									
++ BRL ++	090	12,944 56 6,527 13	12,944 56 6,675 08	15FEB01	15FEB01	1 983500		12,944 56	CT -147 95
BRL TOTAL		4,527,880 08 2,302,353 48	4,527,880 08 2,312,453 15					-10,299 67	-10,299 67
TRL - TURKISH LIRA									
++ TRL ++	115	-5,159,430,000 00 -5,244 72	-5,159,430,000 00 -5,594 61	26MAR01	26MAR01	0 000000		-5,159,430,000 00	CT BTC 331 89
++ TRL ++	116	-2,580,850,000 00 -2,633 52	-2,580,850,000 00 -2,802 23	26MAR01	26MAR01	0 000000		-2,580,850,000 00	CT BTC 168 71
++ TRL ++	117	-1,175,040,000 00 -1,199 02	-1,175,040,000 00 -1,277 04	26MAR01	26MAR01	0 000000		-1,175,040,000 00	CT BTC 78 04
++ TRL ++	118	-5,279,760,000 00 -5,387 51	-5,279,760,000 00 -5,640 01	26MAR01	26MAR01	0 000000		-5,279,760,000 00	CT BTC 272 50
TRL TOTAL		-14,195,080,000 00 -14,484 77	-14,195,080,000 00 -15,335 91					851 14	851 14
ZAR - SOUTH AFRICAN RAND									
++ ZAR ++	013	2,346,500 00 319,991 82	2,346,500 00 337,228 02	20SEP00	20SEP00	7 333000		2,346,500 00	CT -17,236 20
++ ZAR ++	051	433 94 57 85	433 94 109 00	27OCT00	27OCT00	7 606500		433 94	CT -51 95

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
ZAR - SOUTH AFRICAN RAND									
** ZAR **	053	-5,448 42	-5,448 42	01DEC00	01DEC00	7 659200	-5,648 42		CT BTC
		-737 47	-780 24		00	42 77			42 77
** ZAR **	101	435,500 00	435,500 00	09MAR01	09MAR01	7 748850	435,500 00		CT
		56,201 89	56,523 57		00	-321 68			-321 68
ZAR TOTAL									
		2,776,785 52	2,776,785 52		00				
		375,513 29	393,080 35		00	-17,567 06			-17,567 06
MISCELLANEOUS RECEIPT									
BRL - BRAZILIAN REAL									
** BRL **	065	2 531 85	-2,531 85	05DEC00	05DEC00	1 966424	-2,531 85		MR BTC
		-1,287 54	-1,290 76		00	3 22			3 22
** BRL **	066	-167 83	-167 83	05DEC00	05DEC00	1 966424	-167 83		MR BTC
		-85 35	-85 56		00	21			21
BRL TOTAL									
		-2,699 68	-2,699 48		00				
		-1,372 89	-1,376 32		00	3 43			3 43
MISCELLANEOUS DISBURSEMEN									
BRL - BRAZILIAN REAL									
** BRL **	027	12,907 84	12,907 84	11AUG00	11AUG00	1 796000	12,907 84		MD
		7,186 99	7,285 27		00	-98 28			-98 28
** BRL **	035	1,722 91	1,722 91	27OCT00	27OCT00	1 926000	1,722 91		MD
		894 55	885 59		00	8 96			8 96

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
BRL - BRAZILIAN REAL									
** BRL **	063	2 105 91	2,105 91	06DEC00	06DEC00	1 961522	2,105 91		MD
		1,073 61	1,075 56		00	-1 95			-1 95
** BRL **	064	66 325 64	66,325 64	06DEC00	06DEC00	1 961522	66,325 64		MD
		33,813 36	33,819 26		00	-5 90			-5 90
** BRL **	072	2,137 33	2,137 33	01JAN01	01JAN01	1 950000	2,137 33		MD
		1,096 07	1,092 14		00	3 93			3 93
** BRL **	128	126 66	126 66	30APR01	30APR01	2 183044	126 66		MD
		58 02	57 87		00	15			15
** BRL **	147	25 87	25 87	25JUN01	25JUN01	2 309525	25 87		MD
		11 20	11 22		00	- 02			- 02
BRL TOTAL									
		85,352 16	85,352 16		00				
		44,133 80	44,226 91		00	-93 11			-93 11
TRL - TURKISH LIRA									
** TRL **	024	1,551 00	1 551 00	16AUG00	16AUG00	5100 000000	1,551 00		MD
		01	00		00	01			01
TRL TOTAL									
		1 551 00	1,551 00		00				
		01	00		00	01			01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR		NET BASE	GN/LS
FOREIGN CASH TOTAL									
	2,903,784 69	2,932,589 72			00	-28,805 03		-28,805 03	

ARS	ARGENTINE PESO	LOCAL SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
USD	US DOLLAR	BASE SEC GAIN		
GROSS GAINS				
FIXED INCOME				
	CORPORATE BONDS	157,607 15		
		157,604 66	00	157,604 66
	FIXED INCOME TOTAL	157,607 15	00	157,604 66
		157,604 66		
	CURRENCY TOTAL	157,607 15	00	157,604 66
		157,604 66		

ARS USD	ARGENTINE PESO US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
FIXED INCOME				
	CORPORATE BONDS	00 00	-104 66	-104 66
FIXED INCOME TOTAL		00 00	-104 66	-104 66
CURRENCY TOTAL				
		00 00	-104 66	-104 66

ARS USD	ARGENTINE PESO US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FIXED INCOME				
	CORPORATE BONDS	157,607 15 157,604 66	-104 66	157,500 00
FIXED INCOME TOTAL		157,607 15 157,604 66	104 66	157,500 00
FOREIGN CASH				
	CURRENCY TRADES SPOTS	00 00	-16 22	-16 22
FOREIGN CASH TOTAL		00 00	-16 22	16 22
CURRENCY TOTAL				
		157,607 15 157,604 66	-120 88	157,483 78

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL INT'L

CAPITAL GUARDIAN TRUST COMPANY (21A6)

September 1, 2000 to September 30, 2000

View Date November 1, 2001



STATE STREET.
Serving Institutional Investors Worldwide™

Base Currency USD - US DOLLAR

Asset ID	Security Name	Description	Trade Date	Settle Date	Share Adjustment
Comment	Broker Name			Settle Currency/Location	Net Proceeds

EQUITY

US DOLLAR

ADJUSTMENTS TO NONCASH ACCOUNTS (-)

140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	30 Sep 2000	OPEN		0 000
	REALIZED GAIN/LOSS PER CAP GUARDIAN	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	154,713 80
					Base	154 713 80
140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	31 Oct 2000	OPEN		0 000
	REALIZED GAIN/LOSS	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	285 248 97
					Base	285,248 97
140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	30 Nov 2000	OPEN		0 000
	REALIZED GAIN/LOSS	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	267,022 52
					Base	267 022 52
140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	31 Dec 2000	OPEN		0 000
	REALIZED GAIN/LOSS	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	275 357 84
					Base	275,357 84
140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	31 Jan 2001	OPEN		0 000
	REALIZED GAIN(LOSS)	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	92 141 71
					Base	92,141 71
140991951	CAPITAL GUARDIAN	EMERGING MARKET EQUITY	31 Mar 2001	OPEN		0 000
	MONTH END ADJUSTMENT	CAPITAL REORGANIZATION NON CASH		USD/BOS	Local	390,122 90
					Base	390 122 90

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL INT'L

CAPITAL INTERNATIONAL TRUST COMPANY (21A6)

April 1, 2001 to April 30, 2001

View Date November 1, 2001



STATE STREET
Serving the Institutional Investors Worldwide™

Base Currency USD - US DOLLAR		Description Broker Name	Trade Date	Settle Date Settle Currency/Location	Share Adjustment Not Proceeds
Asset ID	Security Name Comment				
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	30 Apr 2001	OPEN USD/BOS	0 000 760,139 60 760 139 60
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	31 May 2001	OPEN USD/BOS	0 000 203 389 41 203 389 41
140991951	CAPITAL GUARDIAN MONTH END ADJUSTMENT	EMERGING MARKET EQUITY CAPITAL REORGANIZATION NON CASH	30 Jun 2001	OPEN USD/BOS	0 000 532 547 42 532 547 42
140991951 Total					0 000 2 960 684 17 2,960 684 17
ADJUSTMENTS TO NONCASH ACCOUNTS (-) Total					0 000 Local 2 960,684 17 Base 2,960,684 17
US DOLLAR Total					0 000 Local -2,960,684 17 Base -2,960,684 17
EQUITY Total					0 000 Base -2 960,684 17
FIXED INCOME					
US DOLLAR					
ADJUSTMENTS TO CASH (+)					

Purchase & Sales Adjustments

KAUFFMAN-CAPITAL INT'L

CAPITAL INTERNATIONAL TRUST COMPANY (21A6)

May 1, 2001 to May 31, 2001

View Date November 1, 2001



STATE STREET.

Setting the financial investment marketplace

Base Currency USD - US DOLLAR							
Asset ID	Security Name	Description	Trade Date	Settle Date	Settle Currency/Location	Share Adjustment	Net Proceeds
Comment		Broker Name					
493443118	VENEZUELA (REP OF)	7 875% 18 Dec 2007	07 May 2001	07 May 2001	USD/EUR	Local	0 180
		SHARE ADJUSTMENT				Base	0 00
							0 00
510864114	PANAMA (REP OF)	7 75% 17 Jul 2016	26 Oct 2000	26 Oct 2000	USD/EUR	Local	1,546 890
		STATE STREET BANK + TRUST				Base	0 00
							0 00
ADJUSTMENTS TO CASH (+) Total							1 547 070
						Local	0 00
						Base	0 00
US DOLLAR Total							1 547 070
						Local	0 00
						Base	0 00
FIXED INCOME Total							1 547 070
						Base	0 00
FUND Total							1,547 070
						Base	-2,960,684 17

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
GOVERNMENT ISSUES	2,416,539 71	34,732 21	2,451,271 92
CORPORATE BONDS	534,652 64	00	534,652 64
FIXED INCOME TOTAL	2,951,192 35	34,732 21	2,985,924 56
CURRENCY TOTAL	2,951,192 35	34,732 21	2,985,924 56

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
MUTUAL FUNDS	-901,436 84	00	-901,436 84
EQUITY TOTAL	-901,436 84	00	-901,436 84
FIXED INCOME			
OTHER ASSET BACKED	-9,062 50	00	-9,062 50
GOVERNMENT ISSUES	-722,312 55	-884,525 72	-1,608,838 27
CORPORATE BONDS	-343,016 83	-152,381 45	-495,398 28
FIXED INCOME TOTAL	-1,074,391 88	-1,038,907 17	-2,113,299 05
CURRENCY TOTAL	-1,975,828 72	-1,038,907 17	-3,014,735 89

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
MUTUAL FUNDS	-901,436 84	00	-901,436 84
EQUITY TOTAL	-901,436 84	00	-901,436 84
FIXED INCOME			
OTHER ASSET BACKED	-9,062 50	00	-9,062 50
GOVERNMENT ISSUES	1,494,227 16	-851,793 51	842,433 65
CORPORATE BONDS	191,635 81	-152,381 45	39,254 36
FIXED INCOME TOTAL	1,876,800 47	-1,004,174 96	872,625 51
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-1,683 55	-1,683 55
CURRENCY TRADES SPOTS	00	-27,031 81	-27 031 81
MISCELLANEOUS RECEIPT	00	3 43	3 43
MISCELLANEOUS DISBURSEMEN	00	-93 10	93 10
FOREIGN CASH TOTAL	00	-28,805 03	28,805 03
CURRENCY TOTAL	975 363 63	-1,032 979 99	-57,616 36
RUN DATE 21NOV01			

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		<u>Proceeds</u>	<u>Cost</u>	<u>Gain/Loss</u>
State Street- Aug '00- June '01	Equity (p 2)	17,983 827 17	18 885 264 01	<901,436.84>
	Fixed income (p 23)	48,174 724 62	47,302,099 11	872,625 51
	Foreign cash (p 29)	2,903,784 69	2,932,587 72	<28,805 03>
		69,062 336 48	69,119,952 84	<57,616 36>
	Other (p 35)	-0-	2,960,684.17	<2,960,684 17>
Bankers Trust	July '00 (p 43-A)	9,344,214 06	9,093,509 18	250,704 88
		<u>78,406 950 54</u>	<u>81,174,146 19</u>	<u><2,767,599 65></u>

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					21-JUL-00 USD	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 21-JUL-00 AT 1 0000000
			1,154,451 55	(1,154,451 55)		
					24-JUL 00 USD	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 24-JUL-00 AT 1 0000000
			1,908,597 60	(1,908,597 60)		
					26-JUL-00 USD	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 26-JUL-00 AT 1 0000000
			1,881,616 50	(1,881,616 50)		
					28-JUL-00 USD	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 28-JUL-00 AT 1 0000000
			514,940 01	(514,940 01)		
						TOTAL BT INSTITUTIONAL
			6,675,779 67	(6,675,779 67)		
						TOTAL US DOLLARS
			6,675,779 67	(6,675,779 67)		
						TOTAL CASH AND EQUIVALENTS

BWK FOUNDATION/ROCKEFELLER AND CO 215903
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
							EQUITIES
							EMU IN-COUNTRIES
							FRANCE
							VIVENDI
							VIVENDI (EX-GEN EAUX) COM STK EURS 5
						17-JUL-00	(REFR FROM 4175926)
						(24,900 000) USD	(SEDOL 5687237)
							SALE TO SETTLE ON 31-JUL-00 THROUGH
							CHEUVREUX DE VIRIEU
							AT 88 6958000 COM 6,625 57
							FX RATE 1 0698 EUR/USD
							TOTAL FRANCE
							GERMANY
							SAP AG
							SAP AG ORD NPV (REFR FROM 4763611)
						10 JUL-00	(SEDL 4846288)
							SALE TO SETTLE ON 13-JUL-00 THROUGH
							LEHMAN BROS SECURITIES LTD/
							LONDON
							AT 155 8100000 COM 3,645 95
							FX RATE 1 0497 EUR/USD
							TOTAL GERMANY
							EMU IN-COUNTRIES
							TOTAL EMU IN-COUNTRIES
							TOTAL EURO

EMK FOUNDATION/ROCKEFELLER AND CO 215903
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 31-JUL-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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							31-JUL-00	SHISEIDO CO SHISEIDO CO JPY50 (SEDOL 6805265) SALE TO SETTLE ON 03-AUG-00 THROUGH BHF SECURITIES / NEW YORK AT 1,358 212000 COM 69,391 EXP 69,391 000 JPY RATE 109 5794 JPY/USD
(2,004 28)		(7,893,207)	(7,893,207)	69,252,269	(77,145,476)			
		(72,031 83)	(74,036 11)	631,982 36	(706,018 47)			

							06-JUL-00	HANA BANK HANA BANK COMMON STOCK (SEDOL 6498454) SALE TO SETTLE ON 10 JUL-00 THROUGH SAMSUNG SECURITIES/ SEIUL AT 7,276 9136390 COM 2,793,580 EXP 1,832,690 000 FX RATE 1,118 9440 KRW/USD
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

							30-JUN-00	US DOLLARS TELEFON ESPANA ADR TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SELL FRACTIONAL SHARES TO SETTLE ON 30-JUN-00 THROUGH ET BROKER AT 62 7351000
(76,007 20)		(477,074,656)	(477,074,656)	606,270,630	(1,083,345,286)			
		(427,124 94)	(351,117 74)	542,794 10	(893,911 84)			

EMK FOUNDATION/ROCKEFELLER AND CO 215903
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
						20-JUL-00	USD	TELEFONICA DE ESPANA SA SPONSOR ADR (FORMERLY COMPANIA TELEFONICA NACIONAL ADR) (SEDOL 2881098) SALE TO SETTLE ON 25-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 69 0000000 COM 594 48 EXP 22 790 FX RATE 1 000 USD/USD
			263,065 80	683,034 73	(419,968 93)			
			263,076 33	683,045 26	(419,968 93)		USD	TOTAL TELEFON ESPANA ADR
						26-JUL-00	USD	XEROX CORP COM XEROX CORP COM USD1 (SEDOL 2985202) SALE TO SETTLE ON 31-JUL-00 THROUGH SANFORD BERNSTEIN /NEW YORK AT 15 2314000 COM 2,880 00 EXP 24 370 FX RATE 1 000 USD/USD
			(1,082,880 28)	728,202 83	(1,811,083 11)			
			(119,825 91)	784,159 44	(903,985 35)		USD	LERNOUT & HAUSPIE LERNOUT & HAUSPIE SPEECH PRODS NV COMMON STOCK NPV (SEDOL 2516055) SALE TO SETTLE ON 11-JUL-00 THROUGH COWEN & CO /NEW YORK AT 34 8837000 EXP 28 140 FX RATE 1 000 USD/USD
			(27,557 08)	268,811 79	(296,368 87)		USD	LERNOUT & HAUSPIE SPEECH PRODS NV COMMON STOCK NPV (SEDOL 2516055) SALE TO SETTLE ON 12-JUL-00 THROUGH COWEN & CO /NEW YORK AT 36 4750000 EXP 8 960 FX RATE 1 000 USD/USD
			(19,705 15)	139,135 69	(158,840 84)		USD	LERNOUT & HAUSPIE SPEECH PRODS NV COMMON STOCK NPV (SEDOL 2516055) SALE TO SETTLE ON 13-JUL 00 THROUGH COWEN & CO /NEW YORK AT 35 2253974 EXP 4 630 FX RATE 1 000 USD/USD
			(167,088 14)	1,192,106 92	(1,359,195 06)		USD	TOTAL LERNOUT & HAUSPIE

EMK FOUNDATION/ROCKEFELLER AND CO 215903
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 31-JUL-00
PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	REALIZED GAIN/LOSS ON INVESTMENTS		
				TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
LUCENT TECHNOLOGIE LUCENT TECHNOLOGIES INC COM STK USD0 01 (SEDOL 2537573) SALE TO SETTLE ON 01-AUG-00 THROUGH INSTINET /NEW YORK AT 46 9277000 COM 1,566 00 EXP 40 830 FX RATE 1 0000 USD/USD	27-JUL-00 (26,100 000)	USD (1,533,468 96)	1,223,206 14	(310,262 82)	(310,262 82)	
NEW ERA OF NETWORKS NEW ERA OF NETWORKS INC COM (SEDOL 2022466) SALE TO SETTLE ON 18-JUL-00 THROUGH SOCIETE GENERALE SECURITIES CORP/NEW YOR AT 32 8596044	13-JUL-00 (15,800 000)	USD (14,663 71)	519,181 75	504,518 04	504,518 04	
TOTAL US DOLLARS		USD	(5,138,379 77)	4,345,742 90	(792,636 87)	(792,636 87)
TOTAL EQUITIES		USD	(10,042,030 55)	9,311,945 85	(730,084 70)	(519,772 64) (210,312 06)
TOTAL SALES		USD	(16,717,810 22)	15,987,725 52	(730,084 70)	(519,772 64) (210,312 06)

ACCOUNT TOTALS	USD	USD	USD	USD	USD	USD
CORPORATE ACTIONS PURCHASES		14,290,606 44				
SALES	②	(16,717,810 22)	①	15,987,725 52	③	(730,084 70)
ACCOUNT TOTALS		(2,427,203 78)		15,987,725 52		(730,084 70)

JULY (custodied at Bankers Trust)

Proceeds	Cost	Gain/Loss
① 15,987,725 52	② 16,717,810 22	③ < 730,084 70 >

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				NET BASE GN/LS
EQUITY									
COMMON STOCK									
EUR - EURO CURRENCY									
GERMANY									
512907908	FRESENIUS MEDICAL	DEMS		05APR01	12APR01	1 114144	31JUL00	TO 31JUL00	
547	1,450,873 47	1,431,132 19	219,741 28				23,500 000		
	1,481,741 56	1,489,901 39	197,228 80			-205,388 63			-8,159 83
578599904	EPCOS	ORD NPV		04JAN01	10JAN01	1 058313	31JUL00	TO 31JUL00	
345	1,527,429 82	1,846,970 14	-319,340 32				16,000 000		
	1,443,457 48	1,734,827 24	-301,746 68			18,374 92			-291,369 74
GERMANY TOTAL									
	3,178,503 29	3,278,102 33	-99,599 04			-195,013 71			-299,529 59
	2,925,199 04	3,224,728 63	-104,515 88						
FRANCE									
473681906	AVENTIS SA	EUR3 82		23MAR01	28MAR01	1 120809	31JUL00	TO 31JUL00	
516	1,277,118 25	844,315 72	432,802 53				16,000 000		
	1,140,274 99	826,761 24	386,427 73			-72,913 98			313,513 75
583220900	DEXIA (EX DEXIA BEL	NPV		18JUN01	18JUN01	1 116668	26APR01	TO 09MAY01	
724	2,311,449 34	2,311,449 34	00				130,000 000		
	2,069,951 90	2,069,951 90	00				00		00
FRANCE TOTAL									
	3,588,567 59	3,155,745 04	432,802 53			-72,913 98			313,513 75
	3,210,226 89	2,896,713 14	386,427 73						
ITALY									
487214001	BCA PDP DI MILANO	ITL5000		21DEC00	28DEC00	1 097273	31JUL00	TO 31JUL00	
322	1,871,473 29	2,804,632 21	-933,158 92				379,000 000		
	1,705,567 41	2,968,118 13	-850,434 60			-412,115 92			-1,262,550 52

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
ITALY TOTAL									
	1 871,473 29	2,804,632 21	-933,158 92			-412,115 92			-1,262,550 52
	1,705,567 41	2,968,118 13	-850,434 60						
EUR TOTAL									
	8,638,544 17	9,238,499 60	-599,955 43			-680,043 41			-1,248,566 36
	7,840,993 54	9,089,559 90	-568,522 75						
GBP - POUND STERLING									
080704000	INVENSYS	ORD GBP 0 25		04MAY01	10MAY01	0 696233	31JUL00	TO 08SEP00	
659	714,018 82	984,544 14	-270,527 32				500,000 000		
	1,025,545 79	1,444,585 11	-388,558 60			-30,480 72			-419,039 32
681	100,792 74	143,940 64	-43,147 90	18MAY01	23MAY01	0 697593	08SEP00	TO 08SEP00	
	144,486 46	211,198 34	-61,852 54			-4,859 34	73,100 000		-66,711 88
685	84,422 43	122,477 54	-38,055 11	21MAY01	24MAY01	0 695241	08SEP00	TO 08SEP00	
	121,429 02	179,706 39	-54,736 57			-3,540 80	62,200 000		-58,277 37
699	86,905 45	122,477 54	-35,572 09	22MAY01	25MAY01	0 700305	08SEP00	TO 08SEP00	
	124,096 57	179,706 39	-58,795 14			-4,814 68	62,200 000		-55,609 82
694	28,021 53	39,775 46	-11,754 13	23MAY01	29MAY01	0 701878	08SEP00	TO 08SEP00	
	39,923 65	58,361 24	-16,746 69			-1,690 90	20,200 000		-18,437 59
707	469,934 12	648,028 27	-178,094 15	31MAY01	05JUN01	0 705243	08SEP00	TO 11SEP00	
	666,343 54	950,825 91	-252,528 77			-31,953 60	329,100 000		-284,482 37
080704000 TOTAL									
	1,484,095 09	2,041,245 79	-577,150 70			-77,340 04			-902,558 35
	2,121,825 03	3,024,383 38	-825,218 31						
084037902	STANDARD CHARTERED	ORD GBP0 25		19JAN01	19JAN01	0 635363	31JUL00	TO 16JAN01	
392	1,326,366 84	1,326,366 84	00				168,750 000		
	2,087,572 42	2,087,572 42	00				00		00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
GBP TOTAL									
	2 810,461 93	3,387,612 63		-577 150 70					
	4,209,397 45	5,111,955 80		-825,218 31		-77,340 04			-902,558 35
GRD - GREEK DRACHMA									
505160903	DTE (HELLENIC TLCM)	GRD750 (CR)		28SEP00	03OCT00	384 049988	31JUL00	TO 31JUL00	
181	176,397,884 00	201,298,652 00		-24,900,768 00			24,367 000		
	459,309 70	633,101 73		-64,837 31		-108,954 72			-173,792 03
GRD TOTAL									
	176,397,884 00	201,298,652 00		-24,900,768 00					
	459,309 70	633,101 73		-64,837 31		-108,954 72			-173,792 03
JPY - JAPANESE YEN									
610005902	BELLSYSTEM24 INC	Y50		01MAR01	08MAR01	117 320000	31JUL00	TO 31JUL00	
489	32,005,414 00	34,560 438 00		-2,555,024 00			760 000		
	272,804 42	290,546 21		-21,778 25		4,016 46			-17,761 79
490	28,542,800 00	29,558 270 00		-1 015,470 00	12MAR01	119 845001	31JUL00	TO 31JUL00	
	238,164 29	248 510 58		-8 473 19		-1,873 10	650 000		-10,346 29
515	13,815,177 00	15,006,506 00		-1,191,329 00	28MAR01	122 619995	31JUL00	TO 31JUL00	
	112,666 59	126,166 91		9,715 62		-3,784 70	330 000		-13,500 32
518	22,556,345 00	23,191,873 00		24MAR01	29MAR01	122 805000	31JUL00	TO 31JUL00	
	183,513 25	194 985 22		655,528 00			510 000		
				-5,337 96		-6,134 01			-11,471 97
610005902 TOTAL									
	96,899,736 00	102,317 087 00		-5,417 351 00					
	807,148 55	860 228 92		45,305 02		7,775 35			-53,080 37
612927905	NTT DOCOMO	NPV		22DEC00	27DEC00	112 764999	31JUL00	TO 31JUL00	
320	116,490,746 00	166,873,700 00		50,382,954 00			54 000		
	1,033,039 92	1,563,072 57		-446 796 03		-83,236 62			-530,032 65

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DIL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
624899902	KDDI CORP	JPY5000		06DEC00	11DEC00	110 404999	31JUL00	TO 31JUL00	
288	85,249,576 00	101,330,713 00		-16,081,137 00			140 000		
	772,153 22	925,957 05		145,655 88		-8,147 95			-153,803 83
298	57,455,724 00	68,760 127 00		-11,304,403 00	13DEC00	111 294998	31JUL00	TO 31JUL00	
	516,247 14	628,328 00		-101,571 53		-10,509 33	95 000		-112,080 86
624899902 TOTAL									
	142,705,300 00	170,090 840 00		-27,385,540 00					
	1,288,400 36	1 554,285 05		-247,227 41		-18,657 28			-265,884 69
635700008	FUJI S WARE ABC	JPY50		28MAR01	02APR01	122 604996	31JUL00	TO 31JUL00	
522	708,580 00	662,831 00		45,749 00			100 000		
	5,779 37	5,773 58		373 14		-367 35			5 79
528	32,764,340 00	32,478 721 00		285,619 00	04APR01	125 520004	31JUL00	TO 31JUL00	
	261,028 83	282,905 28		2,275 49		-24 151 94	4,900 000		-21,876 45
534	3,293,400 00	3,314,155 00		-20,755 00	03APR01	125 455002	31JUL00	TO 31JUL00	
	26,251 64	28,867 89		-165 44		-2,450 81	500 000		-2,416 25
539	55,602,027 00	55,677 808 00		-75,781 00	04APR01	125 334999	31JUL00	TO 31JUL00	
	443,627 30	484,980 47		-604 63		-40,748 54	8,400 000		-41,353 17
548	31,680,000 00	31 815,891 00		-135,891 00	05APR01	124 305000	31JUL00	TO 31JUL00	
	254,857 00	277,131 69		-1,093 21		-21,181 48	4,800 000		-22,274 69
635700008 TOTAL									
	124,048,347 00	123,949,406 00		98,941 00					
	991,544 14	1,079 658 91		785 35		-88,900 12			-88 114 77
680526001	SHISEIDO CO	JPY50		27OCT00	02NOV00	108 735001	31JUL00	TO 31JUL00	
231	121,466 725 00	131,369,278 00		-9 902,553 00			87,000 000		
	1,117,089 47	1,202,262 81		-91,070 52		5,897 18			-85,173 34
228	53,583,074 00	57,681,683 00		-4,098,609 00	30OCT00	108 979996	31JUL00	TO 31JUL00	
	491,678 07	527,890 11		-37,608 82		1,396 78	38,200 000		-36,212 04

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN									
680526001 TOTAL									
	175,049,799 00	189,050,961 00		-14,001,162 00					
	1,608,767 54	1,730,152 92		-128,679 34		7,293 96		-121,385 38	
JPY TOTAL									
	655,193,928 00	752,281,994 00		-97,088,066 00					
	5,728,900 51	6,787,398 37		-867,222 45		-191,275 41		-1,058,497 84	
KRW - SOUTH KOREAN WON									
683733901 GOOD MORNING SECS									
423	337,748,580 00	273,996,150 00		63,752,430 00	01FEB01	1265 000000	31JUL00	TO 31JUL00	
	266,994 92	245,911 55		50,397 18		-29,313 81	72,150 000		21,083 37
422	114,789,770 00	93,114,917 00		21,672,853 00	01FEB01	1264 500000	31JUL00	TO 31JUL00	
	90,778 78	83,572 43		17,139 46		-9,933 11	24,520 000		7,204 35
432	1,610,206,110 00	1,297,067,013 00		313,139,097 00	07FEB01	1248 500000	31JUL00	TO 31JUL00	
	1,289,712 54	1,164,117 45		250,812 25		-125,217 36	341,550 000		125,594 89
444	192,676,980 00	162,460,919 00		30,216,061 00	13FEB01	1264 000000	31JUL00	TO 31JUL00	
	152,434 32	145,808 67		23,905 11		-17,279 46	42,780 000		6,625 45
683733901 TOTAL									
	2,255,421,440 00	1,826,640,999 00		428,780,441 00					
	1,799,920 56	1,639,410 30		342,254 00		-181,743 74		160,510 26	
KRW TOTAL									
	2,255,421,440 00	1,826,640,999 00		428,780,441 00					
	1,799,920 56	1,639,410 30		342,254 00		-181,743 74		160,510 26	
USD - US DOLLAR									
Y2573F102 FLEXTRONICS INTERNATIONAL									
441	830,391 07	699,494 67		130,896 40	07FEB01	1 000000	24NOV00	TO 24NOV00	
							25,650 000		130,896 40

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED) USD - US DOLLAR									
465	323,368 69	273,252 89		50,115 80	20FEB01	1 000000	22NOV00	TO 22NOV00	
							10,020 000		50,115 80
468	442,423 66	426,241 79		16,181 87	22FEB01	1 000000	22NOV00	TO 24NOV00	
							15,430 000		16,181 87
Y2573F102 TOTAL									
	1,596,183 42	1,398,989 35		197,194 07					197,194 07
001055102 AFLAC INC					04JAN01	1 000000	31JUL00	TO 31JUL00	
347	275,801 85	138,975 21		136,826 64			4,200 000		136,826 64
00130H105 AES CORP					15AUG00	1 000000	31JUL00	TO 31JUL00	
091	550,582 73	201,295 60		349,287 13			9,700 000		349,287 13
113	2,491,389 30	948,164 53		1,743,224 77	28AUG00	1 000000	31JUL00	TO 31JUL00	
							45,690 000		1,743,224 77
116	913,226 37	325,600 82		587,625 55	29AUG00	1 000000	31JUL00	TO 31JUL00	
							15,690 000		587,625 55
121	1,121,031 90	384,329 33		736,702 57	30AUG00	1 000000	31JUL00	TO 31JUL00	
							18,520 000		736,702 57
00130H105 TOTAL									
	5,276,230 30	1,859,390 28		3,416,840 02					3,416,840 02
001957208 AT+T CORP					04APR01	1 000000	12JAN01	TO 12JAN01	
542	1,496,021 16	2,083,011 45		-586,990 29			129,900 000		586,990 29
022615108 ALZA CORP					07SEP00	1 000000	31JUL00	TO 31JUL00	
136	2,602,590 91	1,573,448 84		1,029,142 07			34,600 000		1,029,142 07

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
02364J104	AMERICA ONLINE INC DEL	COM		11OCT00	16OCT00	1 000000	31JUL00	TO 31JUL00	
196	1,453,554 74	1 658,195 00		-204,640 26		00	27,500 000		-204,640 26
037604105	APOLLO GROUP INC	CL A		03AUG00	08AUG00	1 000000	31JUL00	TO 31JUL00	
094	1,465,499 05	856,462 75		609,036 30		00	39,250 000		609,036 30
099	883,327 23	502,967 30		380,359 93		00	23,050 000		380,359 93
037604105	TOTAL								
	2,348,826 28	1,359,430 05		989,396 23		00			989,396 23
037833100	APPLE COMPUTER	COM NPV		02OCT00	05OCT00	1 000000	31JUL00	TO 31JUL00	
186	1,521,211 21	1,127,099 32		394,111 89		00	63,200 000		394,111 89
038222105	APPLIED MATERIALS INC	COM		08MAR01	13MAR01	1 000000	31JUL00	TO 08DEC00	
492	1,064,855 20	711,480 23		353,374 97		00	21 500 000		353,374 97
102183100	BOWATER INC	COM		24JAN01	29JAN01	1 000000	31JUL00	TO 31JUL00	
410	747,486 33	731,504 18		15,982 15		00	15,290 000		15,982 15
418	801,766 53	789 871 42		11,895 11		00	16,510 000		11,895 11
102183100	TOTAL								
	1,549,252 86	1 521,375 60		27,877 26		00			27,877 26
172967101	CITIGROUP INC	COM		12SEP00	12SEP00	1 000000	31JUL00	TO 31JUL00	
143	36 13	24 30		11 83		00	667		11 83
207142100	CONEXANT SYS INC	COM		23FEB01	28FEB01	1 000000	14SEP00	TO 27OCT00	
470	1,288,448 45	3 091,582 77		-1,803,134 32		00	91,600 000		-1,803,134 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
22140K105	COSTCO WHSL CORP NEW	COM		04APR01	09APR01	1 000000	10AUG00	TO 12JAN01	
541	1,751,456 49	1,805,167 82		-53,711 33		00	49,600 000		-53,711 33
27874N105	ECHELON CORP	OC COM		27SEP00	02OCT00	1 000000	31JUL00	TO 31JUL00	
182	231,642 87	30,117 99		201,524 88		00	7,173 000		201,524 88
177	104,039 34	13,625 10		90,414 24		00	3,245 000		90,414 24
27874N105	TOTAL								
	335,682 21	43,743 09		291,939 12		00			291 939 12
29382R107	ENTRAVISION COM CORP	COM		12JAN01	18JAN01	1 000000	07AUG00	TO 07AUG00	
375	159,994 19	186,250 98		-26,264 79		00	9 660 000		-26,264 79
383	97,425 39	106,048 07		-8,622 68		00	5,500 000		-8,622 68
388	89,862 97	94,286 38		-4,423 41		00	4,890 000		-4,423 41
417	617,406 61	778,200 03		-160,793 42		00	40,360 000		-160,793 42
420	339,835 95	400,900 28		-61,064 33		00	20,792 000		-61,064 33
29382R107	TOTAL								
	1,304,525 11	1,565,693 74		-261,168 63		00			-261,168 63
307000109	FAMILY DLR STORES INC	COM		09MAR01	14MAR01	1 000000	31JUL00	TO 31JUL00	
495	749 229 44	476,592 73		272,636 71		00	27 800 000		272,636 71

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
370442105	GENERAL MTRS CORP	COM		12APR01	18APR01	1 000000	31JUL00	TO 11AUG00	
593	2,538,904 37	3,416,490 07					48,700 000		-877,585 70
460690100	INTERPUBLIC GROUP COS INC	COM		27SEP00	02OCT00	1 000000	04SEP00	TO 04SEP00	
171	377,657 40	415,778 44					11,160 000		-38,121 04
175	1,154,087 66	1,268,198 75		28SEP00	03OCT00	1 000000	04SEP00	TO 07SEP00	
							34,040 000		-114,111 09
460690100	TOTAL								
	1,531,745 06	1,683,977 19					00		-152,232 13
55347W105	MRO SOFTWARE INC	COM		02OCT00	05OCT00	1 000000	31JUL00	TO 31JUL00	
185	325,637 79	1,285,287 18					30,750 000		-959,649 39
190	225,648 72	909,185 56		02OCT00	05OCT00	1 000000	31JUL00	TO 31JUL00	
							21,750 000		-683,456 84
55347W105	TOTAL								
	551,286 51	2,194,392 74					00		-1,643,106 23
589331107	MERCK + CO INC	COM		07NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
246	3,723,736 34	2,591,585 52					42,400 000		1,132,150 82
620076109	MOTOROLA INC	COM		03APR01	04APR01	1 000000	31JUL00	TO 28DEC00	
535	1,800,185 47	3,543,505 79					130,100 000		-1,743,320 32
629526104	MABISCO HLDGS CORP	CL A		12DEC00	12DEC00	1 000000	31JUL00	TO 31JUL00	
299	1,477,500 00	981,958 52					26,860 000		495,341 48
640938104	NETWORKS ASSOCS INC	COM		09MAR01	14MAR01	1 000000	31JUL00	TO 31JUL00	
494	146,119 46	551,893 90					22,150 000		-384,974 44

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
498	24,449 18	81,109 08		12MAR01	15MAR01	1 000000	31JUL00	TO 31JUL00	
							3,260 000		-56,659 90
508	971,087 62	3,020,193 62		19MAR01	22MAR01	1 000000	31JUL00	TO 31JUL00	
							121,390 000		-2,049,106 00
640938104	TOTAL								
	1,161,656 26	3,652,396 60					00		-2,490,740 34
717081103	PFIZER INC	COM		04JAN01	09JAN01	1 000000	31JUL00	TO 31JUL00	
351	877,686 59	518,403 79					21,140 000		359,282 80
354	1,733,767 00	1,005,664 11		05JAN01	10JAN01	1 000000	31JUL00	TO 31JUL00	
							41,010 000		728,102 89
717081103	TOTAL								
	2,611,453 59	1,524,067 90					00		1,087,385 69
784018103	SCM MICROSYSTEMS INC	COM		20SEP00	12OCT00	1 000000	31JUL00	TO 31JUL00	
157	77,873 80	75,863 66					1,480 000		2,010 14
155	146,382 87	172,499 52		21SEP00	26OCT00	1 000000	31JUL00	TO 31JUL00	
							3,820 000		-24,116 65
161	242,575 46	296,229 54		22SEP00	27SEP00	1 000000	31JUL00	TO 31JUL00	
							6,560 000		-53,654 08
164	372,677 57	444,344 31		22SEP00	27SEP00	1 000000	31JUL00	TO 31JUL00	
							9,840 000		-71,666 74
198	212,796 41	246,556 90		25SEP00	28SEP00	1 000000	31JUL00	TO 31JUL00	
							5,460 000		-33,760 49

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
199	110,578 81	128,245 72		26SEP00	29SEP00	1 000000	31JUL00 TO 31JUL00	
						00	2,840 000	-17,666 91
200	128,018 39	148 114 77		26SEP00	29SEP00	1 000000	31JUL00 TO 31JUL00	
						00	3,280 000	-20,096 38
192	15 823 75	18 514 35		27SEP00	06OCT00	1 000000	31JUL00 TO 31JUL00	
						00	410 000	-2,690 60
784018103 TOTAL								
	1,306,727 06	1,530,368 77				00		-223,641 71
886547108	TIFFANY + CO NEW	COM		15JUN01	20JUN01	1 000000	12APR01 TO 12APR01	
723	769,148 34	622,693 80				00	23,700 000	146,454 54
913247508	UNITEDGLOBALCOM	CL A		22MAR01	27MAR01	1 000000	31JUL00 TO 16JAN01	
510	1,067,315 46	2 807,321 88				00	110,300 000	-1,740,006 42
914906102	UNIVISION COMMUNICATIONS INC	CL A		03AUG00	08AUG00	1 000000	31JUL00 TO 31JUL00	
077	1,860,334 67	489,346 08				00	15 600 000	1,370,988 59
917311805	USINTERNETWORKING INC	COM		27SEP00	20OCT00	1 000000	31JUL00 TO 31JUL00	
211	102,228 59	532,908 62				00	15,728 000	-430,680 03
178	150,761 22	793 535 08		28SEP00	03OCT00	1 000000	31JUL00 TO 31JUL00	
						00	23,420 000	-642,773 86
917311805 TOTAL								
	252,989 81	1,326 443 70				00		-1,073,453 89
928444108	VISUAL NETWORKS INC	COM		27SEP00	02OCT00	1 000000	31JUL00 TO 31JUL00	
172	72,435 08	19,630 17				00	12,200 000	52,804 91

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
975515107	WINSTAR COMMUNICATIONS INC	COM		21DEC00	27DEC00	1 000000	31JUL00 TO 31JUL00	
318	105,089 06	249 609 52				00	8,660 000	-144,520 46
340	300,246 83	749,693 24		28DEC00	03JAN01	1 000000	31JUL00 TO 31JUL00	
						00	26,010 000	-449,446 41
335	75,599 25	181,010 13		29DEC00	04JAN01	1 000000	31JUL00 TO 31JUL00	
						00	6 280 000	-105,410 88
975515107 TOTAL								
	480,935 14	1,180,312 89				00		-699 377 75
USD TOTAL								
	45,820,058 92	47,978,691 40				00		-2,158,632 48
COMMON STOCK UNIT								
USD - US DOLLAR								
78462F103	SPDR TRUST	UNIT SER 1		24JAN01	29JAN01	1 000000	29DEC00 TO 29DEC00	
411	3,751,974 87	3,669 336 00				00	27,500 000	82,638 87
446	2,777,657 16	2,802,038 40		12FEB01	15FEB01	1 000000	29DEC00 TO 29DEC00	
						00	21,000 000	-24,381 24
78462F103 TOTAL								
	6,529,632 03	6,471,374 40				00		58,257 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
USD TOTAL									
	6,529,632 03	6,471,374 40		58,257 63		00			58,257 63
DEPOSITORY RECEIPTS									
USD - US DOLLAR									
01373W106	ALCATEL	SPONSORED ADR REPSTG		13DEC00	18DEC00	1 000000	200CT00	TO 200CT00	
302	183,259 72	237,443 25		-54,183 53		00	3,300 000		-54,183 53
304	11,049 63	14,390 50		-3,340 87		00	200 000		-3,340 87
307	93,489 41	129,154 73		-35,465 32		00	1,795 000		-35,465 32
01373W106 TOTAL	287,998 76	380,988 48		-92,989 72		00			-92,989 72
154742304	CENTRAL PAC MINERALS M L	ADR NEW		06APR01	11APR01	1 000000	31JUL00	TO 31JUL00	
559	42,838 57	47,890 74		-5,052 17		00	21,420 000		-5,052 17
545	6,890 57	9,569 20		-2,678 63		00	4,280 000		-2,678 63
577	15,100 59	23,945 37		-8,844 78		00	10,710 000		-8,844 78
581	16,707 04	23,945 37		-7,238 33		00	10,710 000		-7,238 33
592	91,674 56	95,759 12		-4,084 56		00	42,830 000		-4,084 56

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
401	285,214 09	287,254 99		-2,038 90		00	128,480 000		-2,038 90
405	9,458 77	9,316 54		142 21		00	4,167 000		142 21
414	9,019 96	8,898 47		121 49		00	3,980 000		121 49
422	45,407 84	43,761 22		1,646 62		00	19,573 000		1,646 62
154742306 TOTAL	522,313 99	550,341 04		-28,027 05		00			-28,027 05
29081M102	EMBRAER EMPRESA BRASILEIRA DE SPNSRD ADR REPSTG PF	ADR REPSTG PF		06DEC00	11DEC00	1 000000	31JUL00	TO 31JUL00	
287	29,344 58	18,685 00		10,659 58		00	1,010 000		10,659 58
290	29,689 00	18,500 00		11,189 00		00	1,000 000		11,189 00
291	207,378 08	130,055 00		77,323 08		00	7,030 000		77,323 08
294	395,900 67	241,610 00		154,290 67		00	13,060 000		154,290 67
296	224,573 62	136,900 00		87,673 62		00	7,400 000		87,673 62
300	323,062 21	185,000 00		138,062 21		00	10,000 000		138,062 21

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
310	190,633 04	98,050 00		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
				92,583 04		00	5,300 000		92,583 04
333	189,068 68	92,500 00		28DEC00	03JAN01	1 000000	31JUL00	TO 31JUL00	
				96,568 68		00	5,000 000		96,568 68
353	272,871 45	130,480 50		05JAN01	10JAN01	1 000000	31JUL00	TO 31JUL00	
				142,390 95		00	7,053 000		142,390 95
540	188,344 11	92 870 00		04APR01	09APR01	1 000000	31JUL00	TO 31JUL00	
				95,474 11		00	5,020 000		95,474 11
552	325,710 56	162,800 00		05APR01	10APR01	1 000000	31JUL00	TO 31JUL00	
				162,910 56		00	8,800 000		162,910 56
558	48,122 55	24 235 00		06APR01	11APR01	1 000000	31JUL00	TO 31JUL00	
				23,887 55		00	1,310 000		23,887 55
564	52,822 43	26,455 00		09APR01	12APR01	1 000000	31JUL00	TO 31JUL00	
				26,367 43		00	1,430 000		26,367 43
571	314,523 45	151,700 00		10APR01	16APR01	1 000000	31JUL00	TO 31JUL00	
				162,823 45		00	8,200 000		162,823 45
579	222,296 41	105,080 00		11APR01	17APR01	1 000000	31JUL00	TO 31JUL00	
				117,216 41		00	5,680 000		117,216 41
588	441,640 51	205,720 00		12APR01	18APR01	1 000000	31JUL00	TO 31JUL00	
				235,920 51		00	11 120 000		235,920 51
600	133,310 17	60,976 00		16APR01	19APR01	1 000000	31JUL00	TO 31JUL00	
				72,334 17		00	3,296 000		72,334 17

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
29081M102 TOTAL									
	3,589,291 52	1,881,616 50		1,707,675 02		00			1,707,675 02
294821400	ERICSSON L M TEL CO	ADR CL B SEK 10		27DEC00	02JAN01	1 000000	31JUL00	TO 31JUL00	
328	608,436 68	422,885 85		185,550 83		00	54,510 000		185,550 83
330	111,135 04	77,501 92		28DEC00	03JAN01	1 000000	31JUL00	TO 31JUL00	
				33,633 12		00	9,990 000		33,633 12
337	1,327,580 48	914,662 31		29DEC00	04JAN01	1 000000	31JUL00	TO 31JUL00	
				412,918 17		00	117,900 000		412,918 17
294821400 TOTAL									
	2 047,152 20	1,415,050 08		632,102 12		00			632,102 12
423325307	HELLENIC TELECOMMUNICATIONS	SPONSORED ADR		27SEP00	02OCT00	1 000000	31JUL00	TO 31JUL00	
183	376,823 67	481,368 63		-104,544 96		00	40,020 000		-104,544 96
176	373,454 28	487,936 03		28SEP00	03OCT00	1 000000	31JUL00	TO 31JUL00	
				-114,481 75		00	40 566 000		-114 481 75
423325307 TOTAL									
	750,277 95	969,304 66		-219,026 71		00			-219,026 71
46206P109	IOMA TECHNOLOGIES PLC	SPONSORED ADR		30MAR01	04APR01	1 000000	31JUL00	TO 31JUL00	
531	122,339 11	186,355 98		-64,016 87		00	3 660 000		-64,016 87
532	40,694 52	64,664 51		02APR01	05APR01	1 000000	31JUL00	TO 31JUL00	
				-23,969 99		00	1,270 000		-23,969 99
578	15,679 47	24,949 30		11APR01	17APR01	1 000000	31JUL00	TO 31JUL00	
				-9,269 83		00	490 000		-9 269 83

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
587	287,672 17	439,922 31		12APR01	18APR01	1 000000	31JUL00 TO 31JUL00 8,640 000	-152,250 14
604	94,049 98	142,567 42		17APR01	20APR01	1 000000	31JUL00 TO 31JUL00 2,800 000	-48,517 44
410	143,421 57	204,486 07		18APR01	23APR01	1 000000	31JUL00 TO 31JUL00 4,020 000	-61,264 50
46206P109	TOTAL	703,856 82	1,063,145 59					-359,288 77
843581307	SOUTHERN PAC PETE N L	ADR NEW		06APR01	11APR01	1 000000	31JUL00 TO 31JUL00 17,160 000	
562	13,473 58	48,418 18						-34,944 60
563	640 47	2,426 55		09APR01	12APR01	1 000000	31JUL00 TO 31JUL00 860 000	-1,785 88
570	3,002 89	12,104 55		10APR01	16APR01	1 000000	31JUL00 TO 31JUL00 4,290 000	-9,101 66
580	5,405 21	24,209 09		11APR01	17APR01	1 000000	31JUL00 TO 31JUL00 8,580 000	-18,803 88
589	13,362 06	48,418 18		12APR01	18APR01	1 000000	31JUL00 TO 31JUL00 17,160 000	-35,056 14
602	140,740 10	484,294 68		16APR01	19APR01	1 000000	31JUL00 TO 31JUL00 171,640 000	-343,554 58
609	1,291 70	4,345 22		17APR01	20APR01	1 000000	31JUL00 TO 31JUL00 1,540 000	-3,053 52

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
615	40,365 88	123,494 58		19APR01	24APR01	1 000000	31JUL00 TO 31JUL00 43,768 000	-83,128 70
843581307	TOTAL	218,282 07	747,711 03					-529,428 96
879382208	TELEFONICA S A	SPONSORED ADR		25APR01	25APR01	1 000000	31JUL00 TO 31JUL00 200	
638	10 61	8 15						2 46
88100W103	TERRA NETWORKS S A	SPONSORED ADR		20FEB01	02MAR01	1 000000	30OCT00 TO 30OCT00 66,030 800	834,772 94
466	907,882 23	73,109 29						
USD TOTAL	9,027,066 15	7,081,274 82						1,945,791 33
MUTUAL FUNDS		USD - US DOLLAR						
773996970	ROCKEFELLER INTL SMALL CD FD 1			07DEC00	07DEC00	1 000000	31JUL00 TO 31JUL00 307,241 830	-28,093 68
717	387,241 83	335,535 51						
719	183,417 75	98,120 89		24MAY01	24MAY01	1 000000	31JUL00 TO 31JUL00 89,900 529	85,296 86
773996970	TOTAL	490,659 58	433,456 40					57,203 18

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE GN/LS	
(CONTINUED)								
USD - US DOLLAR								
USD TOTAL								
	490,659 58	433,456 40		57,203 18		00		57,203 18
NON-SECY ASSET-STOCK								
EUR - EURO CURRENCY								
INTERNATIONAL								
99LKCE903	EURO CURRENCY			03AUG00	03AUG00	1 105889	31JUL00 TO 31JUL00	
148	279 98	279 98		00			279 980	
	253 17	259 43		00		-6 26		-6 26
INTERNATIONAL TOTAL								
	279 98	279 98		00		-6 26		-6 26
	253 17	259 43		00		-6 26		-6 26
EUR TOTAL								
	279 98	279 98		00		-6 26		-6 26
	253 17	259 43		00		-6 26		-6 26
JPY - JAPANESE YEN								
99LKDD904	JAPANESE YEN			04AUG00	04AUG00	108 535004	31JUL00 TO 31JUL00	
149	999 00	999 00		00			999 000	
	9 20	9 44		00		-24		-24
JPY TOTAL								
	999 00	999 00		00		-24		-24
	9 20	9 44		00		-24		-24
RIGHTS								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE GN/LS	
EUR - EURO CURRENCY								
SPAIN								
99LVAV903	TELEFONICA SA	EUR 1 (8/R EXP 19JAN2		19JAN01	19JAN01	1 067806	05JAN01 TO 05JAN01	
409	1 64	00		1 64			4 000	
	1 54	-1 54		1 54		00		1 54
99LYFW900	TELEFONICA SA	RTS 20MAR2001		16MAR01	22MAR01	1 119821	06MAR01 TO 06MAR01	
507	26,716 79	00		26,716 79			74,362 000	
	23,858 09	-23,858 09		23,858 09		00		23 858 09
SPAIN TOTAL								
	26,718 43	00		26,718 43		00		23,859 63
	23,859 63	00		23,859 63		00		23,859 63
EUR TOTAL								
	26,718 43	00		26,718 43		00		23,859 63
	23,859 63	00		23,859 63		00		23,859 63
EQUITY TOTAL								
	<u>81 930,060 44</u>	<u>85,226,491 99</u>		-2,057,067 53		-1,239,364 02		<u>-3,296,431 55</u>

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
FOREIGN CASH									
SECURITY SETTLEMENTS									
EUR - EURO CURRENCY									
++ EUR ++	067	1,527,120 00 1,280,185 10	1,527,120 00 1,280,206 61	24NOV00	24NOV00	1 192890 -21 51	1,527,120 00		SS -21 51
++ EUR ++	099	-1,527,629 82 -1,434,062 95	-1,527,629 82 -1,435,971 74	10JAN01	10JAN01	1 065246 1,908 79	-1,527,629 82	1,908 79	SS BTC
++ EUR ++	169	-26,716 79 -23,724 51	-26,716 79 -23,724 50	22MAR01	22MAR01	1 126126 - 01	-26,716 79		SS BTC - 01
++ EUR ++	197	-1,650,873 47 -1,473,239 13	-1,650,873 47 -1,467,709 23	12APR01	12APR01	1 120574 -5,529 90	-1,650,873 47		SS BTC -5,529 90
++ EUR ++	224	30,080 31 26,954 96	30,080 31 26,990 86	23APR01	23APR01	1 115947 -35 90	30,080 31		SS -35 90
++ EUR ++	227	497,230 74 446,190 16	497,230 74 447,222 79	25APR01	25APR01	1 114392 -1,032 63	497,230 74		SS -1,032 63
++ EUR ++	231	514,339 47 463,522 56	514,339 47 459,222 39	26APR01	26APR01	1 109632 4,300 17	514,339 47	4,300 17	SS
++ EUR ++	232	76,472 03 68,247 46	76,472 03 68,274 73	27APR01	27APR01	1 120511 -27 27	76,472 03		SS -27 27
++ EUR ++	229	316,181 13 280,531 72	316,181 13 284,381 87	30APR01	30APR01	1 127078 -3,850 15	316,181 13		SS -3,850 15
++ EUR ++	254	122,615 10 108,410 12	122,615 10 107,637 97	14MAY01	14MAY01	1 131030 772 15	122,615 10	772 15	SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS				
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	268	106,377 98 91,501 01	106,377 98 91,192 51	28MAY01	28MAY01	1 162588 308 50	106,377 98	308 50	SS 308 50
++ EUR ++	249	91,413 42 78,629 25	91,413 42 78,364 15	28MAY01	28MAY01	1 162588 265 10	91,413 42	265 10	SS 265 10
EUR TOTAL		76,610 10 -84,854 25	76,610 10 -83,911 59						-2,942 66
GBP - POUND STERLING									
++ GBP ++	012	605,564 84 847,821 30	605,564 84 847,952 18	15SEP00	15SEP00	0 714260 -130 88	605,564 84		SS -130 88
++ GBP ++	014	321,998 98 451,297 55	321,998 98 451,262 48	18SEP00	18SEP00	0 713496 35 05	321,998 98	35 05	SS 35 05
++ GBP ++	049	65,809 46 94,179 94	65,809 46 94,923 75	04NOV00	04NOV00	0 698763 -743 81	65,809 46		SS -743 81
++ GBP ++	050	204,897 78 293,249 84	204,897 78 295,545 12	07NOV00	07NOV00	0 698714 -2,295 26	204,897 78		SS -2,295 26
++ GBP ++	095	28,667 10 42,941 96	28,667 10 42,961 80	08JAN01	08JAN01	0 667267 16	28,667 10	16	SS 16
++ GBP ++	103	52,074 19 76,981 24	52,074 19 76,981 25	12JAN01	12JAN01	0 674653 - 01	52,074 19		SS - 01
++ GBP ++	105	28,397 52 41,667 67	28,397 52 41,667 68	16JAN01	16JAN01	0 681524 - 01	28,397 52		SS - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	NET BASE GN/LS	
(CONTINUED)									
GBP - POUND STERLING									
** GBP **	108	47,541 95 70,022 14	47,541 95 70,022 13	17JAN01	17JAN01	0 678956	47,541 95	SS 01	
** GBP **	118	40,025 08 58,912 91	40,025 08 58,833 48	23JAN01	23JAN01	0 679394	40,025 08	SS 79 43	
** GBP **	117	9,437 61 13,793 06	9,437 61 13,872 49	24JAN01	24JAN01	0 684229	9,437 61	SS -79 43	
** GBP **	120	539,411 96 787,703 05	539,411 96 787,703 06	25JAN01	25JAN01	0 684791	539,411 96	SS - 01	
** GBP **	122	149,390 60 217,878 86	149,390 60 217,878 85	26JAN01	26JAN01	0 685659	149,390 60	SS 01	
** GBP **	137	407 595 65 588,669 93	407,595 65 588,669 95	08FEB01	08FEB01	0 692401	407,595 65	SS - 02	
** GBP **	162	233,368 25 342,654 47	233,368 25 341,295 64	09MAR01	09MAR01	0 681060	233,368 25	SS 1,358 83	
** GBP **	266	39,995 26 56,803 30	39,995 26 56,715 03	25MAY01	25MAY01	0 704101	39,995 26	SS 88 27	
GBP TOTAL									
		2,774,176 23 3,984,597 22	2,774,176 23 3,986,284 89						
						-1,687 67		-1,687 67	
JPY - JAPANESE YEN									
** JPY **	017	-69,252,269 00 -637,476 57	-69,252,269 00 -637,495 40	08AUG00	08AUG00	108 635002	-69,252,269 00	SS BTC 18 83	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE			NET	NET BASE GN/LS	
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	041	-121,466,725 00 -1,120,903 68	-121,466,725 00 -1,120,418 68	02NOV00	02NOV00	108 364998	-121,466,725 00	SS BTC -485 00	
** JPY **	042	-53 583,074 00 -494,468 46	-53,583,074 00 -494,254 51	02NOV00	02NOV00	108 364998	-53,583,074 00	SS BTC -213 95	
** JPY **	046	7,775,520 00 72,448 36	7,775,520 00 72,448 27	06NOV00	06NOV00	107 324997	7,775,520 00	SS 09	
** JPY **	066	4,689,360 00 43,605 73	4,689,360 00 43,330 85	08NOV00	08NOV00	107 540001	4,689,360 00	SS 274 88	
** JPY **	054	4,719,420 00 43,848 55	4,719,420 00 43,885 06	13NOV00	13NOV00	107 630005	4,719,420 00	SS -36 51	
** JPY **	056	781,560 00 7,225 63	781,560 00 7,261 54	14NOV00	14NOV00	108 165001	781,560 00	SS -35 91	
** JPY **	058	1,543,080 00 14,188 59	1,543,080 00 14,325 08	15NOV00	15NOV00	108 755005	1,543,080 00	SS -136 49	
** JPY **	064	761,520 00 6,981 30	761,520 00 7,047 36	16NOV00	16NOV00	109 080002	761,520 00	SS -66 06	
** JPY **	069	721,440 00 6,518 25	721,440 00 6,518 45	27NOV00	27NOV00	110 680000	721,440 00	SS - 20	
** JPY **	081	-57,455,724 00 -511,536 00	-57,455,724 00 -511,535 99	13DEC00	13DEC00	112 320000	-57,455,724 00	SS BTC - 01	
** JPY **	111	51,673,690 00 438,563 05	51,673,690 00 436,949 87	18JAN01	18JAN01	117 824997	51,673,690 00	SS 1,613 18	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CM/LS CM/LS	SELL RATE BASE CURR CM/LS	TRD DTS SHS/PAR NET	OF ORIG DTL FUND NET	BUYS RSM GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	145 206,507,880 00 1,788,489 04	206,507,880 00 1,788,480 84		16FEB01	00 00	115 464996 206,507,880 00 8 20			SS 8 20
++ JPY ++	148 36,683,917 00 316,104 40	36,683,917 00 317,705 96		19FEB01	00 00	114 050003 36,683,917 00 -1,601 56			SS -1,601 56
++ JPY ++	161 -32,005,414 00 -267,816 53	-32,005,414 00 -269,213 22		08MAR01	00 00	119 504997 -32,005,414 00 1,396 69			SS BTC 1,396 69
++ JPY ++	178 -708,580 00 -5,591 48	-708,580 00 -5,591 92		02APR01	00 00	124 724998 -708,580 00 44			SS BTC 44
++ JPY ++	181 -32,764,340 00 -261,414 13	-32,764,340 00 -261,414 04		04APR01	00 00	125 334999 -32,764,340 00 - 09			SS BTC - 09
++ JPY ++	184 -3,293,400 00 -24,553 25	-3,293,400 00 -24,552 76		06APR01	00 00	124 029999 -3,293,400 00 - 49			SS BTC - 49
++ JPY ++	186 -55,602,027 00 -445,421 98	-55,602,027 00 -445,422 27		09APR01	00 00	124 830002 -55,602,027 00 29			SS BTC 29
++ JPY ++	243 261,365,832 00 2,138,399 15	261,365,832 00 2,138,399 16		09MAY01	00 00	122 224998 261,365,832 00 - 01			SS - 01
JPY TOTAL	151,091,666 00 1,105,189 97	151,091,666 00 1,104,453 65				736 32			736 32
KRW - SOUTH KOREAN WON									
++ KRW ++	276 3,157 00 2 45	3,157 00 2 46		15JAN01	00 00	1284 000000 3,157 00 - 01			SS - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CM/LS CM/LS	SELL RATE BASE CURR CM/LS	TRD DTS SHS/PAR NET	OF ORIG DTL FUND NET	BUYS RSM GN/LS
(CONTINUED)									
KRW - SOUTH KOREAN WON									
++ KRW ++	143 -192,676,980 00 -153,711 19	-192,676,980 00 -152,422 26		13FEB01	00 00	1253 500000 -192,676,980 00 -1,288 93			SS BTC -1,288 93
KRW TOTAL	-192,673,823 00 -153,708 74	-192,673,823 00 -152,419 80				-1,288 94			-1,288 94
CURRENCY TRADES									
CHF - SWISS FRANC									
++ CHF ++	063 7,890 00 4,439 82	7,890 00 4,422 15		08NOV00	00 00	1 777100 7,890 00 17 67			CT 17 67
++ CHF ++	085 3 22 1 88	3 22 1 89		12DEC00	00 00	1 714700 3 22 - 01			CT - 01
CHF TOTAL	7,893 22 4,441 70	7,893 22 4,424 04				17 66			17 66
EUR - EURO CURRENCY									
++ EUR ++	008 40 37	40 36		02AUG00	00 00	1 094451 40 01			CT 01
++ EUR ++	024 610 99 517 11	610 99 533 30		20SEP00	00 00	1 181544 610 99 -16 19			CT -16 19
++ EUR ++	061 40 35	40 36		03OCT00	00 00	1 143641 40 - 01			CT - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST					NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	090	1,871,473 29 1,732,704 46	1,871,473 29 1,752,670 21	28DEC00	28DEC00	1 080088 34 25	1,871,473 29	CT 34 25
++ EUR ++	091	391 28 362 27	391 28 362 26	28DEC00	28DEC00	1 080088 01	391 28	CT 01
++ EUR ++	133	-328 86 -309 06	-328 86 -306 18	05FEB01	05FEB01	1 064056 -2 88	-328 86	CT BTC 2 88
++ EUR ++	168	26,716 78 23,724 50	26,716 78 23,724 58	22MAR01	22MAR01	1 126126 - 08	26,716 78	CT 08
++ EUR ++	192	1,450,875 47 1,467,711 01	1,450,875 47 1,467,711 00	10APR01	10APR01	1 124796 01	1,450,875 47	CT 01
++ EUR ++	215	-309,075 65 -275,417 44	-309,075 65 -275,357 64	19APR01	19APR01	1 122208 -59 80	-309,075 65	CT BTC -59 80
++ EUR ++	218	-30,080 31 -26,954 96	-30,080 31 -26,921 77	23APR01	23APR01	1 115947 -33 19	-30,080 31	CT BTC -33 19
++ EUR ++	235	-1,512,590 10 -1,350,213 43	-1,512,590 10 -1,350,208 23	02MAY01	02MAY01	1 120260 -5 20	-1,512,590 10	CT BTC -5 20
++ EUR ++	239	-7,120 47 -6,348 61	-7,120 47 -6,203 65	07MAY01	07MAY01	1 121579 -144 96	-7,120 47	CT BTC -144 96
++ EUR ++	249	-637,193 28 -558,181 07	-637,193 28 -558,181 08	11MAY01	11MAY01	1 141553 01	-637,193 28	CT BTC 01
++ EUR ++	256	35,475 00 31,092 07	35,475 00 31,141 81	21MAY01	21MAY01	1 140966 -49 74	35,475 00	CT -49 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST					NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	262	-106,377 98 -91,192 51	-106,377 98 -91,192 52	25MAY01	25MAY01	1 166521 01	-106,377 98	CT BTC 01
++ EUR ++	278	57,915 00 48,935 28	57,915 00 49,523 11	04JUN01	04JUN01	1 183502 -587 83	57,915 00	CT -587 83
++ EUR ++	285	55,518 75 47,801 65	55,518 75 46,780 09	18JUN01	18JUN01	1 161440 1,021 54	55,518 75	CT 1,021 56
++ EUR ++	288	41,925 00 36,101 63	41,925 00 36,049 21	25JUN01	25JUN01	1 161305 52 42	41,925 00	CT 52 42
EUR TOTAL								
		1,138,135 71 1,080,333 62	1,138,135 71 1,080,125 22					208 40
GBP - POUND STERLING								
++ GBP ++	026	23,399 97 33,015 04	23,399 97 32,796 44	20SEP00	20SEP00	0 708767 218 60	23,399 97	CT 218 60
++ GBP ++	092	54,442 36 81,154 54	54,442 36 79,091 95	28DEC00	28DEC00	0 670848 2,062 59	54,442 36	CT 2,062 59
++ GBP ++	097	46 36 69 41	46 36 69 47	08JAN01	08JAN01	0 667869 - 06	46 36	CT - 06
++ GBP ++	102	-472,359 58 -707,263 82	-472,359 58 -707,263 81	11JAN01	11JAN01	0 667869 - 01	-472,359 58	CT BTC - 01
++ GBP ++	104	-52,074 23 -76,981 30	-52,074 23 -76,981 31	12JAN01	12JAN01	0 676453 01	-52,074 23	CT BTC 01

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S	DTL	FUND	RSM
		LOCAL BASE	PRINCIPAL PRINCIPAL					NET NET	LOCAL BASE						
(CONTINUED)		GBP - POUND STERLING													
++ GBP ++	106		-28,397 65 -41,667 84		-28,397 65 -41,667 85		16JAN01	00 00	16JAN01	0 681524		-28,397 65			CT BTC - 01
++ GBP ++	155		-149,049 00 -215,694 38		-149,049 00 -215,694 37		23FEB01	00 00	23FEB01	0 691013		-149,049 00			CT BTC - 01
++ GBP ++	164		26,170 00 38,414 94		26,170 00 38,273 92		12MAR01	00 00	12MAR01	0 681245		26,170 00	141 94		CT 141 94
++ GBP ++	167		23,377 41 33,292 95		23,377 41 33,891 40		19MAR01	00 00	19MAR01	0 702173		23,377 41			CT -598 45
++ GBP ++	189		27 12 39 25		27 12 38 50		09APR01	00 00	09APR01	0 690989		27 12	75		CT 75
++ GBP ++	199		-353,281 68 -508,690 05		-353,281 68 -508,690 06		12APR01	00 00	12APR01	0 494493		-353,281 68			CT BTC 01
++ GBP ++	216		-208,582 40 -299,722 67		-208,582 40 -299,722 66		19APR01	00 00	19APR01	0 495918		-208,582 40			CT BTC - 01
++ GBP ++	220		-206,763 59 -297,026 33		-206,763 59 -297,026 32		24APR01	00 00	24APR01	0 496112		-206,763 59			CT BTC - 01
++ GBP ++	242		26,554 40 38,021 10		26,554 40 38,164 47		08MAY01	00 00	08MAY01	0 498470		26,554 40			CT -143 37
++ GBP ++	258		100,792 72 143,604 33		100,792 72 143,722 57		23MAY01	00 00	23MAY01	0 701878		100,792 72			CT -118 24
++ GBP ++	260		84,422 57 119,082 31		84,422 57 119,365 00		24MAY01	00 00	24MAY01	0 708943		84,422 57			CT -282 69

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S	DTL	FUND	RSM
		LOCAL BASE	PRINCIPAL PRINCIPAL					NET NET	LOCAL BASE						
(CONTINUED)		GBP - POUND STERLING													
++ GBP ++	244		84,905 59 122,584 74		84,905 59 122,663 47		25MAY01	00 00	25MAY01	0 708943		84,905 59			CT -78 73
++ GBP ++	270		28,021 59 39,771 02		28,021 59 39,797 68		29MAY01	00 00	29MAY01	0 704573		28,021 59			CT -26 66
++ GBP ++	271		23,513 30 33,372 41		23,513 30 33,394 78		29MAY01	00 00	29MAY01	0 704573		23,513 30			CT -22 37
++ GBP ++	279		32,497 85 45,909 74		32,497 85 46,128 41		04JUN01	00 00	04JUN01	0 707864		32,497 85			CT -218 67
++ GBP ++	281		469,934 28 653,431 54		469,934 28 663,382 78		06JUN01	00 00	06JUN01	0 718959		469,934 28			CT -9,751 24
++ GBP ++	282		21 02 28 87		21 02 29 64		11JUN01	00 00	11JUN01	0 728173		21 02			CT - 77
++ GBP ++	289		23,377 41 33,043 94		23,377 41 32,744 75		25JUN01	00 00	25JUN01	0 707464		23,377 41			CT 299 21
GBP TOTAL			-467,001 98 -732,012 24		-467,001 98 -723,494 05			00 00				-8,518 19			-8,518 19
		GRD - CREEK DRACHMA													
++ GRD ++	021		5,360,740 00 14,250 47		5,360,740 00 15,039 27		23AUG00	00 00	23AUG00	376 179993		5,360,740 00			CT -788 80
++ GRD ++	029		176,397,885 00 451,827 27		176,397,885 00 454,469 73		05OCT00	00 00	05OCT00	390 410004		176,397,885 00			CT -2,642 46

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	LOCAL COST		TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
		BASE	PRINCIPAL NET		BASE	COST					SHS/PAR	DTL FUND RSN
(CONTINUED)												
GRD - GREEK DRACHMA												
GRD TOTAL												
		181,758,625 00	466,077 74	181,758,625 00	469,509 00		00					
									-3,431 26			-5,431 26
JPY - JAPANESE YEN												
++ JPY ++	006	69,252,269 00	637,476 57	69,252,269 00	637,476 58	08AUG00	00	08AUG00	108 635002		69,252,269 00	CT
							00				- 01	- 01
++ JPY ++	038	121,466,726 00	1,119,767 03	121,466,726 00	1,119,767 01	01NOV00	00	01NOV00	108 474998		121,466,726 00	CT
							00				02	02
++ JPY ++	043	-62,978,093 00	-581,166 37	-62,978,093 00	-581,128 86	02NOV00	00	02NOV00	108 364998		-62,978,093 00	CT BTC
							00				-37 51	-37 51
++ JPY ++	052	-25,009,268 00	-233,110 57	-25,009,268 00	-233,110 58	07NOV00	00	07NOV00	107 285004		-25,009,268 00	CT BTC
							00				01	01
++ JPY ++	078	85,249,576 00	769,365 79	85,249,576 00	769,358 24	11DEC00	00	11DEC00	110 805000		85,249,576 00	CT
							00				7 55	7 55
++ JPY ++	084	138,125 00	1,239 07	138,125 00	1,234 30	12DEC00	00	12DEC00	111 474998		138,125 00	CT
							00				4 77	4 77
++ JPY ++	080	57,455,724 00	511,536 00	57,455,724 00	511,684 33	13DEC00	00	13DEC00	112 320000		57,455,724 00	CT
							00				-148 33	-148 33
++ JPY ++	088	116,490,745 00	1,020,103 73	116,490,745 00	1,020,368 46	27DEC00	00	27DEC00	114 195000		116,490,745 00	CT
							00				-264 73	-264 73
++ JPY ++	093	1,496,886 00	13,057 28	1,496,886 00	13,111 56	28DEC00	00	28DEC00	114 639999		1,496,886 00	CT
							00				-54 28	-54 28

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	LOCAL COST		TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS	
		BASE	PRINCIPAL NET		BASE	COST					SHS/PAR	DTL FUND RSN
(CONTINUED)												
JPY - JAPANESE YEN												
++ JPY ++	149	95,625 00	827 31	95,625 00	828 17	20FEB01	00	20FEB01	115 584999		95,625 00	CT
							00				- 86	- 86
++ JPY ++	179	708,580 00	5,591 48	708,580 00	5,591 49	02APR01	00	02APR01	126 724998		708,580 00	CT
							00				- 01	- 01
++ JPY ++	182	-177,917,683 00	-1,419,537 12	-177,917,683 00	-1,419,536 72	04APR01	00	04APR01	125 334999		-177,917,683 00	CT BTC
							00				- 40	- 40
++ JPY ++	183	32,764,340 00	261,414 13	32,764,340 00	261,414 14	04APR01	00	04APR01	125 334999		32,764,340 00	CT
							00				- 01	- 01
++ JPY ++	185	3,293,400 00	26,553 25	3,293,400 00	26,553 24	06APR01	00	06APR01	124 029999		3,293,400 00	CT
							00				01	01
++ JPY ++	187	55,602,025 00	445,421 97	55,602,025 00	445,421 96	09APR01	00	09APR01	124 830002		55,602,025 00	CT
							00				01	01
++ JPY ++	211	-163,516,152 00	-1,336,189 19	-163,516,152 00	-1,336,189 20	18APR01	00	18APR01	122 375000		-163,516,152 00	CT BTC
							00				01	01
JPY TOTAL												
		114,592,825 00	1,242,350 36	114,592,825 00	1,242,844 12		00					
											-493 76	-493 76
KRW - SOUTH KOREAN WON												
++ KRW ++	132	337,748,580 00	270,523 49	337,748,580 00	268,801 10	02FEB01	00	02FEB01	1248 500000		337,748,580 00	CT
							00				1,722 39	1,722 39
++ KRW ++	139	1,610,206,110 00	1,271,884 76	1,610,206,110 00	1,270,379 57	08FEB01	00	08FEB01	1266 000000		1,610,206,110 00	CT
							00				1,505 19	1,505 19

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED) KRW - SOUTH KOREAN WON							
KRW TOTAL	1,947,954,690 00 1,542,408 25	1,947,954,690 00 1,539,180 67		00 00	3,227 50		3,227 50
MISCELLANEOUS RECEIPT							
EUR - EURO CURRENCY							
** EUR **	034 -610 99 -529 38	-610 99 -528 24	08SEP00	00 00	1 154161 -1 14	-610 99	MR BTC -1 14
** EUR **	032 -111 30 -94 32	-111 30 -94 20	20SEP00	00 00	1 179992 -12	-111 30	MR BTC -12
** EUR **	202 -4,276 71 -3,966 16	-4,276 71 -3,966 14	12APR01	00 00	1 078299 -02	-4,276 71	MR BTC -02
** EUR **	204 -1 86 -1 64	-1 86 -1 65	12APR01	00 00	1 134146 01	-1 86	MR BTC 01
** EUR **	273 -57,915 00 -49,523 11	-57,915 00 -49,523 12	29MAY01	00 00	1 169454 01	-57,915 00	MR BTC 01
** EUR **	290 -12,712 50 -10,946 74	-12,712 50 -10,946 75	25JUN01	00 00	1 161305 01	-12,712 50	MR BTC 01
EUR TOTAL	-75,628 36 -65,061 35	-75,628 36 -65,060 10		00 00	-1 25		-1 25

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS	BUYS
GBP - POUND STERLING							
** GBP **	096 -28,667 40 -42,962 41	-28,667 40 -42,962 40	08JAN01	00 00	0 667267 -01	-28,667 40	MR BTC -01
** GBP **	158 -24,170 00 -38,477 77	-24,170 00 -38,477 78	06MAR01	00 00	0 680133 01	-24,170 00	MR BTC 01
** GBP **	255 -23,513 30 -33,646 38	-23,513 30 -33,646 37	18MAY01	00 00	0 698836 -01	-23,513 30	MR BTC -01
** GBP **	284 -23,377 41 -32,744 73	-23,377 41 -32,744 71	15JUN01	00 00	0 713929 -02	-23,377 41	MR BTC -02
GBP TOTAL	-101,728 11 -147,831 29	-101,728 11 -147,831 24		00 00	-03		-03
JPY - JAPANESE YEN							
** JPY **	009 -109,969 00 -1,033 98	-109,969 00 -1,012 28	31AUG00	00 00	106 355055 -21 70	-109,969 00	MR BTC -21 70
JPY TOTAL	-109,969 00 -1,033 98	-109,969 00 -1,012 28		00 00	-21 70		-21 70
MISCELLANEOUS DISBURSEMEN							
EUR - EURO CURRENCY							
** EUR **	128 328 86 306 17	328 86 306 18	01FEB01	00 00	1 074114 -01	328 86	MD -01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS			NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
EUR TOTAL	328 86	328 86		00					
	306 17	306 18		00		- 01			- 01
GBP - POUND STERLING									
++ GBP ++				30JAN01	30JAN01	0 672494			
157	10 00	10 00		00			10 00		MD
	14 87	14 63		00		24			24
GBP TOTAL	10 00	10 00		00					
	14 87	14 63		00		24			24
JPY - JAPANESE YEN									
++ JPY ++				01DEC00	01DEC00	111 154999			
072	7,105 00	7,105 00		00			7,105 00		MD
	63 92	63 96		00		- 04			- 04
JPY TOTAL	7,105 00	7,105 00		00					
	63 92	63 96		00		- 04			- 04
FOREIGN CASH TOTAL	8,239,281 97	8,253,477 28		00		-14,195 31			-14,195 31

CHF	SWISS FRANC	LOCAL SEC	GN/LS	BASE CURR	BASE TOTAL
USD	US DOLLAR	BASE SEC	GN/LS	GN/LS	GN/LS
NET GAINS/LOSSES					
FOREIGN CASH					
CURRENCY TRADES					
SPOTS					
			00		
			00	17 66	17 66
			=====	=====	=====
FOREIGN CASH TOTAL			00	17 66	17 66
			00		
CURRENCY TOTAL			00	17 66	17 66
			00		
			=====	=====	=====

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	12,325,046 14	21,685 34	12,346,731 48
DEPOSITORY RECEIPTS	3,176,462 86	00	3,176,462 86
MUTUAL FUNDS	85,296 86	00	85,296 86
RIGHTS	23,859 63	00	23,859 63
COMMON STOCK UNIT	82,638 87	00	82,638 87
EQUITY TOTAL	15,693,304 34	21,685 34	15,714,989 70
CURRENCY TOTAL	15,693,304 34	21,685 34	15,714,989 70

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-14,467,225 44	-1,261,042 86	-17,728,268 30
DEPOSITORY RECEIPTS	-1,230,671 53	00	-1,230,671 53
MUTUAL FUNDS	-28,093 68	00	-28,093 68
COMMON STOCK UNIT	-24,381 24	00	-24,381 24
NON-SECY ASSET-STOCK	00	-6 50	-6 50
EQUITY TOTAL	-17,750,371 89	-1,261,049 36	-19,011,421 25
CURRENCY TOTAL	-17,750,371 89	-1,261,049 36	-19,011,421 25

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	-4,142,179 30	-1,239,357 52	-5,381,536 82
DEPOSITORY RECEIPTS	1,945,791 33	00	1,945,791 33
MUTUAL FUNDS	57,203 18	00	57,203 18
RIGHTS	23,859 63	00	23,859 63
COMMON STOCK UNIT	58,257 63	00	58,257 63
NON-SECY ASSET-STOCK	00	-6 50	-6 50
EQUITY TOTAL	-2,057,067 53	-1,239,364 02	-3,296 431 55
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-5,182 95	-5,182 95
CURRENCY TRADES SPOTS	00	-8,989 57	-8,989 57
MISCELLANEOUS RECEIPT	00	-22 98	-22 98
MISCELLANEOUS DISBURSEMEN	00	19	19
FOREIGN CASH TOTAL	00	-14,195 31	-14,195 31
CURRENCY TOTAL	-2,057,067 53	-1,253,559 33	-3,310,626 86
RUN DATE 21NOV01			

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	<u>Proceeds</u>	<u>Cost</u>	<u>Gain/Loss</u>
Equity (p 20)	81,930,060.44	85,226,491.99	<3,296,431.55>
Foreign cash (p 35)	8,239,261.97	8,253,477.28	<14,195.31>
	90,169,342.41	93,479,969.27	<3,310,626.86>
Less Rockefeller Int'l Small Co Fund activity on p 18 (note any gain/loss is reported per the K-1)	<4,910,654.58>	<4,334,564.40>	<572,031.8>
Aug'00 June'01 total	54,678,682.83	73,046,512.87	<3,367,830.04>
July'00 (p 49-A)	15,987,725.52	16,717,810.22	<730,084.70>
TOTAL	105,666,408.35	109,764,323.09	<4,097,914.74>

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

	DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
--	-------	-------	------	----------	-------	--------------------	--------------------

INFOVISTA SA COMMON STOCK	07-JUL-00		43,683 74				
PURCHASE TO SETTLE ON 12-JUL 00							
(BT-STD 4081148)							
THROUGH SMITH BARNEY INC							
AT 17 2663003							
INFOVISTA SA COMMON STOCK	07-JUL-00		50,224 50				
PURCHASE TO SETTLE ON 12-JUL 00							
(BT-STD 4061148)							
THROUGH INSTINET /NEW YORK							
AT 27 0552021 COM 37 10							
TOTAL INFOVISTA S A							
			155,870 74				
TOTAL US DOLLARS							
			10,972,638 62				
TOTAL EQUITIES							
			16,833,400 29				
TOTAL PURCHASES							
			21,324,628 95				

SALES CASH AND EQUIVALENTS US DOLLARS

BT INSTITUTIONAL LIQUID ASSETS FUND	03-JUL-00		(318,205 98)				
BT INSTITUTIONAL LIQUID ASSETS FUND							
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 03-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	05-JUL-00		(493,005 34)				
BT INSTITUTIONAL LIQUID ASSETS FUND							
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 05-JUL-00							
AT 1 0000000							
BT INSTITUTIONAL LIQUID ASSETS FUND	06-JUL-00		(822,971 84)				
BT INSTITUTIONAL LIQUID ASSETS FUND							
(BT-STD 0383107)							
SALE MONEY MARKET MUTUAL FUNDS							
TO SETTLE ON 06-JUL-00							
AT 1 0000000							

BMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL 00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS			
DESCRIPTION	DATE/ UNITS	COST	PROCEEDS
SECURITY	TOTAL	COMPONENT	CURRENCY
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT STD 0383107) TO SETTLE ON 10-JUL-00 AT 1 0000000	10-JUL-00 USD (1,049,832 75)	(1,049,832 75)	1,049,832 75
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 13-JUL-00 AT 1 0000000	13 JUL-00 USD (467,570 60)	(467 570 60)	467,570 60
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 19-JUL-00 AT 1 0000000	19-JUL-00 USD (734,629 87)	(734,629 87)	734,629 87
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 24-JUL-00 AT 1 0000000	24-JUL-00 USD (422,677 89)	(422,677 89)	422,677 89
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 25-JUL-00 AT 1 0000000	25-JUL-00 USD (344,936 45)	(344,936 45)	344,936 45
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 26-JUL-00 AT 1 0000000	26-JUL-00 USD (270,127 26)	(270,127 26)	270,127 26
BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 27-JUL-00 AT 1 0000000	27 JUL-00 USD (113,958 02)	(113,958 02)	113,958 02

EMK FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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<p>EMU IN-COUNTRIES FINLAND NOKIA AB (OY) NOKIA AB(OY) COMMON STOCK EUR 06 (REFER FROM 5655212) (SEDOL 5902941) SALE TO SETTLE ON 01-AUG-00 THROUGH MORGAN STANLEY AND CO, INC/ NEW YORK AT 45 7117000 COM 172 70 FX RATE 1 0648 EUR/USD</p>	27-JUL-00	EUR	(42,865 80)	86,176 70	43,310 90	40,675 15
TOTAL FINLAND		EUR	(42,865 80)	86,176 70	43,310 90	40,675 15

<p>GERMANY INTERSHOP COMMUNIC INTERSHOP COMMUNICATIONS NP(WHEN ISSUED) (SEDOL 5499551) SALE TO SETTLE ON 31-JUL-00 THROUGH SALOMON SMITH BARNEY INC AT 456 2719626 COM 87 64 FX RATE 1 0613 EUR/USD</p>	26-JUL-00	EUR	(16,026 41)	48,723 46	32,697 05	30,808 49
TOTAL INTERSHOP COMMUNIC		EUR	(16,026 41)	48,723 46	32,697 05	30,808 49

<p>INTERSHOP COMMUNICATIONS NP(WHEN ISSUED) (SEDOL 5499551) SALE TO SETTLE ON 01-AUG-00 THROUGH SALOMON SMITH BARNEY INC AT 465 0600000 COM 19 53 FX RATE 1 0648 EUR/USD</p>	27-JUL-00	EUR	(3,145 37)	9,153 58	6,601 36	6,199 62
TOTAL INTERSHOP COMMUNIC		EUR	(19,171 78)	58,470 19	39,298 41	37,008 11

<p>SOFTWARE AG DARMST SOFTWARE AG DARMSTADT ORD NPV (SEDOL 5531141) SALE TO SETTLE ON 06-JUL-00 THROUGH LEHMAN BROTHERS INTERNATIONAL AT 94 0000000 COM 79 15 FX RATE 1 0509 EUR/USD</p>	03-JUL-00	EUR	(64,564 73)	39,494 85	(25,069 88)	(23,855 63)
TOTAL INTERSHOP COMMUNIC		USD	(19,977 56)	55,062 80	35,085 24	37,008 11

EMK FDN-JANUS GLOBAL EQUITY 218817
FROM 01-JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
THROUGH 01 AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT						
(384 63)	(5,960 96)	(6,268 55)	6,613 72	(12,882 27)	11-JUL-00 EUR (84 000)	SOFTWARE AG DARMSTADT ORD NPV (SEDOL 5531141) SALE TO SETTLE ON 14-JUL-00 THROUGH LEHMAN BROTHERS INTERNATIONAL EUROPE AT 78 8925000 COM 13 25 FX RATE 1 0516 EUR/USD
(19,377 20)	(270,359 15)	(286,283 32)	245,877 26	(52,160 58)	12-JUL-00 EUR (3,470 000)	SOFTWARE AG DARMSTADT ORD NPV (SEDOL 5531141) SALE TO SETTLE ON 17-JUL-00 THROUGH LEHMAN BROTHERS INTERNATIONAL EUROPE AT 71 0000000 COM 492 74 FX RATE 1 0589 EUR/USD
(21,648 61)	(300,175 74)	(317,621 75)	291,985 83	(609,607 58)	EUR (609,607 58)	TOTAL SOFTWARE AG DARMST
(23,571 48)	(263,167 63)	(278,323 34)	350,456 02	(628,779 36)	EUR (628,779 36)	TOTAL GERMANY
(20,020 59)	507,792 82	534,959 73	733,769 07	(198,809 34)	EUR (198,809 34) 07-JUL-00 USD (16,911 000)	NETHERLANDS VERSATEL TELECOM VERSATEL TELECOM COM STK (SEDOL 5731532) SALE TO SETTLE ON 12-JUL-00 THROUGH ABN AMRO BANK AT 43 4770001 COM 1,098 43 EXP 372 050 FX RATE 1 0535 EUR/USD
(20,020 59)	507,792 82	534,959 73	733,769 07	(198,809 34)	EUR (198,809 34)	TOTAL NETHERLANDS
(49,666 32)	299,947 29	299,947 29	1,170,401 79	(870,454 50)	EUR (870,454 50)	TOTAL EMU IN COUNTRIES
(49,666 32)	299,947 29	299,947 29	1,170,401 79	(870,454 50)	EUR (870,454 50)	TOTAL EURO

EMX FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		SECURITY COMPONENT		CURRENCY COMPONENT	
DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
JAPANESE YEN					
FUJITSU FUJITSU Y50 COMMON STOCK (SEDOL 6356945) SALE TO SETTLE ON 14-JUL-00 THROUGH INSTINET CORP / TOKYO AT 3,447 5000000 COM 24,133 FX RATE 106 9199 JPY/USD	(43,503,219)	48,240,867	4,737,648	4,737,648	1,379 11
11-JUL-00 JPY	(14,000 000) USD	451,187 18	45,689 38	44,310 27	
FUJITSU Y50 COMMON STOCK					
(SEDOL 6356945) SALE TO SETTLE ON 17-JUL-00 THROUGH INSTINET CORP / TOKYO AT 3,344 7703333 COM 10,034 FX RATE 108 4199 JPY/USD	(18,644,237)	20,058,588	1,414,351	1,414,351	(1,821 52)
12-JUL-00 JPY	(6,000 000) USD	185,008 38	11,223 61	13,045 13	
FUJITSU Y50 COMMON STOCK					
(SEDOL 6356945) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET CORP / TOKYO AT 3,336 0750000 COM 13,344 FX RATE 107 9797 JPY/USD	(24,858,982)	26,675,256	1,816,274	1,816,274	(1,493 99)
13-JUL-00 JPY	(8,000 000) USD	247,039 55	15,326 52	16,820 51	
TOTAL FUJITSU					
JPY	(87,006,438)	94,974,711	7,968,273	7,968,273	(1,936 40)
USD	(810,995 60)	883,235 11	72,239 51	74,175 91	
SOFTBANK CORPORATI					
SOFTBANK CORPORATION JPY50 (SEDOL 6770620) SALE TO SETTLE ON 06-JUL-00 THROUGH WARBURG DILLON READ (ASIA) LTD AT 14,647 2700000 COM 3,981 FX RATE 105 8896 JPY/USD	(1,235,180)	2,925,473	1,690,293	1,690,293	214 40
03-JUL-00 JPY	(200 000) USD	27,627 58	16,177 19	15,962 79	
SOFTBANK CORPORATION JPY50					
(SEDOL 6770620) SALE TO SETTLE ON 07-JUL-00 THROUGH INSTINET CORP / TOKYO AT 13,982 9771000 COM 9,089 FX RATE 106 2496 JPY/USD	(8,028,669)	18,168,781	10,140,112	10,140,112	1,136 69
04-JUL-00 JPY	(1,300 000) USD	171,000 93	96,573 40	95,436 71	

EMK FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 11-AUG-00



Deutsche Bank Group

Bankers Trust Company
A Member of the

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INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		SECURITY COMPONENT		CURRENCY COMPONENT	
DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT
14-JUL-00	JPY (500 000)	(3,087,950)	6,266,303	3,198,353	3,198,353
(SEDL 6770620) SALE TO SETTLE ON 19-JUL-00 THROUGH INSTINET CORP / TOKYO AT 12,578 8943000 COM 3,144 FX RATE 107 9645 JPY/USD					
17-JUL-00	JPY (1,300 000)	(8,028,669)	17,085,421	9,056,752	9,056,752
(SEDL 6770620) SALE TO SETTLE ON 21-JUL-00 THROUGH INSTINET CORP / TOKYO AT 13,149 2053846 COM 8,546 FX RATE 108 4399 JPY/USD					
10-JUL-00	USD (7,000 000)	(341,035 82)	929,273 61	588,237 79	588,237 79
SEPRACOR COM USD SEPRACOR COM USD 0 10 (SEDL 2796619) SALE TO SETTLE ON 13-JUL-00 THROUGH INSTINET / NEW YORK AT 132 7778000 COM 140 00 EXP 30 990 FX RATE 1 0000 USD/USD					
27-JUL-00	USD (1,590 000)	(9,503 93)	67,964 03	58,460 10	58,460 10
NOKIA CORP NOKIA CORP SPONSORED ORD FIMS ADR (SEDL 264091) SALE TO SETTLE ON 01-AUG 00 THROUGH GOLDMAN, SACHS AND CO / NEW YORK AT 42 7961000 COM 79 50 EXP 2 270 FX RATE 1 0000 USD/USD					
TOTAL JAPANESE YEN	JPY	(107,386,906)	139,440,689	32,053,783	32,053,783
TOTAL SOFTBANK CORPORATI	JPY	(20,380,468)	44,465,978	24,085,510	24,085,510
TOTAL JAPANESE YEN	USD	(188,931 41)	414,410 76	224,542 25	224,542 25
TOTAL JAPANESE YEN	USD	(999,927 01)	1,297,645 87	298,718 16	298,718 16
(999 30)					

EMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG 00
 PREPARED DATE 11 AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						12-JUL-00 USD (8,000 000)	SEPRACOR COM USD 0 10 (SEDOL 2796619) SALE TO SETTLE ON 17-JUL-00 THROUGH SALOMON SMITH BARNEY INC AT 132 875000 EXP 35 440 FX RATE 1 0000 USD/USD
			673,209 34	1,062,964 56	(389,755 22)		
			673,209 34				
			1,261,447 13	1,992,238 17	(730,791 04)	USD	TOTAL SEPRACOR COM USD
			9,195 55	42,406 00	(33,210 45)	03-JUL-00 USD (455 000)	SAMSUNG ELEC GDR SAMSUNG ELECTRONICS GDR (1/2 NON-VOTING SHS) (REPR 1/2 NON-VOTING SHS) (REREF FROM 5034468) (SEDOL 4773096) SALE TO SETTLE ON 07-JUL-00 THROUGH INSTINET /NEW YORK AT 93 2000000
			9,195 55				
			7,130 70	48,735 00	(41,604 30)	10-JUL-00 USD (570 000)	SAMSUNG ELECTRONICS GDR (1/2 NON-VOTING SHS) (REPR 1/2 NON-VOTING SHS) (REREF FROM 5034468) (SEDOL 4773096) SALE TO SETTLE ON 13-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 85 5000000
			7,130 70				
			5,990 70	47,595 00	(41,604 30)	11-JUL-00 USD (570 000)	SAMSUNG ELECTRONICS GDR (1/2 NON-VOTING SHS) (REPR 1/2 NON-VOTING SHS) (REREF FROM 5034468) (SEDOL 4773096) SALE TO SETTLE ON 14-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 83 5000000
			5,990 70				

EMK FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
			48,456 10	297,352 00	(248,895 90)	(3,410 000)	13-JUL-00	SAMUNG ELECTRONICS GDR (1/2) NON-VOTING SHS) (REPR 1/2 (SEDL 4773096) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP / NEW YORK AT 87 2000000
			21,542 68	145,990 63	(124,447 95)	(1,705 000)	18-JUL-00	SAMUNG ELECTRONICS GDR (1/2) NON-VOTING SHS) (REPR 1/2 (SEDL 4773098) SALE TO SETTLE ON 21-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP / NEW YORK AT 85 6250029
			92,315 73	582,078 63	(489,762 90)	(1,885 000)	13-JUL-00	VERITAS SOFTWARE VERITAS SOFTWARE COM STK US10 01 (SEDL 2933751) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET /NEW YORK AT 130 0975013 COM 37 70 EXP 8 180 FX RATE 1 000 USD/USD
			235,988 46	466,574 24	(230,585 78)	(3,455 000)	14-JUL-00	VERITAS SOFTWARE COM STK US10 01 (SEDL 2933751) SALE TO SETTLE ON 19 JUL-00 THROUGH INSTINET /NEW YORK AT 135 0877000 COM 69 10 EXP 15 560 FX RATE 1 000 USD/USD
			355,371 97	711,762 15	(356,390 18)			TOTAL VERITAS SOFTWARE
			355,371 97	711,762 15	(356,390 18)			TOTAL SAMUNG ELEC GDR

EMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
		3,292 70	8,004 54	(4,711 84)	11-JUL-00 USD (505 000)	FIRSTCOM CORPORATION COM STK NPV (FORMERLY INTERAMERICAS COMM) (SEDOL 2474186) SALE TO SETTLE ON 14-JUL-00 THROUGH INSTINET /NEW YORK AT 15 8711089 COM 10 10 EXP 0 270 FX RATE 1 000 USD/USD
		5,568 82	13,779 55	(8,210 73)	12-JUL-00 USD (880 000)	FIRSTCOM CORPORATION COM STK NPV (FORMERLY INTERAMERICAS COMM) (SEDOL 2474186) SALE TO SETTLE ON 17-JUL-00 THROUGH INSTINET /NEW YORK AT 15 6791022 COM 17 60 EXP 0 460 FX RATE 1 000 USD/USD
		23,582 14	57,171 49	(33,589 35)	13-JUL-00 USD (3,600 000)	FIRSTCOM CORPORATION COM STK NPV (FORMERLY INTERAMERICAS COMM) (SEDOL 2474186) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET /NEW YORK AT 15 9015000 COM 72 00 EXP 1 910 FX RATE 1 000 USD/USD
		46,519 25	101,801 73	(55,282 48)	14-JUL-00 USD (5,925 000)	FIRSTCOM CORPORATION COM STK NPV (FORMERLY INTERAMERICAS COMM) (SEDOL 2474186) SALE TO SETTLE ON 19-JUL 00 THROUGH INSTINET /NEW YORK AT 17 2023004 COM 118 50 EXP 3 400 FX RATE 1 000 USD/USD
		19,544 00	40,537 34	(20,993 34)	17 JUL-00 USD (2,250 000)	FIRSTCOM CORPORATION COM STK NPV (FORMERLY INTERAMERICAS COMM) (SEDOL 2474186) SALE TO SETTLE ON 20-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 18 0172000 EXP 1 360 FX RATE 1 000 USD/USD
		153,458 98	357,840 86	(204,381 88)	USD	TOTAL FIRSTCOM CORP

EMK FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

	SECURITY	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	COMPONENT	COMPONENT				
	CURRENCY					

					07-JUL-00	CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REREF FROM XCHKSPF) (SEDOL 2181334) SALE TO SETTLE ON 12-JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 225 8214000 EXP 0 830 FX RATE 1 0000 USD/USD
	14,821 54	14,821 54	24,839 52	(10,017 98)	USD	
					(110 000)	
					10 JUL-00	CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REREF FROM XCHKSPF) (SEDOL 2181334) SALE TO SETTLE ON 13-JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 225 6020000 EXP 3 540 FX RATE 1 0000 USD/USD
	63,225 29	63,225 29	106,029 40	(42,804 11)	USD	
					(470 000)	
					11-JUL 00	CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REREF FROM XCHKSPF) (SEDOL 2181334) SALE TO SETTLE ON 14-JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 225 0313000 EXP 0 940 FX RATE 1 0000 USD/USD
	16,743 90	16,743 90	28,127 97	(11,384 07)	USD	
					(125 000)	
					12-JUL-00	CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REREF FROM XCHKSPF) (SEDOL 2181334) SALE TO SETTLE ON 17-JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 225 0000000 EXP 0 230 FX RATE 1 0000 USD/USD
	4,017 59	4,017 59	6,749 77	(2,732 18)	USD	
					(30 000)	
					12-JUL-00	CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REREF FROM XCHKSPF) (SEDOL 2181334) SALE TO SETTLE ON 17-JUL-00 THROUGH DAIN & BOSWORTH /NEW YORK AT 231 9614117 COM 6 80 EXP 2 630 FX RATE 1 0000 USD/USD
	47,892 77	47,892 77	78,857 45	(30,964 68)	USD	
					(340 000)	

EMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG 00
 PREPARED DATE 11-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT	DESCRIPTION
		13-JUL-00	(71,036 61)	183,575 07	112,538 46			CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REFER FROM XCHKSP) (SEDOL 2181334) INSTINET /NEW YORK AT 235 3805000 COM 15 60 EXP 6 120 FX RATE 1 0000 USD/USD
		14-JUL-00	(46,902 38)	121,087 60	74,185 22			CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REFER FROM XCHKSP) (SEDOL 2181334) INSTINET /NEW YORK AT 235 1494000 COM 10 30 EXP 4 040 FX RATE 1 0000 USD/USD
		17-JUL-00	(50,089 92)	132,969 23	82,879 31			CHECK POINT SOFTWARE TECHNOLOGIES COM STK USD0 01 (REFER FROM XCHKSP) (SEDOL 2181334) INSTINET /NEW YORK AT 241 7903090 COM 11 00 EXP 4 440 FX RATE 1 0000 USD/USD
		11-JUL-00	(229,278 13)	68,486 58	(160,791 55)			VIATEL INC VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 14-JUL-00 THROUGH MORGAN STANLEY AND CO,INC/ NEW YORK AT 19 9676000 EXP 2 290 FX RATE 1 0000 USD/USD
		12-JUL-00	(382,018 80)	113,947 00	(268,071 80)			VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 17-JUL-00 THROUGH INSTINET /NEW YORK AT 19 9589000 COM 114 30 EXP 3 810 FX RATE 1 0000 USD/USD
			(265,931 93)	682,236 01	416,304 08			TOTAL CHECK POINT SFWARE

EMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
		(62,413 13)	26,824 86	(89,237 99)	13-JUL-00 USD (1,335 000)	VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET /NEW YORK AT 20 1142022 COM 26 70 EXP 0 900 FX RATE 1 0000 USD/USD
		(71,283 14)	30,321 16	(101,604 30)	14-JUL-00 USD (1,520 000)	VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 19 JUL-00 THROUGH INSTINET /NEW YORK AT 19 9688026 COM 30 40 EXP 1 020 FX RATE 1 0000 USD/USD
		(157,781 39)	61,804 22	(219,585 61)	17-JUL-00 USD (3,285 000)	VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 20 JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 18 8147000 EXP 2 070 FX RATE 1 0000 USD/USD
		(254,944 19)	94,989 05	(349,933 24)	18-JUL-00 USD (5,235 000)	VIATEL INC COM STK USD0 01 (SEDOL 2945693) SALE TO SETTLE ON 21-JUL-00 THROUGH INSTINET /NEW YORK AT 18 1656007 COM 104 70 EXP 3 170 FX RATE 1 0000 USD/USD
		(975,285 20)	396,372 87	(1,371,658 07)	USD	TOTAL VIATEL INC
		155,790 45	326,433 48	(170,643 03)	12-JUL-00 USD (5,585 000)	BEA SYSTEMS INC COM STK USD0 001 (SEDOL 2087476) SALE TO SETTLE ON 17-JUL-00 THROUGH INSTINET /NEW YORK AT 58 4702005 COM 111 70 EXP 10 890 FX RATE 1 0000 USD/USD

EMK FDN- JANUS GLOBAL EQUITY 218817
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 04-AUG-00
 PREPARED DATE 11-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
			272,032 39	551,752 53	(279,720 14)	13-JUL-00 USD (9,155 000)	BEA SYSTEMS INC COM STK USD0 001 (SEDOL 2087476) SALE TO SETTLE ON 18-JUL-00 THROUGH INSTINET /NEW YORK AT 60 2899000 COM 183 10 EXP 18 400 FX RATE 1 000 USD/USD
			427,822 84	878,186 01	(450,363 17)	26-JUL-00 USD (8,415 000)	TOTAL BEA SYSTEMS INC AMAZON COM INCORPORATED COMMON STOCK USD 0 01 (SEDOL 2000019) SALE TO SETTLE ON 31-JUL-00 THROUGH SMITH BARNES INC AT 34 8866000 EXP 9 790 FX RATE 1 000 USD/USD
			(133,087 31)	192,231 31	(325,318 62)	26 JUL-00 USD (5,530 000)	AMAZON COM INCORPORATED COMMON STOCK USD 0 01 (SEDOL 2000019) SALE TO SETTLE ON 31-JUL-00 THROUGH INSTINET /NEW YORK AT 34 7827000 COM 110 60 EXP 6 420 FX RATE 1 000 USD/USD
			(334,563 65)	485,792 26	(820,355 91)	06-JUL-00 USD (40,000 000)	TOTAL AMAZON COM CHINA MOBILE HK LTD AMERICAN DEPOSITORY RECEIPT EACH REP 20 ORD HK00 10 (FORMERLY CHINA TELECOM) (SEDOL 2111375) SALE TO SETTLE ON 11-JUL-00 THROUGH EBERSTADT FLEMING, INC AT 45 3750000 COM 2,000 00 EXP 60 500 FX RATE 1 000 USD/USD

EMK FDN- JANUS GLOBAL EQUITY 218817
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 04-AUG-00
PREPARED DATE 11-AUG-00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
EQUITY									
COMMON STOCK									
AUD - AUSTRALIAN DOLLAR									
619341902	MELBOURNE IT	NPV		22SEP00	27SEP00	1 833813	31JUL00	TO 31JUL00	
471	75,772 19	527,564 07	-251,791 88				42,410 000		
	41,337 51	212,759 74	-137,365 03			-34,057 20			-171,422 23
497	64,047 41	285,832 67	-221,785 26	25SEP00	28SEP00	1 820996	31JUL00	TO 31JUL00	
	35,171 64	185,654 32	-121,793 38			-28,689 30	37,007 000		-150,482 68
531	58,822 04	193,132 27	-154,310 23	26SEP00	29SEP00	1 814388	31JUL00	TO 31JUL00	
	21,396 77	125,443 46	-85,048 09			-18,998 60	25,005 000		-104,046 69
550	56,040 80	293,564 13	-237,523 33	27SEP00	03OCT00	1 814717	31JUL00	TO 31JUL00	
	30,881 29	190,676 07	-130,887 26			-28,987 52	38,008 000		-159,794 78
619341902 TOTAL									
	234,682 44	1,100,093 14	-865,410 70						
	128,787 21	714,533 59	-475,093 76			-110,652 62			-585,746 38
AUD TOTAL									
	234,682 44	1,100,093 14	-865,410 70						
	128,787 21	714,533 59	-475,093 76			-110,652 62			-585,746 38
CAD - CANADIAN DOLLAR									
151010959	CELESTICA INC	SUB VTC SHS		30AUG00	05SEP00	1 479700	31JUL00	TO 31JUL00	
266	230,317 03	98,269 00	132,048 03				2,824 000		
	155,651 17	66,888 43	89,239 73			-476 99			88,762 74
220874101	CORUS ENTMT INC	CL B NON VTC		25SEP00	03OCT00	1 488650	31JUL00	TO 31JUL00	
588	163,933 50	00	163,933 50				3,738 000		
	110,122 26	-110,122 26	110,122 26				00		110,122 26

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
587	616,411 49	00	616,411 49	26SEP00	03OCT00	1 488150	31JUL00	TO 31JUL00	
	414,213 28	-414,213 28	414,213 28				14,060 000		414,213 28
220874101 TOTAL									
	780,344 99	00	780,344 99				00		524,335 54
	524,335 54	00	524,335 54						
775109960	ROGERS COMMUNICATIONS INC	CL B		14SEP00	19SEP00	1 486500	31JUL00	TO 31JUL00	
374	40,884 28	25,438 00	15,446 28				1,102 000		
	27,503 67	16,866 87	10,390 99			245 81			10,636 80
386	27,011 25	16,966 36	10,044 89	15SEP00	20SEP00	1 484100	31JUL00	TO 31JUL00	
	18,200 42	11,249 68	6,768 34			182 40	735 000		6,950 74
405	786,828 00	508,760 09	278,067 91	18SEP00	21SEP00	1 489550	31JUL00	TO 31JUL00	
	528,232 02	337,337 34	186,479 14			4,215 54	22,040 000		190,894 68
421	152,506 18	100,367 01	52,139 09	19SEP00	22SEP00	1 488100	31JUL00	TO 31JUL00	
	102,483 77	64,549 13	55,837 34			897 28	4,348 000		35,934 64
422	101,320 05	66,919 03	34,401 02	19SEP00	22SEP00	1 488100	31JUL00	TO 31JUL00	
	68,086 86	44,371 19	23,117 41			598 26	2,899 000		25,715 67
443	129,555 38	83,769 98	45,785 32	20SEP00	25SEP00	1 483050	31JUL00	TO 31JUL00	
	87,357 34	55,544 34	30,872 40			940 60	3,629 000		31,813 00
459	19,979 18	12,972 92	7,806 18	21SEP00	26SEP00	1 487250	31JUL00	TO 31JUL00	
	13,433 59	8,601 80	4,710 83			120 96	562 000		4,831 79
489	6,371 28	4,178 11	2,193 09	22SEP00	27SEP00	1 490100	31JUL00	TO 31JUL00	
	4,275 69	2,770 33	1,471 77			33 59	181 000		1,505 36
509	19,556 88	12,557 42	6,999 38	25SEP00	28SEP00	1 488650	31JUL00	TO 31JUL00	
	13,137 27	8,326 29	4,701 83			189 15	544 000		4,810 98

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE				
(CONTINUED)									
CAD - CANADIAN DOLLAR									
532	13,140 60 8,830 16	8,379 31 5,555 96		26SEP00 4,761 29 3,199 47	29SEP00	1 488150 74 73	31JUL00 363 000	TO 31JUL00	3,274 20
549	12,736 22 8,474 43	8,379 31 5,555 96		28SEP00 4,356 91 2,899 00	03OCT00	1 502900 19 47	31JUL00 363 000	TO 31JUL00	2,918 47
602	3,844 40 2,546 80	2,516 10 1,668 32		02OCT00 1,328 30 879 96	05OCT00	1 509500 -1 48	31JUL00 109 000	TO 31JUL00	878 48
648	101,581 81 67,662 57	72,897 66 48,335 36		06OCT00 28,684 15 19,106 21	12OCT00	1 501300 221 00	31JUL00 3,158 000	TO 31JUL00	19,327 21
685	67,374 86 44,889 64	48,175 24 31,942 97		10OCT00 19,199 42 12,792 07	13OCT00	1 500900 154 60	31JUL00 2,087 000	TO 31JUL00	12,946 67
725	7,166 39 4,763 30	5,124 53 3,397 86		11OCT00 2,041 86 1,357 17	16OCT00	1 504500 8 27	31JUL00 222 000	TO 31JUL00	1,365 44
774	30,243 40 20,048 66	21,513 81 14,264 90		12OCT00 8,729 59 5,786 93	17OCT00	1 508500 -3 17	31JUL00 932 000	TO 31JUL00	5,783 76
775109960	TOTAL								
	1,520,099 68 1,019,926 19	998,914 88 662,338 30		521,184 80 349,770 88		7,817 01			357,587 89
82028K952	SHAW COMMUNICATIONS	CL B MV		22SEP00	27SEP00	1 490100	31JUL00	TO 31JUL00	
492	972,066 60 652,349 91	647,333 82 423,448 24		324,732 78 217,926 84		10,974 83	28,423 000		228,901 67
92558H105	VIDEOTRON GROUP LTD	SUB VTG		30AUG00	05SEP00	1 479700	31JUL00	TO 31JUL00	
265	1,919,250 00 1,297,053 46	1,091,898 09 721,989 53		827,351 91 559,134 90		15,929 03	45,000 000		575,063 93
351	101,007 00 68,197 29	56,341 94 37,254 66		12SEP00 44,665 06 30,156 68	15SEP00	1 481100 785 95	31JUL00 2,322 000	TO 31JUL00	30,942 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE				
(CONTINUED)									
CAD - CANADIAN DOLLAR									
352	790,656 99 533,830 93	441,636 38 292,020 69		12SEP00 349,020 61 235,649 59	15SEP00	1 481100 6,160 65	31JUL00 18,201 000	TO 31JUL00	241,810 24
360	266,196 24 179,425 90	147,139 33 97,292 10		13SEP00 119,056 93 80,248 67	18SEP00	1 483600 1,885 13	31JUL00 6,064 000	TO 31JUL00	82,133 80
373	840,158 73 565,192 55	458,524 41 303,187 47		14SEP00 381,634 32 256,733 48	19SEP00	1 486500 5,271 60	31JUL00 18,897 000	TO 31JUL00	262,005 08
92558H105	TOTAL								
	3,917,268 98 2,643,700 13	2,195,540 15 1,451,744 45		1,721,728 83 1,161,923 32		30,832 36			1,191,955 68
CAD TOTAL									
	7,420,097 28 4,995,962 94	3,940,057 85 2,604,419 42		3,480,039 43 2,343,196 31		48,347 21			2,391,543 52
CHF - SWISS FRANC									
435664909	SYNGENTA AG	CHF10		05JAN01	10JAN01	1 602500	27NOV00	TO 27NOV00	
675	65,133 20 40,644 74	43,680 87 24,762 40		21,452 33 13,386 79		2,495 55	726 000		15,882 34
474577004	ROCHE HLDGS AG	GENUSSCHEINE NPV		27APR01	03MAY01	1 723200	10NOV00	TO 14DEC00	
046	1,373,377 52 796,992 53	1,826,496 60 1,080,805 38		-453,119 08 -262,952 11		-20,860 74	116 000		-283,812 85
096	3,936,415 09 2,329,321 93	3,936,415 09 2,329,321 93		04MAY01	04MAY01	1 689940	14DEC00	TO 20MAR01	
474577004	TOTAL						25,000 000		00
	5,309,792 61 3,126,314 46	5,762,911 69 3,410,127 31		-453,119 08 -262,952 11		-20,860 74			-283,812 85
548595909	UBS AG	CHF20 (REGD)		09JAN01	09JAN01	1 619300	03JAN01	TO 03JAN01	
774	1,035,536 92 639,496 65	1,457,583 94 1,035,536 92		-622,047 02 -384,145 63		-11,894 64	6,365 000		-396,040 27

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF DRIC	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	STL DT	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET BASE GN/L	
(CONTINUED)									
CHF - SWISS FRANC									
596235903	UBS AG	CHF2 80(REGD)		26JUN01	29JUN01	1 765700	09JAN01 TO 09JAN01		
538	798,380 76	496,077 50		102,303 24			3,212 000	23,446 26	
	452,161 05	428,714 79		57,939 21		-34,492 95			
598107902	SERONO SA	B CHF25 BR		13MAR01	16MAR01	1 683500	31JUL00 TO 31JUL00		
433	717,169 44	786,618 50		-69,449 06			535 000	-54,219 02	
	425,999 07	480,218 09		-41,252 78		-12,966 24			
287	608,196 81	535,194 65		05JUN01	08JUN01	1 780750	31JUL00 TO 31JUL00		
	341,539 69	326,727 83		73,802 14			364 000	14,811 86	
				40,995 18		-26,183 32			
598107902 TOTAL									
	1,325,344 25	1,321,813 15		3,553 10				-39,407 16	
	767,538 74	806,945 92		-257 60		-39,149 56			
598381903	ZURICH FIN SVS CRP	CHF10		26MAR01	29MAR01	1 715700	03JAN01 TO 03JAN01		
565	285,348 90	502,904 55		-217,537 45			516 000	-146,153 96	
	146,327 97	312,481 93		-126,792 36		-19,361 60			
585	235,150 86	409,342 54		27MAR01	30MAR01	1 719400	03JAN01 TO 04JAN01		
	136,763 32	254,345 74		-174,191 68			428 000	-117,582 44	
				-101,309 57		-16,272 87			
401	135,149 76	233,910 02		28MAR01	02APR01	1 724750	04JAN01 TO 05JAN01		
	78,359 04	145,340 43		-98,760 24			240 000	-66,981 39	
				-57,260 62		-9,720 77			
423	99,398 40	175,432 52		29MAR01	03APR01	1 731900	05JAN01 TO 05JAN01		
	57,392 69	109,005 32		-76,034 12			180 000	-51,612 63	
				-45,902 14		-7,718 49			
633	203,298 12	350,865 04		30MAR01	04APR01	1 735250	05JAN01 TO 05JAN01		
	117,157 83	218,010 65		-147,566 92			360 000	-100,852 82	
				-85,040 73		-15,812 09			
644	141,551 28	245,405 52		02APR01	05APR01	1 731700	05JAN01 TO 08JAN01		
	81,741 23	152,607 46		-104,054 24			252 000	-70,866 23	
				-60,087 91		-10,778 32			
655	3,807 37	6,822 38		03APR01	06APR01	1 711600	08JAN01 TO 08JAN01		
	2,224 45	4,239 10		-5,015 01			7 000	-2,014 65	
				-1,761 52		-253 13			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF DRIC	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	STL DT	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE				NET BASE GN/L	
(CONTINUED)									
CHF - SWISS FRANC									
678	234,973 52	432,733 54		04APR01	09APR01	1 695400	08JAN01 TO 09JAN01		
	138,594 74	268,879 80		-197,760 02			444 000	-130,285 06	
				-116,645 05		-13,640 01			
687	169,880 54	296,286 03		05APR01	10APR01	1 701900	09JAN01 TO 10JAN01		
	99,548 11	184,097 88		-127,205 49			304 000	-84,749 77	
				-74,743 22		-10,006 55			
724	68,444 34	116,955 01		06APR01	11APR01	1 700500	10JAN01 TO 10JAN01		
	40,249 54	72,678 22		-48,510 67			120 000	-32,420 68	
				-28,527 30		-3,893 38			
743	96,449 38	162,742 40		09APR01	12APR01	1 695500	10JAN01 TO 10JAN01		
	54,885 51	101,132 72		-66,313 02			167 000	-44,247 21	
				-39,111 19		-5,136 82			
763	71,254 63	116,955 01		10APR01	17APR01	1 715900	10JAN01 TO 10JAN01		
	41,526 10	72,670 21		-45,700 38			120 000	-31,144 11	
				-26,633 48		-4,510 63			
598381903 TOTAL									
	1,743,927 10	3,050,576 56		-1,306,649 46				-878,910 95	
	1,016,570 53	1,895,481 48		-761,815 09		-117,095 86			
710306903	NOVARTIS AG	CHF8 50 REGD		26JUN01	29JUN01	1 765700	07MAY01 TO 07MAY01		
534	306,491 47	328,245 24		-21,753 77			4,963 000	-18,094 61	
	173,580 72	191,675 33		-12,320 20		-5,774 41			
551	244,307 54	284,593 85		27JUN01	02JUL01	1 765500	07MAY01 TO 07MAY01		
	149,706 90	146,185 54		-20,286 31			4,303 000	-16,478 66	
				-11,490 40		-4,988 26			
558	98,209 14	106,747 49		28JUN01	03JUL01	1 796800	07MAY01 TO 07MAY01		
	54,457 80	62,334 07		-8,538 35			1,614 000	-7,676 27	
				-4,751 98		-2,924 29			
710306903 TOTAL									
	669,008 15	719,586 58		-50,578 43				-42,249 54	
	377,945 42	420,194 96		-28,562 58		-13,486 96			
711038901	ROCHE HOLDINGS AG	GENUSSSCHEINE NPV		25MAY01	31MAY01	1 778600	04MAY01 TO 04MAY01		
235	1,014,029 63	1,165,651 24		-151,621 61			7,403 000	-119,630 83	
	570,127 98	689,758 81		-85,247 73		-34,383 10			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
711072900	ADECCO SA								
334	116,281 12	122,224 98	07JUN01	12JUN01	1 790950	14MAY01 TO 14MAY01			
	64,927 06	71,705 13	-5,943 86	-3,318 83	-3,459 24	1,231 000			-6,778 07
340	188,808 75	201,755 62	08JUN01	13JUN01	1 792250	14MAY01 TO 14MAY01			
	105,347 33	118,362 98	-12,946 87	-7,223 81	-5,791 84	2,032 000			-13,015 65
354	30,957 31	33,659 03	11JUN01	14JUN01	1 804200	14MAY01 TO 14MAY01			
	17,158 47	19,746 58	-2,701 72	-1,497 46	-1,090 65	339 000			-2,588 11
384	62,327 73	67,218 78	13JUN01	18JUN01	1 790000	14MAY01 TO 14MAY01			
	34,819 96	39,434 91	-4,891 05	-2,732 43	-1,882 52	677 000			-4,614 95
412	18,438 59	20,155 70	14JUN01	19JUN01	1 775300	14MAY01 TO 14MAY01			
	10,386 18	11,824 65	-1,717 11	-967 22	-471 25	203 000			-1,438 47
424	45,741 77	50,438 91	15JUN01	20JUN01	1 770700	14MAY01 TO 14MAY01			
	25,832 59	29,590 75	-4,697 14	-2,652 70	-1,105 46	508 000			-3,758 16
473	268,510 98	299,853 33	19JUN01	22JUN01	1 785950	14MAY01 TO 14MAY01			
	150,346 30	175,913 48	-31,342 35	-17,549 40	-8,017 78	3,020 000			-25,567 18
711072900 TOTAL									
	731,066 25	795,306 35	-64,240 10	-35,941 85	-21,818 74				-57,760 59
	408,817 89	466,578 48							
CHF TOTAL									
	12,692,240 87	15,213,187 88	-2,520,947 01	-1,487,596 59	-290,887 00				-1,778,483 59
	7,399,617 48	9,178,101 07							
EUR - EURO CURRENCY									

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
(CONTINUED)									
GERMANY									
535235907	EM TV MERCHANDISTN								
700	314,593 75	658,930 81	10OCT00	16OCT00	1 151742	31JUL00 TO 31JUL00			
	273,146 03	637,212 53	-344,337 06	-298,970 65	-65,095 85	7,820 000			-364,066 50
189	224,013 78	659,015 08	09NOV00	14NOV00	1 166385	31JUL00 TO 31JUL00			
	192,058 18	637,294 02	-435,001 30	-372,948 30	-72,287 54	7,821 000			-445,235 84
535235907 TOTAL									
	538,607 53	1,317,945 89	-779,338 36	-671,918 95	-137,383 39				-809,302 34
	465,204 21	1,274,506 55							
549955904	INTERSHOP COMMUNICATIONS AG								
180	247,209 08	91,065 99	15AUG00	21AUG00	1 094691	31JUL00 TO 31JUL00			
	225,825 44	94,893 37	156,143 09	142,634 68	-11,704 61	608 000			130,932 07
575602909	BAYERISCHE MOTOREN WERKE AG								
606	283,752 19	314,805 77	29DEC00	05JAN01	1 064963	15SEP00 TO 20SEP00			
	266,443 24	271,591 23	-31,053 58	-29,159 30	24,011 31	8,233 000			-5,147 99
590749909	IFCO SYSTEMS								
031	422,512 19	833,336 12	19OCT00	25OCT00	1 188707	01SEP00 TO 01SEP00			
	355,438 46	741,092 14	-410,823 93	-345,605 71	-40,047 97	37,423 000			-385,653 68
044	144,802 37	273,763 04	23OCT00	26OCT00	1 195457	01SEP00 TO 01SEP00			
	121,127 21	243,459 55	-128,960 67	-107,875 62	-14,456 72	12 294 000			-122,332 34
051	120,076 77	226,911 13	24OCT00	27OCT00	1 195529	01SEP00 TO 06SEP00			
	100,438 19	201,793 79	106,834 36	-89,361 58	-11,994 02	10,190 000			-101,355 60
063	38,937 49	71,524 88	25OCT00	31OCT00	1 208751	06SEP00 TO 06SEP00			
	32,213 00	63,607 62	-32,587 39	-26,959 56	-4,435 06	3,212 000			-31,394 42
092	102,383 39	350,543 18	27OCT00	01NOV00	1 189273	06SEP00 TO 07SEP00			
	153,357 04	311,740 70	-168,159 79	-141,397 13	-16,986 53	15,742 000			-158,383 66

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
		LOCAL BASE	PRINCIPAL NET							DTL FUND RSM	NET BASE GN/LS	
(CONTINUED)												
EUR - EURO CURRENCY												
590749909	TOTAL		908,712 21 742,573 90		1,756,078 35 1,561,693 80							
590854907	CARRIER 1 188		201,166 25 172,469 85	USD2	793,869 32 771,907 35	09NOV00	14NOV00	1 146385	31JUL00	TO 31JUL00		
									6,611 000			
	GERMANY TOTAL											
			2,179,447 26 1,892,516 64		4,273,765 32 3,974,592 30							
	FINLAND											
590294906	NOKIA (AB) OY 275		31,139 83 28,662 66	EUR0 06	45,115 29 42,867 00	28FEB01	05MAR01	1 086425	31JUL00	TO 31JUL00		
									1,272 000			
	FINLAND TOTAL											
			31,139 83 28,662 66		45,115 29 42,867 00							
	FRANCE											
401225909	EADS(EURO AERO 416		442,206 08 397,427 74	DEF EUR1	457,358 64 429,391 11	14JUN01	19JUN01	1 142994	23JAN01	TO 23JAN01		
									19,954 000			
402692909	AXA 851		507,349 53 447,253 82	EUR9 15	504,672 36 520,933 57	17APR01	20APR01	1 134366	10OCT00	TO 10OCT00		
									4,122 000			
	171		2,196,705 69 1,957,229 08		2,196,705 69 1,957,229 08	14MAY01	16MAY01	1 122354	10OCT00	TO 22MAR01		
									61,948 000			
									00			00

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
		LOCAL BASE	PRINCIPAL NET							DTL FUND RSM	NET BASE GN/LS	
(CONTINUED)												
EUR - EURO CURRENCY												
402692909	TOTAL		2,704,055 22 2,404,482 90		2,781,378 05 2,478,162 65							
483410007	SCHNEIDER ELECTRIC 516		37,647 12 34,091 34	EUR8	40,349 58 35,744 79	20MAR01	23MAR01	1 104301	09OCT00	TO 09OCT00		
									567 000			
	521		6,508 61 5,911 63		7,116 33 6,304 20	21MAR01	24MAR01	1 114517	09OCT00	TO 09OCT00		
									100 000			
									80 93			
	532		9,327 48 8,282 80		11,030 31 9,771 50	22MAR01	27MAR01	1 126124	09OCT00	TO 09OCT00		
									155 000			
									23 41			
	545		39,123 77 34,931 66		45,188 69 40,031 64	23MAR01	28MAR01	1 120009	09OCT00	TO 09OCT00		
									635 000			
									315 08			
	562		71,540 63 64,071 78		80,699 17 71,489 58	24MAR01	29MAR01	1 116570	09OCT00	TO 09OCT00		
									1,134 000			
									784 59			
	577		55,502 54 49,461 09		60,559 94 53,648 71	27MAR01	30MAR01	1 122146	09OCT00	TO 09OCT00		
									851 000			
									319 28			
	590		18,769 58 16,670 20		20,210 37 17,903 92	28MAR01	02APR01	1 125936	09OCT00	TO 09OCT00		
									284 000			
									45 92			
	594		23,544 58 20,928 88		25,191 80 22,316 85	28MAR01	02APR01	1 125936	09OCT00	TO 09OCT00		
									354 000			
									57 25			
	612		18,442 92 16,249 14		20,210 37 17,903 92	29MAR01	03APR01	1 135009	09OCT00	TO 09OCT00		
									284 000			
									-97 57			
	636		46,496 50 40,901 22		50,454 77 44,696 75	30MAR01	04APR01	1 136751	09OCT00	TO 09OCT00		
									789 000			
									-311 68			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
665	5,684 33 5,121 87	6,547 02 5,799 86		04APR01 -862 69 -777 33	09APR01	1 109816 99 34	09OCT00 TO 09OCT00 92 000		-677 99
697	66,081 70 59,311 63	73,654 00 65,248 43		05APR01 -7,572 30 -6,796 52	10APR01	1 114144 859 72	09OCT00 TO 10OCT00 1,035 000		-5,936 80
719	104,295 11 93,902 12	112,651 48 99,795 42		06APR01 -8,356 37 -7,523 64	11APR01	1 110679 1,630 36	10OCT00 TO 10OCT00 1,583 000		-5,893 30
744	26,674 54 24,043 10	28,465 32 25,216 78		09APR01 -1,790 78 -1,614 12	12APR01	1 109447 440 44	10OCT00 TO 10OCT00 400 000		-1,173 68
783	16,590 48 14,749 77	17,861 99 15,823 53		10APR01 -1,271 51 -1,130 44	17APR01	1 124796 56 68	10OCT00 TO 10OCT00 251 000		-1,073 76
793	42,946 81 38,035 85	44,975 20 39,842 52		11APR01 -2,028 39 -1,796 44	18APR01	1 129114 -10 23	10OCT00 TO 10OCT00 632 000		-1,806 67
819	53,340 30 47,600 87	55,436 20 49,109 69		12APR01 -2,095 90 -1,870 38	19APR01	1 120574 361 56	10OCT00 TO 10OCT00 779 000		-1,508 82
483410007 TOTAL									
	642,615 02 574,264 97	700,602 54 620,648 09		-57,987 54 -51,851 98		5,448 86			-46,383 12
596233908	STMICROELECTRONICS	EUR 1 04 (SICOVAK)		23FEB01	05MAR01	1 099445	27JUL00 TO 27JUL00		
245	27,920 81 25,395 37	27,526 93 26,720 42		393 88 358 25		-1,683 30	736 000		-1,325 05
597500909	ALCATEL	EUR2 SER A		12OCT00	17OCT00	1 156939	31JUL00 TO 31JUL00		
761	648,327 75 560,381 96	509,030 73 487,142 86		139,297 02 120,401 35		-47,162 25	8,899 000		73,239 10
518	228,157 17 203,151 10	192,195 00 183,930 78		19DEC00 35,962 17 32,020 71	22DEC00	1 123091	31JUL00 TO 31JUL00		19,220 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE				NET	
(CONTINUED)									
EUR - EURO CURRENCY									
569	540,757 00 492,819 02	507,429 11 485,610 11		21DEC00 33,327 89 30,373 38	28DEC00	1 097273 -23,164 47	31JUL00 TO 31JUL00 8,871 000		7,208 91
578	293,066 69 270,559 15	275,365 09 263,524 64		22DEC00 17,701 60 16,342 12	29DEC00	1 083189 -9,307 61	31JUL00 TO 31JUL00 4,814 000		7,034 51
164	48,424 59 44,371 44	53,196 83 50,909 41		16FEB01 -4,772 24 -4,372 80	21FEB01	1 091346 -2,165 17	31JUL00 TO 31JUL00 930 000		-6,537 97
180	23,097 46 21,164 20	26,598 41 25,454 71		19FEB01 -3,500 95 -3,207 92	23FEB01	1 091346 -1,082 59	31JUL00 TO 31JUL00 465 000		-4,290 51
186	35,217 35 32,038 99	39,869 02 38,154 69		20FEB01 -4,651 67 -4,231 86	23FEB01	1 099203 -1,883 84	31JUL00 TO 31JUL00 697 000		-6,115 70
206	26,020 78 23,607 35	32,032 50 30,655 13		21FEB01 -6,011 72 -5,454 13	26FEB01	1 102232 -1,593 65	31JUL00 TO 31JUL00 560 000		-7,047 78
229	27,961 80 25,361 35	35,521 75 33,994 35		22FEB01 -7,559 95 -6,856 87	27FEB01	1 102536 -1,776 13	31JUL00 TO 31JUL00 621 000		-8,633 00
240	8,345 69 7,590 82	10,639 37 10,181 88		23FEB01 -2,293 68 -2,086 22	28FEB01	1 099445 -504 84	31JUL00 TO 31JUL00 186 000		-2,591 06
304	28,503 86 26,645 42	38,839 41 37,169 35		02MAR01 -10,335 55 -9,661 68	07MAR01	1 069747 -862 25	31JUL00 TO 31JUL00 679 000		-10,523 93
379	532,862 37 496,441 44	709,977 46 679,449 06		09MAR01 -177,115 09 -165,009 34	14MAR01	1 073364 -17,998 28	31JUL00 TO 31JUL00 12,412 000		-183,007 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		
(CONTINUED)							
EUR - EURO CURRENCY							
597500909	TOTAL						
	2,440,742 51	2,430,694 68		10,047 83			
	2,204,132 24	2,324,176 97		-1,743 24		-120,301 47	-122,044 73
598095909	HAVAS ADVERTISING	EURO 4		09NOV00	15NOV00	1 164385	31JUL00 TO 31JUL00
187	714,699 65	928,803 55		-214,103 90		40,051 000	
	612,747 63	852,787 08		-183,561 95		-56,477 50	-240,039 45
194	553,561 03	455,670 55		10NOV00	15NOV00	1 159353	31JUL00 TO 31JUL00
	287,713 09	418,376 91		-122,109 52		19,649 000	
				-105,325 57		-25,338 25	-130,663 82
411	923,942 91	1,049,690 53		14JUN01	21JUN01	1 162994	20FEB01 TO 21FEB01
	794,452 00	953,173 67		-125,747 62		68,862 000	
				-108,124 05		-50,597 62	-158,721 67
598095909	TOTAL						
	1,972,203 59	2,434,164 63		-461,961 04			
	1,694,912 72	2,224,337 66		-397,011 57		-132,413 37	-529,424 94
598181907	DANONE	EUR1		05JAN01	10JAN01	1 048548	10NOV00 TO 13NOV00
676	637,301 82	755,001 84		-117,700 02		4,446 000	
	607,794 61	650,743 28		-112,250 48		69,301 81	-42,948 67
FRANCE TOTAL							
	8,887,045 05	9,584,727 33		-699,682 28			
	7,988,410 55	8,756,180 18		-624,474 89		-221,294 74	-847,769 63
NETHERLANDS							
540260908	MUMICO (KOM) NV	CVA (PART EXCH) EURO		31AUG00	05SEP00	1 126443	31JUL00 TO 31JUL00
283	1,482,204 59	1,314,202 15		148,004 44		26,130 000	
	1,315,829 20	1,234,708 29		149,145 98		-68,025 07	81,120 91
573153905	VERSATEL TELECOM	B ORD NLGO 05		12OCT00	17OCT00	1 156939	31JUL00 TO 31JUL00
764	381,538 87	224,049 93		157,488 94		19,058 000	
	329,783 05	235,234 35		136,125 53		-41,576 83	94,548 70
810	274,978 14	183,197 09		13OCT00	18OCT00	1 167202	31JUL00 TO 31JUL00
	237,300 94	192,342 14		93,781 07		15,583 000	
				80,346 91		-35,388 11	44,958 80

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		
(CONTINUED)							
EUR - EURO CURRENCY							
573153905	TOTAL						
	658,517 03	407,247 02		251,270 01			
	567,084 01	427,576 51		216,472 44		-74,964 94	139,507 50
594936908	ASML HOLDING NV	EURO 02		18SEP00	27SEP00	1 172814	31JUL00 TO 31JUL00
407	80,922 01	25,474 66		55,447 35		1,980 000	
	68,998 14	27,753 37		47,277 19		-4,032 40	41,244 79
541	269,954 19	94,745 15		26SEP00	29SEP00	1 135332	31JUL00 TO 31JUL00
	237,775 55	103,220 11		175,209 04		7,364 000	
				154,324 06		-19,748 62	134,555 44
759	416,038 49	171,851 03		12OCT00	17OCT00	1 156939	31JUL00 TO 31JUL00
	359,602 79	187,223 12		244,187 46		13,357 000	
				211,063 38		-38,683 71	172,379 67
594936908	TOTAL						
	766,914 69	292,070 84		474,843 85			
	666,376 50	318,194 60		412,644 63		-64,484 73	348,179 90
597142900	GETRONICS NV	EURO 04		25SEP00	28SEP00	1 144492	31JUL00 TO 31JUL00
507	150,553 48	158,900 24		-8,346 76		12,413 000	
	131,544 12	164,794 14		-7,292 98		-27,957 04	-35,250 02
577	91,486 24	102,511 33		29SEP00	04OCT00	1 131542	31JUL00 TO 31JUL00
	80,849 18	107,605 21		-11,027 09		8,008 000	
				-9,745 19		-17,010 84	-26,754 03
599	24,373 02	24,651 92		02OCT00	05OCT00	1 137915	31JUL00 TO 31JUL00
	21,419 02	27,976 28		-2,278 90		2,082 000	
				-2,002 70		-4,554 56	-6,557 26
614	212,588 39	230,676 09		03OCT00	18OCT00	1 143441	31JUL00 TO 31JUL00
	185,887 35	242,138 59		-18,087 70		18,020 000	
				-15,815 89		-40,435 35	-56,251 24
394	129,442 61	160,773 07		12MAR01	15MAR01	1 075038	22JAN01 TO 22JAN01
	120,407 47	150,740 81		-31,330 46		21,207 000	
				-29,143 58		-1,189 76	-30,333 34
432	84,849 99	107,182 04		13MAR01	16MAR01	1 092777	22JAN01 TO 22JAN01
	77,644 51	100,493 88		-22,312 05		14,138 000	
				-20,417 75		-2,411 62	-22,829 37

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
	LOT	LOCAL PRINCIPAL NET								
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS			NET BASE GN/LS
(CONTINUED)										
EUR - EURO CURRENCY										
490		134,964 01 121,312 37	185.730 15 174,140 57		19MAR01 -50,766 14 45,631 13	22MAR01	1 112533 -7.197 07	22JAN01 TO 22JAN01 24,499 000		52,828 20
597142900 TOTAL										
		828,275 74 739,086 02	972,424 84 969,891 48		-144,149 10 -130,049 22		-100.756 24			-230,805 46
598662906	PHILIPS ELECTRONICS NV		EUR0 20		18SEP00	05OCT00	1 172814	01AUG00 TO 01AUG00		
612		243,547 00 207,660 38	133,588 16 135,851 56		109,958 84 93,756 42		-21,947 60	4,575 000		71,808 82
737		78,102 93 68,070 61	56,296 82 57,250 67		11OCT00 21,806 11 19,005 12	16OCT00	1 147381	01AUG00 TO 01AUG00	1,928 000	10,819 94
763		196,255 84 169,633 70	139,720 07 142,087 37		12OCT00 56,535 77 48,866 68	17OCT00	1 156939	01AUG00 TO 01AUG00	4,785 000	27,546 33
206		49,668 69 42,841 73	35 477 51 36,078 61		10NOV00 14,191 18 12,240 60	15NOV00	1 159353	01AUG00 TO 01AUG00	1,215 000	6,763 12
224		43,296 94 37,274 34	32,031 96 32,574 68		13NOV00 11,264 98 9,698 02	16NOV00	1 161575	01AUG00 TO 01AUG00	1,097 000	4,699 66
539		119,588 98 108,365 56	93,555 51 95,140 63		20DEC00 26 033 47 23,590 23	02JAN01	1 103570	01AUG00 TO 01AUG00	3,204 000	13,224 93
570		279,787 86 254,984 73	232,516 39 236,455 96		21DEC00 47,271 47 43,080 87	28DEC00	1 097273	01AUG00 TO 01AUG00	7,963 000	18,528 77
603		71,708 63 63,688 02	83,577 98 78,164 87		28MAR01 -11,869 35 -10,541 76	02APR01	1 125936	01AUG00 TO 01AUG00	2,199 000	-14,476 85
624		320,456 62 282,338 40	398,316 14 372,518 34		29MAR01 -77,859 52 -68,598 15	04APR01	1 135009	01AUG00 TO 07MAR01	10,480 000	-90,179 94

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
	LOT	LOCAL PRINCIPAL NET								
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS			NET BASE GN/LS
(CONTINUED)										
EUR - EURO CURRENCY										
254		262,082 84 224,801 53	307,554 79 287,635 35		30MAY01 -45,471 95 -39,003 56	05JUN01	1 165841	07MAR01 TO 07MAR01	8,092 000	-62,833 82
598662906 TOTAL										
		1,664,496 33 1,459,659 00	1 512,635 33 1,473,758 04		151,861 00 132,094 47		-146,193 51			-14,099 04
NETHERLANDS TOTAL										
		5,400,410 38 4,748,034 73	4,498,580 18 4,424,130 92		901,830 20 780,328 30		-456,424 49			323,903 81
EUR TOTAL										
		16,498,042 52 14,577,624 58	18,404,188 12 17 197,770 40		-1,906,145 60 -1,636,805 36		-983,340 46			-2,620,145 82
GBP - POUND STERLING										
016622904	CAMBRIDGE ANTIBODY		ORD GBP0 10		07DEC00	14DEC00	0 694517	31JUL00 TO 31JUL00		
417		435,253 39 626,699 40	293,895 85 457,388 40		141,357 54 203,533 59		-34,222 59	12,635 000		169,311 00
017285008	SEMA		ORD GBP0 10		06SEP00	13SEP00	0 691970	31JUL00 TO 31JUL00		
314		58,019 55 83,846 92	31,256 77 51,332 77		26,762 78 38,676 21		-6,162 06	5,055 000		32,514 15
328		24,447 87 34,723 29	12,502 71 20,533 11		08SEP00 11,945 16 16,965 70	15SEP00	0 704077	31JUL00 TO 31JUL00	2,022 000	14,190 18
335		12,234 03 17,271 38	6 251 35 10,266 55		11SEP00 5,982 68 8,446 05	18SEP00	0 708341	31JUL00 TO 31JUL00	1,011 000	7,004 83
349		55,528 17 78,267 00	28,418 62 46,671 70		12SEP00 27,109 55 38,210 93	19SEP00	0 709471	31JUL00 TO 31JUL00	4,596 000	31,595 30
358		55,049 27 77,620 18	28,418 62 46,671 70		13SEP00 26,650 65 37,564 11	21SEP00	0 709471	31JUL00 TO 31JUL00	4,596 000	30,948 48

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L S CN/L S	STL DT	SELL RATE BASE CURR CN/L S	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE CN/L S	BUYS DTL FUND RSN NET BASE CN/L S
(CONTINUED)									
GBP - POUND STERLING									
371	227,282 28 319,479 07	114,552 49 188,128 77		14SEP00 112,729 71 158,458 44	21SEP00	0 711415 -27,108 14	31JUL00 18,526 000	TO 31JUL00 131,350 30	
070	184,960 32 270,800 59	141,630 27 209,371 93		07FEB01 43,330 05 63,439 57	12FEB01	0 683013 -2,010 91	12JAN01 41,943 000	TO 12JAN01 61,428 66	
017285008	TOTAL								
	417,541 41 882,008 43	363,030 83 572,976 53		254,510 58 361,761 01		-52,729 11		309,031 90	
023691900	REUTERS GROUP 083	819,549 33 1,173,840 10	ORD GBP0 25 834,364 04 1,265,914 23	26OCT00 -14,814 71 -21,219 10	02NOV00	0 698178 -70,855 63	26JUL00 62,655 000	TO 26JUL00 -92,074 13	
071	319,636 16 467,979 61	344,363 60 508,177 75		07FEB01 -24,727 44 -36,203 47	12FEB01	0 683013 -3,994 67	18JAN01 30,989 000	TO 18JAN01 -40,198 14	
023691900	TOTAL								
	1,139,185 49 1,641,819 71	1,178,727 64 1,774,091 98		-39,542 15 -57,422 57		-74,849 70		-132,272 27	
026473900	OXFORD GLYCOSCIENC 400	297,136 58 416,199 06	ORD GB00 05 406,290 17 610,962 66	14JUN01 -109,153 59 -152,891 38	19JUN01	0 713929 -41,872 22	31JUL00 27,554 000	TO 31JUL00 -194,763 60	
042469908	COLT TELECOM GROUP 288	304,031 13 430,781 77	ORD GBP0 025 249,542 05 377,654 46	21NOV00 54,488 28 77,204 46	28NOV00	0 705766 -24,077 15	31JUL00 18,594 000	TO 31JUL00 53,127 31	
509	307,097 14 429,843 75	270,653 47 409,402 96		24NOV00 36,443 67 51,010 19	04DEC00	0 714439 -30,769 40	31JUL00 20,167 000	TO 25AUG00 20,240 79	
650	84,455 65 120,839 09	159,155 04 240,862 87		03APR01 -74,699 39 -106,879 84	06APR01	0 698910 -13,143 94	25AUG00 11,859 000	TO 25AUG00 -120,023 78	
698	30,439 11 43,717 38	63,667 38 96,353 27		05APR01 -33,028 27 -47,126 35	10APR01	0 700845 -5,509 54	25AUG00 4,744 000	TO 25AUG00 -52,635 89	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L S CN/L S	STL DT	SELL RATE BASE CURR CN/L S	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE CN/L S	BUYS DTL FUND RSN NET BASE CN/L S
(CONTINUED)									
GBP - POUND STERLING									
725	15,540 46 22,380 91	31,833 69 48,176 64		06APR01 -16,273 03 -23,405 51	11APR01	0 695265 -2,390 22	25AUG00 2,372 000	TO 25AUG00 -25,795 73	
784	15,919 01 22,870 83	31,833 69 48,176 64		10APR01 -15,914 68 -22,864 41	17APR01	0 696040 -2,441 20	25AUG00 2,372 000	TO 25AUG00 -25,305 81	
794	8,460 55 12,142 16	15,916 85 24,088 32		11APR01 -7,456 30 -10,700 91	18APR01	0 696791 -1,245 25	25AUG00 1,186 000	TO 25AUG00 -11,946 16	
821	8,786 09 12,651 09	15,916 84 24,088 32		12APR01 -7,130 75 -10,267 56	19APR01	0 694493 -1,169 67	25AUG00 1,186 000	TO 25AUG00 -11,437 23	
853	9,010 38 12,850 14	15,916 85 24,088 32		18APR01 -6,906 47 -9,849 66	23APR01	0 701189 -1,388 52	25AUG00 1,186 000	TO 25AUG00 -11,238 18	
856	7,881 16 11,324 84	13,219 30 20,005 89		19APR01 -5,338 16 -7,670 65	24APR01	0 695918 -1,010 40	25AUG00 985 000	TO 25AUG00 -8,681 05	
519	67,836 34 95,886 63	99,973 91 141,758 10		25JUN01 -32,137 57 -45,426 44	28JUN01	0 707464 -445 03	31MAY01 13,865 000	TO 31MAY01 -45,871 47	
042469908	TOTAL								
	859,677 22 1,215,280 59	967,629 87 1,454,855 79		-107,952 65 -155,976 88		-83,590 32		-239,567 20	
048354906	SOUTH AFRICAN BREW 002	143,539 88 206,431 81	ORD USD0 10 142,793 87 225,621 20	23APR01 746 01 1,072 87	26APR01	0 695338 -20,262 26	31JUL00 30,696 000	TO 31JUL00 -19,189 39	
010	444,079 94 637,943 24	438,792 52 693,313 38		24APR01 5,287 44 7,595 67	27APR01	0 694112 -62,965 71	31JUL00 94,326 000	TO 31JUL00 -55,370 04	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	NET
		BASE	PRINCIPAL NET							
(CONTINUED)										
GBP - POUND STERLING										
048354906 TOTAL										
		587,619 84	844,375 07	581,586 39		6,033 45				
				918,934 50		8,668 54		-83,227 97		-74,559 43
071921001	VODAFONE GROUP			ORD US00 10		12OCT00	19OCT00	0 678979	31JUL00 TO 31JUL00	
762		777,550 52	1,145,176 10	368,337 85		409,212 67			326,452 000	519,278 00
				625,898 10		602,688 26		-83,410 26		
611		1,988,429 77	2,973,299 57	914,967 29		1,073,462 48	08JAN01	0 668742	31JUL00 TO 31JUL00	1,418,541 39
				1,554,758 18		1,605,148 74		-186,607 35	810,921 000	
102		65,078 96	94,475 07	33,655 12		31,423 84	15FEB01	0 688848	31JUL00 TO 31JUL00	37,286 61
				57,188 46		45,617 96		-8,331 35	29,828 000	
125		13,294 80	19,290 75	6,731 48		6,563 32	16FEB01	0 689180	31JUL00 TO 31JUL00	7,852 29
				11,438 46		9,523 38		-1,671 09	5,966 000	
135		41,650 94	60,714 59	22,436 37		19,214 57	19FEB01	0 686012	31JUL00 TO 31JUL00	22,589 59
				38,125 00		28,009 09		-5,419 50	19 885 000	
158		16,238 35	23,540 73	8,489 38		7,748 97	20FEB01	0 689798	31JUL00 TO 31JUL00	9,115 16
				14,425 57		11,233 68		-2,118 52	7,524 000	
182		25,158 12	36,495 63	14,436 68		10,721 44	22FEB01	0 689346	31JUL00 TO 31JUL00	11,964 10
				24,531 53		15,553 06		-3,588 96	12,795 000	
192		21,166 39	30,553 67	12,030 00		9,136 39	23FEB01	0 692761	31JUL00 TO 31JUL00	10,111 69
				20,441 98		13,188 37		-3,076 68	10,662 000	
207		12,692 09	18,265 81	7,690 54		5,001 55	26FEB01	0 694855	31JUL00 TO 31JUL00	5,197 67
				13,068 14		7,197 98		-2,000 31	6,816 000	
533		132,963 94	189,167 76	76,354 74		56,609 20	27MAR01	0 702889	31JUL00 TO 31JUL00	59,421 96
				129,745 80		80,537 89		-21,115 93	67,672 000	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	NET
		BASE	PRINCIPAL NET							
(CONTINUED)										
GBP - POUND STERLING										
071921001 TOTAL										
		3,094,223 88	4,590,979 68	1,465,129 45		1,629,094 43				
				2,489,621 22		2,418,698 41		-317,339 95		2,101,358 46
074776006	ROLLS ROYCE			ORD GBP0 20		12DEC00	28DEC00	0 690489	05SEP00 TO 05SEP00	
464		443,770 87	642,690 72	437,709 95		6,060 92			232,556 000	7,070 13
				635,620 59		8,777 72		-1,707 59		
080216906	SAGE GROUP			ORD GBP0 01		07DEC00	14DEC00	0 694517	17OCT00 TO 31OCT00	
438		128,709 70	185,322 61	170,403 44		-41,693 74			31,539 000	-61,744 76
				247,067 37		-60,032 71		-1,712 05		
435		288,286 10	416,559 28	322,671 19		-34,385 09	15DEC00	0 692065	20SEP00 TO 17OCT00	-49,885 58
				466,444 86		-49,684 77		-200 81	68,046 000	
080216906 TOTAL										
		416,995 80	601,881 89	493,074 63		-76,078 83				
				713,512 23		-109,717 48		-1 912 86		-111,630 34
084354901	DIMENSION DATA			ORD US00 01		21DEC00	02JAN01	0 679879	25JUL00 TO 31JUL00	
572	HLDGS PLC	25,104 48	36,924 92	11,307 44		13,796 84			5,322 000	20,369 77
				16,555 15		20,293 08		76 69		
580		8,165 87	12,069 98	3,769 21		4,396 66	03JAN01	0 676544	31JUL00 TO 31JUL00	6,551 60
				5,518 38		6,498 71		52 89	1,774 000	
027		33,277 17	48,651 19	13,455 71		19,821 46	06FEB01	0 683995	31JUL00 TO 31JUL00	28,951 13
				19,700 06		28,978 95		-27 82	6,333 000	
031		65,389 24	95,569 69	26,335 63		39,053 63	31JAN01	0 684205	31JUL00 TO 31JUL00	57,012 56
				38,557 13		57,078 84		-66 28	12,395 000	
035		7,101 49	10,492 81	2,861 97		4,239 52	08FEB01	0 676796	31JUL00 TO 31JUL00	6,302 70
				4,190 11		6,264 10		38 60	1,347 000	
090		86,392 72	124,772 67	38,010 84		48,381 88	13FEB01	0 692401	31JUL00 TO 31JUL00	69,122 24
				55,650 43		69,875 52		-753 28	17,890 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE GN/LS		
(CONTINUED)									
GBP - POUND STERLING									
098	158,450 24 229,602 42	70,571 83 103,321 91		09FEB01 87,878 41 127,340 27	14FEB01	0 690107 -1,059 76	31JUL00 TO 11SEP00 33,215 000	126,280 51	
107	279,414 89 405,626 34	123,865 63 181,347 60		12FEB01 155,549 24 225,810 72	15FEB01	0 688848 -1,531 98	11SEP00 TO 11SEP00 58,298 000	224,278 74	
124	65,249 15 94,676 50	28,585 68 41,851 36		13FEB01 36,463 47 53,198 69	16FEB01	0 689180 -373 55	11SEP00 TO 11SEP00 13,454 000	52,825 14	
303	9,123 62 13,432 71	4,903 80 7,179 50		02MAR01 4,219 82 6,212 84	07MAR01	0 679209 40 37	11SEP00 TO 11SEP00 2,308 000	6,253 21	
319	13,688 02 20,125 50	7,355 70 10,769 24		05MAR01 6,332 32 9,310 41	08MAR01	0 680133 45 85	11SEP00 TO 11SEP00 3,462 000	9,356 26	
332	47,261 27 69,254 28	24,516 89 35,894 37		06MAR01 22,744 38 33,328 47	09MAR01	0 682431 31 44	11SEP00 TO 11SEP00 11,539 000	33,359 91	
341	28,487 10 41,929 05	14,709 28 21,535 38		07MAR01 13,977 82 20,429 97	12MAR01	0 684182 -36 30	11SEP00 TO 11SEP00 6,923 000	20,393 67	
363	11,560 50 16,950 58	5,893 91 8,629 08		08MAR01 5,466 59 8,308 64	13MAR01	0 682012 12 86	11SEP00 TO 11SEP00 2,774 000	8,321 50	
390	83,027 46 121,876 07	45,511 03 66,631 20		12MAR01 37,516 63 55,070 39	15MAR01	0 681245 174 48	11SEP00 TO 11SEP00 21,420 000	55,244 87	
427	40,520 04 58,806 77	22,774 63 33,343 59		13MAR01 17,745 41 25,753 93	16MAR01	0 689037 -290 75	11SEP00 TO 11SEP00 10,719 000	25,463 18	
447	6,317 18 9,158 33	3,794 71 5,555 71		14MAR01 2,522 47 3,654 95	19MAR01	0 689774 -54 33	11SEP00 TO 11SEP00 1,784 000	3,402 62	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET BASE GN/LS		
(CONTINUED)									
GBP - POUND STERLING									
461	23,244 28 33,525 23	13,772 29 20,163 54		15MAR01 9,471 99 13,661 45	20MAR01	0 693337 -299 78	11SEP00 TO 11SEP00 6,482 000	13,361 67	
478	2,828 65 4,035 77	1,495 51 2,482 34		16MAR01 1,133 14 1,616 71	21MAR01	0 700894 -63 28	11SEP00 TO 11SEP00 798 000	1,553 43	
084354901	TOTAL								
	994,803 39 1,447,480 81	463,691 89 678,876 10		531,111 50 772,688 64		-4,083 93		768,604 71	
096454905	ARC INTERNATIONAL	ORD GBP 001		21SEP00	29SEP00	0 700256	21SEP00 TO 21SEP00		
463	628,034 11 896,863 59	297,108 00 424,284 83		350,926 11 472,578 76		141,480 000		472,578 76	
097404008	WPP GROUP	ORD GBP 0 10		04APR01	09APR01	0 696815	22AUG00 TO 22AUG00		
680	5,890 31 8,453 19	7,542 45 10,812 57		-1,452 14 -2,370 99		11 61	894 000	-2,359 38	
700	56,902 65 81,191 49	70,893 94 101,630 86		05APR01 -13,991 29 -19,963 46	10APR01	0 700845 -475 91	22AUG00 TO 31AUG00 8,403 000	-20,439 37	
478	344,265 89 482,350 89	433,521 94 621,488 64		19JUN01 -89,256 05 -125,056 64	22JUN01	0 713725 -14,073 11	31AUG00 TO 09OCT00 51,385 000	-139,129 75	
497	144,624 56 201,864 97	192,053 97 275,321 31		20JUN01 -47,429 41 -66,201 97	25JUN01	0 716435 -7,252 37	09OCT00 TO 09OCT00 22,764 000	-73,454 34	
504	4,277 21 6,059 52	5,500 76 7,885 67		21JUN01 -1,223 55 -1,733 40	26JUN01	0 705866 -92 75	09OCT00 TO 09OCT00 652 000	-1,826 15	
097404008	TOTAL								
	555,960 62 779,922 06	789,513 06 1,017,131 05		-153,552 44 -215,326 46		-21,882 53		-237,208 99	
098952906	ASTRAZENECA	ORD USDO 25		18MAY01	23MAY01	0 697593	31JUL00 TO 31JUL00		
192	59,434 35 85,199 18	47,419 79 71,627 93		12,014 56 17,222 88		-3,651 63	1,725 000	13,571 25	

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
	LOT	LOCAL	PRINCIPAL NET								
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS
(CONTINUED)											
GBP - POUND STERLING											
203		70,514 56 100,691 21		56,903 74 85,953 52		22MAY01 13,610 82 19,435 56	25MAY01	0 700305		31JUL00 TO 31JUL00	
									-4,697 87	2,070 000	14,737 69
216		35,739 78 50,920 22		28,451 87 42,976 74		23MAY01 7,287 91 10,383 44	29MAY01	0 701878		31JUL00 TO 31JUL00	
									-2,439 98	1,035 000	7,943 46
227		33,748 74 47,604 31		27,159 86 41,025 16		24MAY01 6,588 88 9,293 95	30MAY01	0 708943		31JUL00 TO 31JUL00	
									-2,714 80	988 000	6,579 15
098952906 TOTAL											
		199,437 43 284,414 92		159,935 26 241,583 37		39,502 17 56,335 83			-13,504 28		42,831 55
GBP TOTAL											
		10,269,640 03 14,870,623 93		7,817,322 99 11,989,839 25		2,452,317 04 3,611,707 73			-730,923 05		2,880,784 68
HKD - HONG KONG DOLLAR											
607355906	CHINA MOBILE (HK)		HKDD 10		15JUN01	19JUN01	7 799250		31JUL00 TO 31JUL00		
427		808,880 83 103,712 64		1,230,606 00 158,124 75		-421,725 17 -54,072 53			20,000 000		-54,412 11
615816907	HSBC HLDGS		USD 0 50(HONG KONG R		29MAR01	02APR01	7 799600		22JAN01 TO 22JAN01		
615		6,322,176 55 810,577 02		8,185,377 38 1,049,461 17		-1,863,200 83 -238,884 15			70,000 000		-238,884 15
619615008	CITIC PACIFIC LTD		HKDD 40		31AUG00	04SEP00	7 799000		31JUL00 TO 31JUL00		
284		446,592 38 57,262 77		473,564 82 60,768 42		-26,972 44 -3,458 45			12,000 000		-3,505 65
621808906	LEGEND HOLDINGS		HKDD 025		02JAN01	04JAN01	7 799750		31JUL00 TO 31JUL00		
617		923,001 02 118,337 26		589,725 57 75,780 88		333,275 45 42,728 99			196,000 000		42,556 38
625		269,376 00 34,536 05		180,528 24 23,198 23		03JAN01 88,847 76 11,390 96	05JAN01	7 799850		31JUL00 TO 31JUL00	
									60,000 000		11,337 82

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
	LOT	LOCAL	PRINCIPAL NET								
	BASE	PRINCIPAL	NET	BASE	COST	BASE	SECTY	GN/LS	BASE	CURR	GN/LS
(CONTINUED)											
HKD - HONG KONG DOLLAR											
648		2,641,198 40 338,632 55		1,636,789 34 210,330 62		04JAN01 1,004,409 06 128,777 00	08JAN01	7 799600		31JUL00 TO 31JUL00	
									544,000 000		128,301 93
392		1,954,434 71 250,576 58		1,125,292 67 144,602 30		12MAR01 829,142 04 106,303 07	14MAR01	7 799750		31JUL00 TO 31JUL00	
									374,000 000		105,976 28
426		6,619,990 66 848,738 51		3,779,057 75 485,616 28		13MAR01 2,840,932 91 364,231 51	15MAR01	7 799800		31JUL00 TO 11OCT00	
									1,256,000 000		363,122 23
621808906 TOTAL											
		12,408,000 79 1,590,820 95		7,311,393 57 939,528 31		5,096,607 22 653,432 13			-2,139 49		651,292 64
688167006	TELEVISION BROADCT		HKDD 05		20DEC00	22DEC00	7 799700		11SEP00 TO 18SEP00		
538		981,024 00 125,777 15		1,116,919 95 143,241 98		-135,895 95 -17,423 25			24,000 000		-17,464 83
559		1,662,760 00 213,190 74		2,047,686 58 262,610 31		21DEC00 -384,926 58 -49,353 36	27DEC00	7 799400		19SEP00 TO 18OCT00	
									44,000 000		-49,419 55
688167006 TOTAL											
		2,643,784 00 338,967 91		3,164,606 53 405,852 29		-520,822 53 -66,776 59			-107 79		-66,884 38
HKD TOTAL											
		22,629,434 55 2,901,341 29		20,365,548 30 2,613,734 94		2,263,886 25 290,240 41			-2,634 06		287,606 35
JPY - JAPANESE YEN											
612713909	FUJITSU SUPPORT AM				19SEP00	22SEP00	106 990005		31JUL00 TO 31JUL00		
418		70,936,416 00 663,019 09		86,404,658 00 807,218 24		-15,468,242 00 -144,576 51			5,200 000		-144,199 15
612927905	NTT DOCOMO		NPV		23APR01	26APR01	121 714996		31JUL00 TO 31JUL00		
876		132,349,474 00 1,087,371 96		62,504,962 00 541,876 41		69,844,512 00 573,836 54			53 000		545,495 55
									-28,340 99		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
630720001	EISAI CO 112 110,742,825 00 912,740 45	JPY50 109,494,720 00 939,467 18		07MAY01 1,248,105 00 10,286 84	10MAY01	121 330002 -37,213 39	22FEB01 TO 22FEB01 36,000 000	-26,926 53
635756000	FURUKAWA ELECTRIC 703 53,601,476 00 496,815 98	JPY50 25,144,068 00 237,471 45		10OCT00 28,457,408 00 263,763 17	13OCT00	107 889999 -4,418 84	31JUL00 TO 31JUL00 17,000 000	259,344 53
135	12,216,123 00 112,731 26	5,916,251 00 55,875 68		02NOV00 6,299,872 00 58,135 67	08NOV00	108 364998 -1,280 09	31JUL00 TO 31JUL00 4,000 000	56,855 58
589	4,471,497 00 39,595 30	2,958,126 00 27,937 84		25DEC00 1,513,371 00 13,400 97	29DEC00	112 930000 -1,743 51	31JUL00 TO 31JUL00 2,000 000	11,457 46
289	1,416,554 00 12,074 28	1,479,063 00 13,968 92		01MAR01 -62,509 00 -532 81	06MAR01	117 320000 -1,361 83	31JUL00 TO 31JUL00 1,000 000	-1,894 64
420	1,241,954 00 10,331 11	1,479,063 00 13,968 92		13MAR01 -237,109 00 -1,972 37	19MAR01	120 214996 -1,665 44	31JUL00 TO 31JUL00 1,000 000	-3,637 81
602	34,200,859 00 278,951 59	34,018,445 00 321,285 18		28MAR01 182,414 00 1,407 82	02APR01	122 604996 -43,821 41	31JUL00 TO 31JUL00 23,000 000	-42,333 59
610	12,051,700 00 97,628 09	13,311,566 00 125,720 29		29MAR01 -1,259,866 00 -10,205 89	03APR01	123 445000 -17,886 31	31JUL00 TO 31JUL00 9,000 000	-28,092 20
634	2,626,179 00 20,922 39	2,958,126 00 27,937 84		30MAR01 -331,947 00 -2,644 57	04APR01	125 520004 -4,370 88	31JUL00 TO 31JUL00 2,000 000	-7,815 45
681	7,333,877 00 58,514 20	8,874,377 00 83,813 52		04APR01 -1,540,500 00 -12,291 06	09APR01	125 334999 -13,008 26	31JUL00 TO 31JUL00 6,000 000	-25,299 32
689	2,579,660 00 20,752 66	2,958,126 00 27,937 84		05APR01 -378,466 00 -3,044 66	10APR01	124 305000 -4,140 52	31JUL00 TO 31JUL00 2,000 000	-7,185 18

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
288	1,241,506 00 10,322 23	1,460,599 00 13,162 30		05JUN01 -219,093 00 -1,821 60	08JUN01	120 275002 -1,818 47	31JUL00 TO 31JUL00 1,000 000	-2,840 07
289	2,580,943 00 20,793 54	2,921,197 00 26,324 61		05JUN01 -420,254 00 -3,494 11	08JUN01	120 275002 -2,036 96	31JUL00 TO 31JUL00 2,000 000	-5,531 07
309	2,549,552 00 21,185 36	2,921,197 00 26,324 61		06JUN01 -371,645 00 -3,088 16	11JUN01	120 345001 -2,051 09	31JUL00 TO 31JUL00 2,000 000	-5,139 25
329	5,028,418 00 41,938 43	5,842,395 00 52,649 21		07JUN01 -813,977 00 -6,788 80	13JUN01	119 900002 -3,921 98	31JUL00 TO 31JUL00 4,000 000	-10,710 78
345	11,503,507 00 95,350 05	13,145,388 00 118,460 73		08JUN01 -1,641,881 00 -13,609 19	13JUN01	120 645004 -9,581 49	31JUL00 TO 31JUL00 9,000 000	-23,110 68
353	2,484,908 00 20,362 24	2,921,197 00 26,324 61		11JUN01 -434,289 00 -3,575 11	14JUN01	122 035004 -2,387 24	31JUL00 TO 31JUL00 2,000 000	-5,942 35
364	5,891,618 00 48,393 10	7,302,993 00 65,811 52		12JUN01 -1,411,375 00 -11,592 88	15JUN01	121 745003 -5,825 54	31JUL00 TO 31JUL00 5,000 000	-17,418 42
378	11,521,504 00 94,527 66	14,605,986 00 131,623 03		13JUN01 -3,084,482 00 -25,306 49	18JUN01	121 885002 -11,788 88	31JUL00 TO 31JUL00 10,000 000	-37,095 37
426	8,265,740 00 67,234 67	11,684,789 00 105,298 43		15JUN01 -3,419,049 00 -27,811 84	20JUN01	122 934998 -10,249 92	31JUL00 TO 31JUL00 8,000 000	-38,861 74
443	6,040,216 00 49,033 70	8,743,592 00 78,973 82		18JUN01 -2,723,376 00 -22,108 02	21JUN01	123 184998 -7,832 10	31JUL00 TO 31JUL00 6,000 000	-29,940 12
463	3,012,093 00 24,495 53	4,381,796 00 39,486 91		19JUN01 -1,369,703 00 -11,138 97	22JUN01	122 964996 -3,852 41	31JUL00 TO 31JUL00 3,000 000	-14,991 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL	FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
491	3,894,361 00 31,581 88	5,842,394 00 52,449 21		20JUN01 -1,948,033 00 -15,797 85	25JUN01	123 309998 -5,269 48	31JUL00 4,000 000	TO 31JUL00	-21,067 33
501	2,969,912 00 23,876 77	4,381,794 00 39,486 91		21JUN01 -1,411,884 00 -11,350 92	26JUN01	124 385002 -4,259 22	31JUL00 3,000 000	TO 31JUL00	-15,610 14
510	2,051,722 00 16,516 18	2,921,197 00 26,324 61		22JUN01 -869,475 00 -6,999 20	27JUN01	124 224998 -2,809 23	31JUL00 2,000 000	TO 31JUL00	-9,808 43
518	3,077,091 00 24,809 25	4,381,794 00 39,486 91		25JUN01 -1,304,705 00 -10,519 27	28JUN01	124 029999 -4,158 39	31JUL00 3,000 000	TO 31JUL00	-14,677 66
527	2,001,177 00 16,163 29	2,921,197 00 26,324 61		26JUN01 -920,020 00 -7,430 90	29JUN01	123 809998 -2,730 42	13APR01 2,000 000	TO 13APR01	-10,161 32
543	985,341 00 7,933 82	1,460,599 00 13,162 30		27JUN01 475,258 00 -3,826 71	02JUL01	124 195000 -1,401 77	13APR01 1,000 000	TO 13APR01	-5,228 48
559	970,925 00 7,790 15	1,460,599 00 13,162 30		28JUN01 -489,674 00 -3,928 86	03JUL01	124 635002 -1,443 29	13APR01 1,000 000	TO 13APR01	-5,372 15
573	1,987,587 00 15,937 67	2,921,197 00 26,324 61		29JUN01 -935,610 00 -7,486 25	04JUL01	124 709999 -2,900 69	13APR01 2,000 000	TO 13APR01	-10,386 94
635756000 TOTAL									
	209,718,000 00 1,786,564 40	201,339,115 00 1,857,278 92		8,378,885 00 108,421 14		-179,135 66			-70,714 52
649374006	KIRIN BREWERY CO	JPY50		26SEP00	29SEP00	107 604996	31JUL00	TO 31JUL00	
559	118,980,220 00 1,105,712 79	140 153,897 00 1,184,664 12		21,173,677 00 -196,772 25		117,820 92	109,000 000		-78,951 33
661040006	MURATA MFG CO	JPY50		31AUG00	07SEP00	106 649994	31JUL00	TO 31JUL00	
282	132,323,851 00 1,240,730 04	158,022,791 00 1,503,258 67		-25,698,940 00 -240,965 23		-21,563 40	8,200 000		-262,528 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL	FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
716	12,946,651 00 120,288 50	19,271,072 00 183,324 23		110CT00 -6,324,421 00 -58,760 77	170CT00	107 629997 -4,274 96	31JUL00 1,000 000	TO 31JUL00	-63,035 73
758	12,986,992 00 120,713 78	19,271,072 00 183,324 23		120CT00 -6,284,080 00 -58,410 37	170CT00	107 584999 -4,200 08	31JUL00 1,000 000	TO 31JUL00	-62,610 45
792	12,814,760 00 119,024 38	19,271,072 00 183,324 23		130CT00 -6,456,312 00 -59,946 67	180CT00	107 665001 -4,333 18	31JUL00 1,000 000	TO 31JUL00	-64,299 85
018	13,115,773 00 121,122 71	19,271,072 00 183,324 23		160CT00 -6,155,299 00 -56,843 50	200CT00	108 285002 -5,358 02	31JUL00 1,000 000	TO 31JUL00	-62,201 52
851	12,994,230 00 120,144 52	19,271,073 00 183,324 22		170CT00 -6,276,843 00 -58,035 63	200CT00	108 154999 -5,144 07	31JUL00 1,000 000	TO 31JUL00	-63,179 70
852	12,573,612 00 116,692 45	19,271,072 00 183,324 23		180CT00 -6,697,460 00 -62,157 40	230CT00	107 750000 -4,474 38	31JUL00 1,000 000	TO 31JUL00	-66,631 78
021	12,690,908 00 116,907 63	19,271,072 00 183,324 23		190CT00 6,580,164 00 -60,615 95	240CT00	108 555000 -5,800 65	31JUL00 1,000 000	TO 31JUL00	-66,416 60
035	10,538,636 00 96,653 69	15,416,858 00 146,659 38		200CT00 4,878,222 00 -44,739 96	250CT00	109 035004 -5,265 73	31JUL00 800 000	TO 31JUL00	-50,005 69
661040006 TOTAL									
	232,985,413 00 2,172,277 70	308,337,154 00 2,933,187 65		-75 351,741 00 -700,495 48		-60,414 47			-760,909 95
664040003	NEC CORP	JPY50		260CT00	310CT00	108 360001	31JUL00	TO 31JUL00	
081	8,409,647 00 77,608 41	10,519,697 00 97,339 22		2,110,050 00 -19,472 59		-258 22	4,000 000		-19,730 81
087	8,962,516 00 82,425 31	10,519,697 00 97,339 22		270CT00 1,557,181 00 -14,320 88	01NOV00	108 735001 593 03	31JUL00 4,000 000	TO 31JUL00	-14,913 91

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
100	2,210,913 00 20,287 33	2,429,924 00 24,334 81	30OCT00 -419,811 00 -3,844 84	02NOV00	108 979996 -202 64	31JUL00 TO 31JUL00 1,000 000 -4,047 48
136	11,020,904 00 101,701 70	13,149,621 00 121,674 03	02NOV00 -2,128,717 00 -19,643 95	08NOV00	108 364998 -328 38	31JUL00 TO 31JUL00 5,000 000 -19,972 33
152	15,924,523 00 148,395 28	18,409,470 00 170,343 44	06NOV00 -2,482,947 00 -23,134 84	09NOV00	107 324997 1,186 48	31JUL00 TO 31JUL00 7,000 000 -21,948 36
162	14,118,231 00 131,595 57	15,779,546 00 146,088 84	07NOV00 -1,661,315 00 -15,485 86	10NOV00	107 285004 1,071 79	31JUL00 TO 31JUL00 6,000 000 -14,413 27
167	9,270,174 00 86,202 10	10,519,697 00 97,339 22	08NOV00 -1,249,523 00 -11,619 15	13NOV00	107 540001 482 03	31JUL00 TO 31JUL00 4,000 000 -11,137 12
184	9,094,711 00 84,453 15	10,519,697 00 97,339 22	09NOV00 -1,424,984 00 -13,263 70	14NOV00	107 434998 577 43	31JUL00 TO 31JUL00 4,000 000 -12,686 07
536	75,554,524 00 471,195 93	94,477,273 00 876,053 02	20DEC00 -19,120,747 00 -149,854 51	27DEC00	112 570000 -35,000 58	31JUL00 TO 31JUL00 36,000 000 -204,857 09
221	7,958,150 00 48,295 44	10,519,697 00 97,339 22	22FEB01 -2,561,547 00 -21,982 81	27FEB01	116 525002 -7,060 77	31JUL00 TO 31JUL00 4,000 000 -29,043 58
391	5,004,145 00 41,492 02	7,889,773 00 73,004 42	12MAR01 -2,885,628 00 -23,924 27	15MAR01	120 604996 -7,586 13	31JUL00 TO 31JUL00 3,000 000 -31,512 40
421	40,483,238 00 336,756 97	48,378,030 00 432,704 96	13MAR01 -27,894,792 00 -232,040 87	16MAR01	120 214996 -43,907 12	31JUL00 TO 31JUL00 26,000 000 -295,947 99
450	1,604,452 00 13,263 77	2,629,924 00 24,334 81	14MAR01 -1,025,472 00 -8,477 43	19MAR01	120 964996 -2,593 61	31JUL00 TO 31JUL00 1,000 000 -11,071 04

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
462	1,591,926 00 13,025 62	2,629,925 00 24,334 81	15MAR01 -1,037,999 00 -8,493 22	21MAR01	122 214996 -2,815 97	31JUL00 TO 31JUL00 1,000 000 -11,309 19
493	1,638,438 00 13,368 46	2,629,924 00 24,334 80	19MAR01 -991,486 00 -8,089 80	23MAR01	122 559998 -2,876 54	31JUL00 TO 31JUL00 1,000 000 -10,966 34
664040003 TOTAL	212,850,494 00 1,890,247 24	281,401,895 00 2,603,824 24	-68,551,401 00 -593,451 92		-119,905 06	-713,556 98
664137007	NIPPON TEL+TEL CP 377 50,592,642 00 415,085 05	JPY50000 54,806,721 00 470,343 02	13JUN01 -4,214,079 00 -34,574 22	18JUN01	121 885002 -20,683 75	22FEB01 TO 22FEB01 73 000 -55,257 97
664144003	NIPPON SHEET CLASS 155 28,499,087 00 246,820 14	JPY50 34,873,052 00 330,582 44	16FEB01 -8,373,965 00 -72,523 84	23FEB01	115 464996 -11,238 64	04DEC00 TO 19DEC00 22,000 000 -83,742 50
274	8,476,576 00 72,264 07	11,732,335 00 105,185 39	28FEB01 -3,255,759 00 -27,755 83	05MAR01	117 300003 -5,165 49	19DEC00 TO 19DEC00 7,000 000 -32,921 32
664144003 TOTAL	36,975,663 00 319,084 21	48,605,387 00 435,768 03	-11,629,724 00 -100,279 67		-16,404 15	-116,683 82
664310000	NOMURA HOLDINGS 592 132,722,293 00 1,082,519 45	JPY50 124,173,303 00 1,078,911 48	28MAR01 6,548,990 00 53,415 34	02APR01	122 604996 -49,807 39	23JAN01 TO 23JAN01 54,000 000 3,607 97
674720008	ROHM CO 540 9,041,952 00 80,322 93	JPY50 9,514,902 00 84,932 60	20DEC00 -272,950 00 -2,424 71	25DEC00	112 570000 -4,184 94	31JUL00 TO 31JUL00 400 000 -6,609 67
590	4,494,824 00 39,794 78	4,657,451 00 43,466 30	25DEC00 -163,427 00 -1,447 15	28DEC00	112 930000 -2,224 37	31JUL00 TO 31JUL00 280 000 -3,671 52
591	2,249,809 00 19,795 00	2,328,724 00 21,733 15	24DEC00 -79,717 00 -701 64	29DEC00	113 614998 -1,234 51	31JUL00 TO 31JUL00 100 000 -1,930 15

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
600	2,219,218 00 19,433 58	2,328,726 00 21,733 15		27DEC00 -109,508 00 -958 96	04JAN01	114 195000 -1,340 61	31JUL00 100 000	TO 31JUL00	-2,299 57
395	9,268,524 00 76,850 25	11,643,628 00 108,665 76		12MAR01 -2,375,104 00 -19,693 25	15MAR01	120 604996 -12,122 26	31JUL00 500 000	TO 31JUL00	-31,815 51
674720008 TOTAL									
	27,272,727 00 236,196 54	30,273,433 00 282,530 96		-3,000,706 00 -25,225 71					-46,334 42
677062903	SOFTBANK CORPORATION	JPY50		14SEP00	20SEP00	107 250000	31JUL00	TO 31JUL00	
365	10,501,926 00 97,920 04	5,558,310 00 51,526 75		4,943,616 00 46,894 32		298 99	900 000		46,393 31
396	7,357,249 00 68,846 20	4,323,130 00 40,076 36		18SEP00 3,034,119 00 28,392 07	21SEP00	106 864998 377 77	31JUL00 700 000	TO 31JUL00	28,769 84
430	6,592,502 00 61,762 24	3,705,540 00 34,351 17		20SEP00 2 886,962 00 27,046 67	25SEP00	106 740005 364 40	31JUL00 600 000	TO 31JUL00	27,411 07
760	41,728,144 00 387,862 10	30,879,497 00 286,259 71		12OCT00 10,848,647 00 100,837 92	17OCT00	107 584999 764 47	31JUL00 5,000 000	TO 31JUL00	101,602 39
677062903 TOTAL									
	66,179,821 00 616,390 60	44,466,477 00 412,213 99		21,713,344 00 202,370 98		1,805 63			204,176 61
680468006	SHIONOGI + CO	JPY50		29JAN01	01FEB01	116 675003	31JUL00	TO 31JUL00	
020	18,501,460 00 158,572 61	17,445,673 00 165,607 70		1,055,787 00 9,048 96		-16,084 05	9,000 000		-7,035 09
025	10,087,880 00 87,133 49	9,692,041 00 92,004 28		30JAN01 395,839 00 3,419 04	02FEB01	115 775002 -8,289 83	31JUL00 5,000 000	TO 31JUL00	-4,870 79
196	38,098,988 00 309,962 07	28,366,636 00 242,513 72		21MAY01 9,732,352 00 79,179 53	24MAY01	122 915001 -11,731 18	31JUL00 14,000 000	TO 04APR01	67,448 35

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	
(CONTINUED)									
JPY - JAPANESE YEN									
680468006 TOTAL									
	66,688,328 00 555,668 17	55,504,350 00 500,125 70		11,183,978 00 91,647 53		-36,105 06			55,542 47
682150008	SONY CORP	JPY50		31OCT00	06NOV00	109 114998	31JUL00	TO 31JUL00	
116	59,394,719 00 544,331 39	48,037,073 00 427,506 19		11,357,646 00 104,088 77		12,736 43	6,800 000		116,825 20
060	64,162,997 00 558,594 86	59,898,819 00 523,869 40		06FEB01 4,264,178 00 37,123 39	09FEB01	114 864998 -2,397 93	31JUL00 7,900 000	TO 31JUL00	34,725 46
183	7,421,295 00 64,273 12	6,823,916 00 59,681 32		19FEB01 597,379 00 5,173 68	22FEB01	115 464996 -581 88	31JUL00 900 000	TO 31JUL00	4,591 80
184	4,124,605 00 35,684 60	3,791,065 00 33,156 29		20FEB01 333,540 00 2,885 67	23FEB01	115 584999 -357 36	31JUL00 500 000	TO 31JUL00	2,528 31
201	813,270 00 6,981 46	758,213 00 6,431 26		21FEB01 55,057 00 472 63	26FEB01	116 490005 -122 43	31JUL00 100 000	TO 31JUL00	350 20
218	11,385,852 00 97,711 67	10,614,981 00 92,837 61		22FEB01 770,871 00 6,615 50	27FEB01	116 525002 -1,741 44	31JUL00 1,400 000	TO 31JUL00	4,874 06
682150008 TDAL									
	147,302,738 00 1,307,577 10	129,924,067 00 1,143,682 07		17,378,671 00 156,359 64		7,535 39			163,895 03
690055009	TOYODA GOSEI	JPY50		14NOV00	17NOV00	108 165001	25SEP00	TO 27SEP00	
237	22,927,453 00 211,967 39	29,306,139 00 271,749 64		6,378,686 00 -58,971 81		-810 44	4,000 000		-59,782 25
246	14,735,187 00 135,489 74	21,979,604 00 203,812 23		15NOV00 -7,244,417 00 -66,612 26	20NOV00	108 755005 -1,710 23	28SEP00 3,000 000	TO 05OCT00	-68,322 49
254	21,839,516 00 200,215 58	36,632,674 00 339,687 05		16NOV00 -14,795,158 00 -135,617 51	21NOV00	109 080002 -3,853 96	06OCT00 5,000 000	TO 11OCT00	-139,471 47

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CM/LS CM/LS	SELL RATE BASE CURR CM/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUY'S NET BASE CM/LS
(CONTINUED)									
JPY - JAPANESE YEN									
262	9,039,215 00 83,042 86	14,453,070 00 135,874 82		17NOV00 -5,613,855 00 -51,574 23	22NOV00	108 849998 -1,257 73	11OCT00 TO 11OCT00 2,000 000		-52,831 96
269	8,248,034 00 75,149 52	14,453,070 00 135,874 82		20NOV00 -6,405,034 00 -58,357 56	24NOV00	109 755005 -2,367 74	11OCT00 TO 12OCT00 2,000 000		-60,725 30
297	10,980,334 00 99,680 76	21,979,604 00 203,812 24		22NOV00 -10,999,270 00 -99,852 66	28NOV00	110 154999 -4,278 82	12OCT00 TO 12OCT00 3,000 000		-104,131 48
690055009 TOTAL	87,769,741 00 805,545 85	139,204,141 00 1,290,810 80		-51,434,420 00 -470,986 03		-14,278 92			-485,264 95
JPY TOTAL	1,704,066,795 00 14,956,020 82	1,818,594,300 00 16,482,102 81		-114,527,505 00 -1,070,223 74		-455,858 25			-1,526,081 99
KRW - SOUTH KOREAN WON									
624657904	DACOM CORP 249 476,810,460 00 430,043 26	KRW5000 643,812,347 00 533,635 97		31AUG00 -166,281,907 00 -149,900 25	04SEP00	1108 750000 46,307 54	31JUL00 TO 31JUL00 4,700 000		-103,592 71
677168908	SAMSUNG ELEC MECH 144 613,407,916 00 550,240 30	KRW5000 865,847,190 00 775,625 91		09AUG00 -252,439,274 00 -226,443 54	11AUG00	1114 800049 1,057 93	31JUL00 TO 31JUL00 13,610 000		-225,385 61
677172009	SAMSUNG ELECTRONIC 342 934,625,190 00 772,736 83	KRW5000 1,635,073,420 00 1,441,869 44		01DEC00 -700,448,230 00 -579,122 14	05DEC00	1209 500000 -90,010 47	31JUL00 TO 31JUL00 6,000 000		-669,132 61
342	230,079,704 00 188,822 08	397,867,866 00 350,854 90		04DEC00 -167,788,162 00 -137,700 58	04DEC00	1218 500000 -24,332 24	31JUL00 TO 31JUL00 1,460 000		-162,032 82
379	687,748,794 00 505,404 40	1,049,172,111 00 925,199 56		05DEC00 -441,423,317 00 -367,088 00	07DEC00	1202 500000 -52,707 14	31JUL00 TO 31JUL00 3,850 000		-419,795 16

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CM/LS CM/LS	SELL RATE BASE CURR CM/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSM	BUY'S NET BASE CM/LS
(CONTINUED)									
KRW - SOUTH KOREAN WON									
389	142,714,280 00 118,979 81	234,340,524 00 206,667 95		06DEC00 -91,444,244 00 -76,402 04	08DEC00	1199 500000 -11,286 10	31JUL00 TO 24NOV00 860 000		-87,688 14
103	1,329,541,440 00 1,051,769 22	1,899,410,289 00 1,674,971 64		12FEB01 -549,868,849 00 -450,809 95	16FEB01	1264 099974 -172,392 49	24NOV00 TO 24NOV00 6,970 000		-623,202 44
452	791,784,734 00 588,687 53	842,025,162 00 666,104 44		03APR01 -58,240,428 00 -37,353 48	06APR01	1345 000000 -40,065 45	12FEB01 TO 12FEB01 4,170 000		-77,418 93
428	62,005,720 00 47,992 04	62,172,357 00 48,740 59		15JUN01 -166,637 00 -128 98	19JUN01	1292 000000 -619 57	12FEB01 TO 12FEB01 300 000		-748 55
444	61,185,674 00 47,357 33	62,172,357 00 48,740 59		18JUN01 -986,483 00 -763 69	20JUN01	1292 000000 -619 57	12FEB01 TO 12FEB01 300 000		-1,383 26
464	51,220,820 00 39,279 77	51,810,298 00 40,617 14		19JUN01 -589,478 00 -452 05	21JUN01	1304 000000 -885 34	12FEB01 TO 12FEB01 250 000		-1,337 39
481	57,900,580 00 44,402 22	60,099,945 00 47,115 90		20JUN01 -2,199,445 00 -1,686 69	22JUN01	1304 000000 -1,024 99	12FEB01 TO 12FEB01 290 000		-2,713 68
677172009 TOTAL	4,268,808,854 00 3,405,431 23	6,294,144,329 00 5,450,884 21		-2,025,355,473 00 -1,451,507 60		-393,945 38			-2,045,452 98
KRW TOTAL	5,359,027,232 00 4,385,714 79	7,803,023,886 00 6,760,146 09		-2,443,996,654 00 -2,027,851 39		-346,579 91			-2,374,431 30
SEK - SWEDISH KRONA									
587457909	ADCORE AB 704 565,162 51 56,943 33	SEK0 10 335,838 70 40,083 30		10OCT00 229,323 81 23,105 67	17OCT00	9 925000 -6,245 64	31JUL00 TO 31JUL00 10,725 000		16,860 03

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE RATE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
SEK - SWEDISH KRONA									
012	430,733 74 42,588 29	298 512 85 35,628 35		180CT00 132,220 89 13,073 19	230CT00	10 113900 -6,113 25	31JUL00 TO 31JUL00 9,533 000	6,959 94	
115	3,438,772 67 344,142 24	2,731,550 70 326,018 31		310CT00 707,221 97 70,776 70	03NOV00	9 992300 -52,652 75	31JUL00 TO 31JUL00 87,232 000	18,123 95	
587657909 TOTAL									
	4,434,668 92 443,673 88	3,365,902 25 401,729 96		1,068,766 67 106,955 56		-65,011 64		41,943 92	
595937905	ERICSSON (LM) TEL 639 1,058,213 79 112,134 55	SEK1 SER B 493,785 40 62,279 82		03JAN01 564,428 39 59,810 15	08JAN01	9 437000 -9,955 42	31JUL00 TO 31JUL00 10,655 000	49,854 73	
593	1,587,803 34 153,514 78	1,275,441 44 156,416 08		28MAR01 312,361 90 30,200 32	02APR01	10 343000 -33,101 62	31JUL00 TO 26JAN01 25,021 000	-2,901 30	
595937905 TOTAL									
	2,646,017 13 265,649 33	1,769,226 84 218,695 90		876,790 29 90,010 47		-43,057 04		46,953 43	
SEK TOTAL									
	7,080,686 05 709,323 21	5,135,129 09 620,425 86		1,945,556 94 196,966 03		-108,068 68		88,897 35	

USD - US DOLLAR

G02602103	AMDOCS LIMITED 638	SHS		03JAN01	08JAN01	1 000000 00	31JUL00 TO 31JUL00 650 000	23,413 23	
659	40,909 30 43,415 07	17,496 07 17,765 24		04JAN01	09JAN01	1 000000 00	31JUL00 TO 31JUL00 660 000	25,649 83	
672	64,830 46	26,244 10		05JAN01	10JAN01	1 000000 00	31JUL00 TO 31JUL00 975 000	38,586 36	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE RATE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
687	16,110 05	6,998 43		08JAN01	11JAN01	1 000000 00	31JUL00 TO 31JUL00 260 000	9,111 62	
710	41,884 01	17,496 07		09JAN01	12JAN01	1 000000 00	31JUL00 TO 31JUL00 650 000	24,387 94	
725	103,871 90	43,605 58		10JAN01	16JAN01	1 000000 00	31JUL00 TO 31JUL00 1,620 000	60,266 32	
741	226,326 88	88,287 84		11JAN01	17JAN01	1 000000 00	31JUL00 TO 31JUL00 3,280 000	138,039 04	
753	75,548 43	28,262 87		12JAN01	18JAN01	1 000000 00	31JUL00 TO 31JUL00 1,050 000	47,285 56	
769	97,410 62	35,395 89		16JAN01	19JAN01	1 000000 00	31JUL00 TO 31JUL00 1,315 000	62,014 73	
781	91,542 99	31,762 09		17JAN01	22JAN01	1 000000 00	31JUL00 TO 31JUL00 1,180 000	59,780 90	
798	2,693 86	942 10		18JAN01	23JAN01	1 000000 00	31JUL00 TO 31JUL00 35 000	1,751 76	
807	118,539 94	40,779 29		19JAN01	24JAN01	1 000000 00	31JUL00 TO 31JUL00 1,515 000	77,760 65	
169	1,025,532 10	414,791 32		16FEB01	22FEB01	1 000000 00	31JUL00 TO 31JUL00 15,410 000	610,740 78	
524	527,596 21	274,688 22		21MAR01	26MAR01	1 000000 00	31JUL00 TO 31JUL00 10,205 000	252,907 99	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	GN/LS	
(CONTINUED)									
USD - US DOLLAR									
546	190,988 45	102,823 03		23MAR01	28MAR01	1 000000	31JUL00 TO 31JUL00		
				88,165 62		00	3,820 000	88,165 62	
563	64,612 52	33,780 86		26MAR01	29MAR01	1 000000	31JUL00 TO 31JUL00		
				30,831 66		00	1,255 000	30,831 66	
584	56,727 22	30,550 82		27MAR01	30MAR01	1 000000	31JUL00 TO 31JUL00		
				24,176 40		00	1,135 000	24,176 40	
600	18,804 62	10,363 05		28MAR01	02APR01	1 000000	31JUL00 TO 31JUL00		
				8,441 57		00	385 000	8,441 57	
622	132,658 90	74,175 18		29MAR01	03APR01	1 000000	31JUL00 TO 31JUL00		
				56,483 72		00	2,830 000	56,483 72	
G02402183	TOTAL								
	2,940,003 73	1,298,208 05		1,641,795 68		00		1,641,795 68	
M22465104	CHECK POINT SOFTWARE	SHS		09AUG00	14AUG00	1 000000	31JUL00 TO 31JUL00		
149	51,364 83	17,759 15		33,605 68		00	390 000	33,605 68	
208	505,623 23	177,136 16		21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00		
				328,487 07		00	3,890 000	328,487 07	
215	467,664 11	163,475 27		22AUG00	25AUG00	1 000000	31JUL00 TO 31JUL00		
				304,188 84		00	3,590 000	304,188 84	
228	365,165 72	127,729 29		23AUG00	28AUG00	1 000000	31JUL00 TO 31JUL00		
				237,436 43		00	2,805 000	237,436 43	
232	72,934 98	25,500 32		24AUG00	29AUG00	1 000000	31JUL00 TO 31JUL00		
				47,434 66		00	560 000	47,434 66	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	GN/LS	
(CONTINUED)									
USD - US DOLLAR									
255	1,474,825 83	471,300 58		30AUG00	05SEP00	1 000000	31JUL00 TO 31JUL00		
				1,003,525 25		00	10,350 000	1,003,525 25	
451	624,979 16	182,145 15		20SEP00	25SEP00	1 000000	31JUL00 TO 31JUL00		
				442,834 01		00	4,000 000	442,834 01	
471	166,943 66	47,130 06		09OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
				119,813 60		00	1,035 000	119,813 60	
498	109,555 83	30,964 68		10OCT00	13OCT00	1 000000	31JUL00 TO 31JUL00		
				78,591 15		00	680 000	78,591 15	
733	34,521 16	10,701 03		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00		
				23,820 13		00	235 000	23,820 13	
783	24,703 75	7,968 85		12OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				16,734 90		00	175 000	16,734 90	
787	4,062 61	1,366 09		12OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				2,696 52		00	30 000	2,696 52	
811	10,610 90	3,642 90		13OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				6,968 00		00	80 000	6,968 00	
814	13,340 32	4,325 95		13OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				9,014 37		00	95 000	9,014 37	
830	45,733 22	13,888 57		16OCT00	19OCT00	1 000000	31JUL00 TO 31JUL00		
				31,844 65		00	305 000	31,844 65	
110	892,761 81	279,345 12		30OCT00	02NOV00	1 000000	31JUL00 TO 31JUL00		
				613,396 69		00	6,135 000	613,396 69	

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS		
	LOT	LOCAL PRINCIPAL NET	NET						SHS/PAR	DTL FUND RSN	NET
	BASE	PRINCIPAL	NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	NET	BASE GN/LS
(CONTINUED)											
USD - US DOLLAR											
174		788,098	72	220,851	00	08NOV00	13NOV00	1 000000		31JUL00 TO 31JUL00	
						567,247	72	00	4,850 000	567,247	72
099		854,910	42	465,822	73	09FEB01	14FEB01	1 000000		31JUL00 TO 31JUL00	
						389,087	69	00	6,445 000	389,087	69
108		54,310	62	30,717	56	12FEB01	15FEB01	1 000000		31JUL00 TO 31JUL00	
						25,593	06	00	425 000	25,593	06
126		486,387	99	264,773	30	13FEB01	16FEB01	1 000000		31JUL00 TO 31JUL00	
						221,614	69	00	5,495 000	221,614	69
167		252,832	84	135,157	25	16FEB01	22FEB01	1 000000		31JUL00 TO 31JUL00	
						117,675	61	00	2,805 000	117,675	61
250		41	56	24	09	27FEB01	27FEB01	1 000000		31JUL00 TO 31JUL00	
						17	47	00	500	17	47
283		308,343	78	228,394	08	28FEB01	05MAR01	1 000000		31JUL00 TO 31JUL00	
						79,949	70	00	4,740 000	79,949	70
286		303,202	89	240,922	02	01MAR01	06MAR01	1 000000		31JUL00 TO 21NOV00	
						62,280	87	00	5,000 000	62,280	87
294		82,951	07	62,157	88	01MAR01	06MAR01	1 000000		21NOV00 TO 21NOV00	
						20,793	19	00	1,290 000	20,793	19
295		95,605	55	69,144	62	01MAR01	06MAR01	1 000000		21NOV00 TO 21NOV00	
						26,460	93	00	1,435 000	26,460	93
308		217,067	41	156,599	32	02MAR01	07MAR01	1 000000		21NOV00 TO 14DEC00	
						60,468	09	00	3,250 000	60,468	09

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS		
	LOT	LOCAL PRINCIPAL NET	NET						SHS/PAR	DTL FUND RSN	NET
	BASE	PRINCIPAL	NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	NET	BASE GN/LS
(CONTINUED)											
USD - US DOLLAR											
317		28,096	71	21,442	06	05MAR01	08MAR01	1 000000		14DEC00 TO 14DEC00	
						6,654	65	00	445 000	6,654	65
335		232,286	80	167,537	17	06MAR01	09MAR01	1 000000		14DEC00 TO 14DEC00	
						64,749	63	00	3,477 000	64,749	63
279		16,016	77	16,922	65	04JUN01	07JUN01	1 000000		05APR01 TO 05APR01	
						-905	88	00	315 000	-905	88
282		8,547	84	9,132	86	04JUN01	07JUN01	1 000000		05APR01 TO 05APR01	
						-565	02	00	170 000	-565	02
300		5,309	21	5,909	50	05JUN01	08JUN01	1 000000		05APR01 TO 05APR01	
						-600	29	00	110 000	-600	29
324		15,356	26	16,654	04	06JUN01	11JUN01	1 000000		05APR01 TO 05APR01	
						-1,297	78	00	310 000	-1,297	78
345		454,663	37	561,670	74	12JUN01	15JUN01	1 000000		05APR01 TO 12APR01	
						-107,007	39	00	10,455 000	-107,007	39
M22465104	TOTAL										
		9,070,840	95	4,238,232	06		4,832,608	89	00	4,832,608	89
M07059111	ASML HOLDING NY			ORD		15SEP00	20SEP00	1 000000		31JUL00 TO 31JUL00	
389		53,920	30	20,954	08		32,966	22	00	1,535 000	32,966
742		103,317	66	52,760	40	11OCT00	16OCT00	1 000000		31JUL00 TO 31JUL00	
						50,557	06	00	3,865 000	50,557	06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
H07059111	TOTAL								
	157,237 96	73,714 48		83,523 28		00			83,523 28
Y2573F102	FLEXTRONICS INTERNATIONAL	COM		09OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
467	169,113 08	160,549 47		8,563 41		00	2,520 800		8,563 41
694	44,023 65	43,251 53		772 12	13OCT00	1 000000	31JUL00 TO 31JUL00		772 12
782	30,259 81	33,217 17		-2,958 16	12OCT00	1 000000	31JUL00 TO 31JUL00		-2,958 16
808	649,150 10	660,883 35		-11,733 25	13OCT00	1 000000	31JUL00 TO 07AUG00		-11,733 25
819	317,374 98	315,217 14		2,157 84	16OCT00	1 000000	07AUG00 TO 07AUG00		2,157 84
458	729,862 89	951,384 74		-221,521 85	18JUN01	1 000000	05JUN01 TO 05JUN01		-221,521 85
Y2573F102	TOTAL								
	1,939,783 71	2,164,503 60		-224,719 89		00			-224,719 89
00184A105	AOL TIME WARNER INC	COM		07FEB01	12FEB01	1 000000	12JAN01 TO 12JAN01		
067	489,983 65	509,744 96		-19,781 31		00	10,000 000		-19,781 31
001957109	AT + T CORP	COM		11AUG00	16AUG00	1 000000	31JUL00 TO 31JUL00		
161	775,849 09	873,937 50		-98,088 41		00	25,000 000		-98,088 41
573	879,028 74	1,091,418 98		-212,390 22	21DEC00	1 000000	12DEC00 TO 12DEC00		-212,390 22

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
001957109	TOTAL								
	1,654,877 85	1,945,356 48		-310,478 63		00			-310,478 63
001957208	AT+T CORP	COM		10NOV00	15NOV00	1 000000	31JUL00 TO 31JUL00		
198	1,211,087 22	1,299,269 54		-88,182 34		00	76,780 000		-88,182 34
002824100	ABBOTT LABS	COM		04DEC00	07DEC00	1 000000	31JUL00 TO 31JUL00		
374	1,589,875 52	1,229,813 88		360,061 64		00	29,290 000		360,061 64
154	1,839,898 00	1,429,425 19		209,472 81	15MAY01	1 000000	18DEC00 TO 08JAN01		209,472 81
002824100	TOTAL								
	3,428,973 52	2,859,239 87		549,734 45		00			549,734 45
007903107	ADVANCED MICRO DEVICES INC	COM		03APR01	06APR01	1 000000	27FEB01 TO 27FEB01		
653	984,990 67	943,709 13		41,281 54		00	40,950 000		41,281 54
00846U101	AGILENT TECHNOLOGIES INC	COM		11OCT00	14OCT00	1 000000	31JUL00 TO 31JUL00		
740	818,916 79	756,460 08		62,456 71		00	17,785 000		62,456 71
648	133,492 62	174,821 27		-43,328 65	02APR01	1 000000	21FEB01 TO 21FEB01		-43,328 65
459	122,481 61	172,103 30		-49,421 69	03APR01	1 000000	21FEB01 TO 21FEB01		-49,421 69
248	85,501 26	97,441 44		-12,140 18	29MAY01	1 000000	21FEB01 TO 22FEB01		-12,140 18
253	137,655 01	167,385 33		-29,730 32	30MAY01	1 000000	22FEB01 TO 06MAR01		-29,730 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
266	283,737 98	352,001 49		-68,263 51	31MAY01 05JUN01	1 000000	06MAR01 TO 06MAR01		
						00	8,580 000	-68,263 51	
310	351,263 05	429,540 29		-78,277 24	06JUN01 07JUN01	1 000000	06MAR01 TO 07MAR01		
						00	10,470 000	78,277 24	
00846U101	TOTAL								
	1,933,248 32	2,151,953 20		-218,704 88		00		-218,704 88	
023135106	AMAZON COM INC	COM			06OCT00 12OCT00	1 000000	31JUL00 TO 31JUL00		
651	51,406 17	97,066 14		-45,659 97		00	1,650 000	-45,659 97	
662	43,181 52	85,006 40		-41,824 88	09OCT00 12OCT00	1 000000	31JUL00 TO 31JUL00		
						00	1,445 000	-41,824 88	
705	51,013 15	97,066 14		-46,052 99	10OCT00 15OCT00	1 000000	31JUL00 TO 31JUL00		
						00	1,650 000	-46,052 99	
734	17,041 12	34,120 22		-17,059 10	11OCT00 16OCT00	1 000000	31JUL00 TO 31JUL00		
						00	580 000	-17,059 10	
789	1,424 95	2,941 40		-1,516 45	12OCT00 17OCT00	1 000000	31JUL00 TO 31JUL00		
						00	50 000	-1,516 45	
812	12,433 28	26,766 72		-14,333 44	13OCT00 18OCT00	1 000000	31JUL00 TO 31JUL00		
						00	455 000	-14,333 44	
828	34,809 60	80,300 17		-45,490 57	16OCT00 19OCT00	1 000000	31JUL00 TO 31JUL00		
						00	1,365 000	-45,490 57	
848	31,180 64	84,418 12		-53,237 48	17OCT00 20OCT00	1 000000	31JUL00 TO 31JUL00		
						00	1,435 000	-53,237 48	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
856	115,365 14	312,670 61		-197,305 47	18OCT00 23OCT00	1 000000	31JUL00 TO 31JUL00		
						00	5,315 000	-197,305 47	
023135106	TOTAL								
	357,875 57	820,355 92		-462,480 35		00		-462,480 35	
026874107	AMERICAN INTL GROUP INC	COM			16MAY01 21MAY01	1 000000	06APR01 TO 06APR01		
170	367,211 25	334,155 83		33,055 42		00	4,390 000	33,055 42	
038020202	APPLERA CORP CELERA GENOMICS	COM			09OCT00 12OCT00	1 000000	31JUL00 TO 31JUL00		
666	159,346 85	209,408 98		-50,062 13		00	2,195 000	-50,062 13	
693	225,929 34	308,150 79		-82,221 45	10OCT00 13OCT00	1 000000	31JUL00 TO 31JUL00		
						00	3,230 000	-82,221 45	
735	270,474 75	393,059 21		-122,584 46	11OCT00 16OCT00	1 000000	31JUL00 TO 31JUL00		
						00	4,120 000	-122,584 46	
784	125,976 21	183,173 23		-57,197 02	12OCT00 17OCT00	1 000000	31JUL00 TO 31JUL00		
						00	1,920 000	-57,197 02	
038020202	TOTAL								
	781,727 15	1,093,792 21		-312,065 06		00		-312,065 06	
038222105	APPLIED MATERIALS INC	COM			15SEP00 20SEP00	1 000000	31JUL00 TO 31JUL00		
380	191,956 48	158,553 40		33,403 08		00	2,660 000	33,403 08	
772	649,140 72	792,766 98		-143,626 26	12OCT00 17OCT00	1 000000	31JUL00 TO 31JUL00		
						00	13,300 000	-143,626 26	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR						
030222105	TOTAL					
	841,097 20	951,320 38		-110,223 18	00	-110,223 18
049513104	ATMEL CORP 741	COM		11OCT00 16OCT00	1 000000	31JUL00 TO 31JUL00 42,870 000
	537,421 01	627,475 33		-90,053 52	00	-90,053 52
053015103	AUTOMATIC DATA PROCESSING INC 720	COM		10JAN01 16JAN01	1 000000	31JUL00 TO 31JUL00 12,500 000
	750,756 20	580,593 75		170,162 45	00	170,162 45
	446	580,593 75		14MAR01 19MAR01	1 000000	31JUL00 TO 31JUL00 12,500 000
	684,002 17			103,400 42	00	103,400 42
053015103	TOTAL					
	1,434,758 37	1,161,187 50		273,570 87	00	273,570 87
053499109	AVAYA INC 643	COM		06OCT00 12OCT00	1 000000	02OCT00 TO 02OCT00 4,685 000
	68,867 19	123,103 24		-54,236 07	00	-54,236 07
060505104	BANK AMER CORP 844	COM		20APR01 25APR01	1 000000	25JAN01 TO 25JAN01 11,415 000
	634,082 09	588,171 95		45,910 14	00	45,910 14
127387108	CADENCE DESIGN SYS INC 073	COM		26OCT00 31OCT00	1 000000	31JUL00 TO 31JUL00 69,450 000
	1,800,014 43	1,129,534 80		670,479 63	00	670,479 63
14040H105	CAPITAL ONE FINL CORP 496	COM		19MAR01 22MAR01	1 000000	25JAN01 TO 15FEB01 22,545 000
	1,188,212 61	1,439,160 77		-250,948 16	00	-250,948 16
143658102	CARNIVAL CORP 086	COM		08FEB01 13FEB01	1 000000	21SEP00 TO 21SEP00 20,000 000
	689,976 96	496,732 00		193,244 96	00	193,244 96
	837	496,732 00		16APR01 19APR01	1 000000	21SEP00 TO 21SEP00 38,730 000
	1,049,098 73	961,921 52		87,177 21	00	87,177 21

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR						
143658102	TOTAL					
	1,739,075 49	1,458,453 52		280,422 17	00	280,422 17
15101Q108	CELESTICA INC 109	SUB VTC SHS		30OCT00 02NOV00	1 000000	31JUL00 TO 31JUL00 15,535 000
	1,055,568 03	633,468 47		422,099 56	00	422,099 56
	293	664,852 89		01MAR01 06MAR01	1 000000	31JUL00 TO 31JUL00 13,605 000
	573,783 97			-91,068 92	00	-91,068 92
	614	1,025,256 42		29MAR01 03APR01	1 000000	31JUL00 TO 13NOV00 20,980 000
	607,730 44			-417,525 98	00	-417,525 98
15101Q108	TOTAL					
	2,237,082 44	2,323,577 78		-86,495 34	00	-86,495 34
17275R102	CISCO SYS INC 282	COM		21NOV00 27NOV00	1 000000	31JUL00 TO 31JUL00 25,000 000
	1,308,906 35	597,629 79		711,276 56	00	711,276 56
	542	239,051 91		20DEC00 24DEC00	1 000000	31JUL00 TO 31JUL00 10,000 000
	378,571 37			139,519 46	00	139,519 46
	010	1,203,718 90		25JAN01 30JAN01	1 000000	31JUL00 TO 31JUL00 47,125 000
	1,988,019 67			784,300 77	00	784,300 77
	129	527,527 22		13FEB01 14FEB01	1 000000	31JUL00 TO 31JUL00 20,000 000
	578,730 70			51,203 48	00	51,203 48
	301	1,084,991 62		02MAR01 07MAR01	1 000000	31JUL00 TO 31JUL00 41,135 000
	956,356 87			-128,634 75	00	-128,634 75
	405	940,561 04		12MAR01 15MAR01	1 000000	31JUL00 TO 02OCT00 35,660 000
	670,153 87			-270,427 17	00	-270,427 17

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
418	237,186 38	343,024 58		14JUN01	19JUN01	1 000000	02OCT00	TO 10JAN01	
							13,005 000		-105,838 20
477	129,278 17	202,174 81		19JUN01	22JUN01	1 000000	10JAN01	TO 10JAN01	
							7,665 000		-72,896 64
495	211,614 05	337,617 42		20JUN01	25JUN01	1 000000	10JAN01	TO 08FEB01	
							12,800 000		-126,003 37
496	192,402 48	307,416 49		20JUN01	25JUN01	1 000000	08FEB01	TO 08FEB01	
							11,655 000		-115,014 01
503	24,402 68	39,010 64		21JUN01	26JUN01	1 000000	08FEB01	TO 08FEB01	
							1,479 000		-14,607 96
17275R102 TOTAL									
	6,675,622 59	5,822,744 42							852,878 17
172967101	CITIGROUP INC	COM		19DEC00	19DEC00	1 000000	03NOV00	TO 03NOV00	
519	26 74	26 97					537		- 23
459	1,755,783 81	1,758,811 46		18JUN01	21JUN01	1 000000	03NOV00	TO 08NOV00	
							35,520 000		-3,027 65
172967101 TOTAL									
	1,755,810 55	1,758,838 43							-3,027 88
184502102	CLEAR CHANNEL COMMUNICATIONS	COM		20DEC00	26DEC00	1 000000	18OCT00	TO 25OCT00	
549	599,629 74	594,127 55					12,005 000		5,502 19
429	550,228 89	525,583 16		15JUN01	20JUN01	1 000000	14FEB01	TO 14FEB01	
							9,645 000		24,645 73

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
184502102 TOTAL									
	1,149,858 63	1,119,710 71							30,147 92
200300200	COMCAST CORP	CL A SPL		18JAN01	23JAN01	1 000000	07DEC00	TO 07DEC00	
793	663,727 87	506,250 00					15,000 000		157,477 87
205862402	CONVERSE TECHNOLOGY INC	COM NEW		29MAR01	03APR01	1 000000	06DEC00	TO 06DEC00	
613	50,968 60	84,330 10					890 000		-33,361 50
460	466,902 01	783,606 70		18JUN01	21JUN01	1 000000	06DEC00	TO 05FEB01	
							8,270 000		-316,704 69
205862402 TOTAL									
	517,870 61	867,936 80							-350,066 19
207142100	CONEXANT SYS INC	COM		06SEP00	11SEP00	1 000000	31JUL00	TO 31JUL00	
310	1,363,406 12	1,480,037 40					38,140 000		-116,631 28
390	118,421 89	93,132 92		15SEP00	20SEP00	1 000000	31JUL00	TO 31JUL00	
							2,400 000		25,288 97
410	53,834 61	44,432 17		18SEP00	21SEP00	1 000000	31JUL00	TO 31JUL00	
							1,145 000		9,402 44
067	301,665 80	504,858 06		25OCT00	30OCT00	1 000000	31JUL00	TO 31JUL00	
							13,010 000		-203,192 26
079	228,422 15	380,680 83		26OCT00	31OCT00	1 000000	31JUL00	TO 31JUL00	
							9,810 000		-152,258 68
097	70,114 13	117,386 29		27OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
							3,025 000		-47,272 16

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
106	86,650 61	142,997 85		30OCT00	02NOV00	1 000000	31JUL00	TO 31JUL00	
						00	3,685 000		-56,347 24
121	59,820 22	91,560 71		31OCT00	03NOV00	1 000000	31JUL00	TO 31JUL00	
						00	2,360 000		-31,760 49
207142100	TOTAL								
	2,282,335 53	2,855,106 23				00			-572,770 70
219350105	CORNING INC	COM		31AUG00	04SEP00	1 000000	31JUL00	TO 31JUL00	
284	373,100 90	175,404 77				00	1,140 000		197,696 13
294	9,843 80	4,615 92		01SEP00	07SEP00	1 000000	31JUL00	TO 31JUL00	
						00	30 000		5,227 88
295	435,512 33	204,638 90		01SEP00	07SEP00	1 000000	31JUL00	TO 31JUL00	
						00	1,330 000		230,873 43
743	546,543 68	326,447 77		11OCT00	16OCT00	1 000000	31JUL00	TO 31JUL00	
						00	6,365 000		220,095 91
161	203,616 04	321,210 88		16FEB01	22FEB01	1 000000	31JUL00	TO 31JUL00	
						00	6,195 000		-117,594 84
162	249,413 49	384,727 16		16FEB01	22FEB01	1 000000	31JUL00	TO 31JUL00	
						00	7,420 000		-135,313 67
190	228,749 56	384,467 91		20FEB01	23FEB01	1 000000	31JUL00	TO 10JAN01	
						00	7,415 000		-155,718 35

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
219350105	TOTAL								
	2,046,779 80	1,801,513 31				00			245,266 49
254687106	DISNEY WALT CO	DISNEY COM		18JUN01	21JUN01	1 000000	19OCT00	TO 19OCT00	
457	500,123 68	538,853 75				00	17,230 000		-38,730 07
268648102	E M C CORP MASS	COM		21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
209	577,358 47	148,712 32				00	4,195 000		428,646 15
213	278,182 66	72,375 73		22AUG00	25AUG00	1 000000	31JUL00	TO 31JUL00	
						00	3,015 000		205,806 93
868	807,693 05	491,911 60		07FEB01	12FEB01	1 000000	31JUL00	TO 31JUL00	
						00	12,000 000		315,781 45
109	731,603 16	560,382 29		12FEB01	15FEB01	1 000000	31JUL00	TO 15DEC00	
						00	13,975 000		171,220 87
302	593,567 68	624,642 38		02MAR01	07MAR01	1 000000	15DEC00	TO 21FEB01	
						00	14,390 000		-31,074 70
451	579,367 15	711,458 55		14MAR01	19MAR01	1 000000	21FEB01	TO 24FEB01	
						00	16,390 000		-132,091 40
370	475,894 90	558,153 75		12JUN01	15JUN01	1 000000	26FEB01	TO 18APR01	
						00	15,245 000		-82,258 85
452	171,335 17	225,897 58		18JUN01	21JUN01	1 000000	18APR01	TO 18APR01	
						00	6,170 000		-54,562 41
479	293,008 46	391,384 96		19JUN01	22JUN01	1 000000	18APR01	TO 12APR01	
						00	10,690 000		-98,376 50

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
482	110,434 27	150,659 41		20JUN01	25JUN01	1 000000	12APR01	TO 12APR01	
							4,115 000		-40 225 14
268448102 TOTAL							00		
-----	4,618,444 97	3,935,578 57		682,866 40			00		682,866 40
302088109	EXODUS COMMUNICATIONS INC	COM		11JUN01	14JUN01	1 000000	27APR01	TO 27APR01	
361	623,885 20	942,218 82					100,630 000		-318,333 62
							00		
31787A101	FINISAR CORP	COM		11OCT00	16OCT00	1 000000	31JUL00	TO 31JUL00	
744	1,434,952 16	866,250 00					35,000 000		568,702 16
							00		
364760108	GAP INC	COM		08NOV00	13NOV00	1 000000	31JUL00	TO 10AUG00	
169	1,234,316 00	1,290,673 44					47,760 000		-56,357 44
							00		
484	268,177 24	293,887 64		14DEC00	19DEC00	1 000000	10AUG00	TO 10AUG00	
							10,875 000		-25,710 40
							00		
494	427,731 96	491,704 42		15DEC00	20DEC00	1 000000	10AUG00	TO 21AUG00	
							18,195 000		-63,972 46
							00		
501	116,013 03	133,364 18		15DEC00	20DEC00	1 000000	10AUG00	TO 10AUG00	
							4,935 000		-17,351 15
							00		
054	763,584 52	675,603 77		05FEB01	08FEB01	1 000000	21AUG00	TO 31AUG00	
							25,000 000		87,980 75
							00		
084	1,153,119 05	1,162,173 60		08FEB01	13FEB01	1 000000	31AUG00	TO 31AUG00	
							43,005 000		-9,054 55
							00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
364760108 TOTAL									
-----	3,962,941 80	4 047,407 05		-84,465 25			00		-84,465 25
369604103	GENERAL ELEC CO	COM		18JAN01	23JAN01	1 000000	02JAN01	TO 02JAN01	
790	706,101 43	661,762 55					15,000 000		44,338 88
							00		
430	836,671 58	767,423 98		15JUN01	20JUN01	1 000000	02JAN01	TO 02JAN01	
							17,395 000		69,247 60
							00		
369604103 TOTAL									
-----	1,542,773 01	1,429,186 53		113,586 48			00		113,586 48
401698105	GUIDANT CORP	COM		23MAY01	29MAY01	1 000000	04OCT00	TO 21NOV00	
209	729 959 43	1,015,401 91					20,265 000		-285,442 48
							00		
296	82,745 23	109,231 49		05JUN01	08JUN01	1 000000	21NOV00	TO 21NOV00	
							2,180 000		-26,486 26
							00		
319	33,427 44	44,093 45		06JUN01	11JUN01	1 000000	21NOV00	TO 21NOV00	
							880 000		-10,666 01
							00		
332	40,354 37	54,615 75		07JUN01	12JUN01	1 000000	21NOV00	TO 04DEC00	
							1,090 000		-14,261 38
							00		
343	3,703 63	5,010 62		08JUN01	13JUN01	1 000000	04DEC00	TO 04DEC00	
							100 000		-1,306 99
							00		
401698105 TOTAL									
-----	890,190 10	1,228,353 22		-338,163 12			00		-338,163 12
438514106	HONEYWELL INTL INC	COM		20OCT00	25OCT00	1 000000	06SEP00	TO 06SEP00	
040	314,965 27	319,991 24					7,885 000		-5,025 97
							00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
387	302,497 79	277,582 76		09MAR01	14MAR01	1 000000	06SEP00 TO 06SEP00		
				24,915 03		00	6,840 000	24,915 03	
406	344,221 43	338,659 09		12MAR01	15MAR01	1 000000	06SEP00 TO 07SEP00		
				5,562 34		00	8,345 000	5,562 34	
435	33,254 57	32,060 00		13MAR01	16MAR01	1 000000	07SEP00 TO 07SEP00		
				1,194 57		00	790 000	1,194 57	
460	75,003 70	74,265 56		15MAR01	20MAR01	1 000000	07SEP00 TO 07SEP00		
				738 14		00	1,830 000	738 14	
523	25,458 52	24,784 30		21MAR01	26MAR01	1 000000	07SEP00 TO 07SEP00		
				-1,325 78		00	660 000	-1,325 78	
530	186,298 95	210,824 92		22MAR01	27MAR01	1 000000	07SEP00 TO 07SEP00		
				-24,525 97		00	5,195 000	-24,525 97	
430514106	TOTAL								
	1,281,700 23	1,280,167 87		1,532 34		00		1,532 34	
444903108	HUMAN GENOME SCIENCES INC	COM		05JUN01	08JUN01	1 000000	31JUL00 TO 31JUL00		
302	291,150 29	207,588 41		83,561 68		00	4,000 000	83,561 68	
419	50,007 07	39,701 32		14JUN01	19JUN01	1 000000	31JUL00 TO 14FEB01		
				10,305 75		00	745 000	10,305 75	
437	54,946 73	43,853 09		15JUN01	20JUN01	1 000000	14FEB01 TO 14FEB01		
				11,093 64		00	845 000	11,093 64	
451	64,437 83	51,118 49		18JUN01	21JUN01	1 000000	14FEB01 TO 14FEB01		
				13,319 14		00	985 000	13,319 14	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS		NET	NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
492	71,133 52	56,567 90		20JUN01	25JUN01	1 000000	14FEB01 TO 14FEB01		
				14,565 62		00	1,090 000	14,565 62	
502	26,824 82	21,277 83		21JUN01	26JUN01	1 000000	14FEB01 TO 14FEB01		
				5,546 99		00	410 000	5,546 99	
444903108	TOTAL								
	558,500 26	420,107 44		138,392 82		00		138,392 82	
449934108	IMS HEALTH INC	COM		04DEC00	07DEC00	1 000000	31JUL00 TO 31JUL00		
373	1,194,550 09	715,861 17		478,688 92		00	43,660 000	478,688 92	
45337C102	INCYTE GENOMICS INC	COM		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00		
736	20,299 83	46,249 03		-25,970 00		00	640 000	-25,970 00	
785	29,362 65	73,018 32		12OCT00	17OCT00	1 000000	31JUL00 TO 31JUL00		
				-43,655 67		00	1,010 000	-43,655 67	
809	49,345 64	121,456 21		13OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				-72,110 55		00	1,680 000	-72,110 55	
827	51,298 59	121,456 21		16OCT00	19OCT00	1 000000	31JUL00 TO 31JUL00		
				-70,157 62		00	1,680 000	-70,157 62	
847	50,403 52	121,456 21		17OCT00	20OCT00	1 000000	31JUL00 TO 31JUL00		
				-71,052 49		00	1,680 000	-71,052 49	
013	332,263 53	821,998 31		18OCT00	23OCT00	1 000000	31JUL00 TO 31JUL00		
				-489,734 78		00	11,370 000	-489,734 78	
210	343,466 59	164,720 43		23MAY01	29MAY01	1 000000	22MAR01 TO 22MAR01		
				178,745 94		00	14,890 000	178,745 94	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST				NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
393				14JUN01	19JUN01	1 000000	22MAR01 TO 22MAR01		
	290,654 17	164,665 31		125,988 86		00	14,885 000	125,988 86	
45337C102 TOTAL									
	1,167,093 74	1,635,040 23		-467,946 49		00		-467,946 49	
45666T106	INFONET SVCS CORP	CL B		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00		
730	6,137 60	16,195 92		10,058 32		00	1,015 000	-10,058 32	
780	3,749 36	8,696 33		12OCT00	17OCT00	1 000000	31JUL00 TO 31JUL00		
				-4,946 97		00	545 000	-4,946 97	
781	8,315 30	20,264 85		12OCT00	17OCT00	1 000000	31JUL00 TO 31JUL00		
				-11,949 55		00	1,270 000	-11,949 55	
807	28,130 00	65,023 03		15OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				36,893 03		00	4,075 000	-36,893 03	
831	5,585 32	12,685 48		16OCT00	19OCT00	1 000000	31JUL00 TO 31JUL00		
				-7,100 16		00	795 000	-7,100 16	
849	799 29	2,074 35		17OCT00	20OCT00	1 000000	31JUL00 TO 31JUL00		
				-1,275 06		00	130 000	-1,275 06	
015	9,804 13	26,328 34		18OCT00	23OCT00	1 000000	31JUL00 TO 31JUL00		
				-16,524 21		00	1,650 000	-16,524 21	
030	7,276 41	17,312 88		19OCT00	24OCT00	1 000000	31JUL00 TO 31JUL00		
				-10,036 47		00	1,085 000	-10,036 47	
039	19,852 95	46,194 28		20OCT00	25OCT00	1 000000	31JUL00 TO 31JUL00		
				-26,341 33		00	2,895 000	-26,341 33	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE COST				NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
043	6,575 95	14,440 70		23OCT00	26OCT00	1 000000	31JUL00 TO 31JUL00		
				-7,864 75		00	905 000	-7,864 75	
053	17,704 77	37,497 95		24OCT00	27OCT00	1 000000	31JUL00 TO 31JUL00		
				-19,793 18		00	2,350 000	-19,793 18	
065	473 87	957 39		25OCT00	30OCT00	1 000000	31JUL00 TO 31JUL00		
				-483 52		00	60 000	-483 52	
111	1,828 36	4,467 84		30OCT00	02NOV00	1 000000	31JUL00 TO 31JUL00		
				-2,639 48		00	280 000	-2,639 48	
123	6,269 67	15,477 88		31OCT00	03NOV00	1 000000	31JUL00 TO 31JUL00		
				-9,208 21		00	970 000	-9,208 21	
130	10,688 17	26,328 34		01NOV00	06NOV00	1 000000	31JUL00 TO 31JUL00		
				-15,640 17		00	1,650 000	-15,640 17	
141	3,753 62	8,776 11		02NOV00	07NOV00	1 000000	31JUL00 TO 31JUL00		
				-5,022 49		00	550 000	-5,022 49	
154	17,807 51	46,832 54		06NOV00	09NOV00	1 000000	31JUL00 TO 31JUL00		
				-29,025 03		00	2,935 000	-29,025 03	
186	10,917 88	29,280 31		09NOV00	14NOV00	1 000000	31JUL00 TO 31JUL00		
				-18,362 43		00	1,835 000	-18,362 43	
220	3,518 03	11,089 82		13NOV00	16NOV00	1 000000	31JUL00 TO 31JUL00		
				-7,571 79		00	695 000	-7,571 79	
233	3,344 51	9,733 51		14NOV00	17NOV00	1 000000	31JUL00 TO 31JUL00		
				-6,389 00		00	610 000	-6,389 00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	SECY	GN/LS		NET	
(CONTINUED)									
USD - US DOLLAR									
249	5,136 90	14,600 26	-9,463 36	15NOV00	20NOV00	1 000000	31JUL00	TO 31JUL00	-9,463 36
						00	915 000		
255	1,743 38	4,866 76	-3,123 38	16NOV00	21NOV00	1 000000	31JUL00	TO 31JUL00	-3,123 38
						00	305 000		
258	2,805 11	7,898 50	-5,093 39	16NOV00	21NOV00	1 000000	31JUL00	TO 31JUL00	-5,093 39
						00	495 000		
267	1,245 47	3,829 58	-2,583 91	17NOV00	22NOV00	1 000000	31JUL00	TO 31JUL00	-2,583 91
						00	240 000		
273	4,006 85	11,728 08	-7,721 23	20NOV00	24NOV00	1 000000	31JUL00	TO 31JUL00	-7,721 23
						00	735 000		
286	2,730 05	7,419 81	-4,689 76	21NOV00	27NOV00	1 000000	31JUL00	TO 31JUL00	-4,689 76
						00	465 000		
304	3,621 08	10,132 42	-6,511 34	22NOV00	28NOV00	1 000000	31JUL00	TO 31JUL00	-6,511 34
						00	635 000		
308	266 86	718 05	-451 19	24NOV00	29NOV00	1 000000	31JUL00	TO 31JUL00	-451 19
						00	45 000		
316	4,116 18	11,648 30	-7,532 12	27NOV00	30NOV00	1 000000	31JUL00	TO 31JUL00	-7,532 12
						00	730 000		
317	1,883 93	5,106 10	-3,222 17	27NOV00	30NOV00	1 000000	31JUL00	TO 31JUL00	-3,222 17
						00	320 000		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	SECY	GN/LS		NET	
(CONTINUED)									
USD - US DOLLAR									
45666T106	TOTAL	200,088 71	497,605 71	-297,517 00		00			-297,517 00
457191104	INHALE THERAPEUTIC SYS								
235	564,293 08	733,131 56	-166,838 48	22FEB01	27FEB01	1 000000	09JAN01	TO 09JAN01	-166,838 48
						00	20,835 000		
440	368,672 42	332,301 80	36,370 62	15JUN01	20JUN01	1 000000	17MAY01	TO 17MAY01	36,370 62
						00	11,930 000		
537	495,521 32	526,585 54	-31,064 22	26JUN01	29JUN01	1 000000	17MAY01	TO 17MAY01	-31,064 22
						00	18,905 000		
542	97,042 51	116,013 16	-18,970 65	27JUN01	02JUL01	1 000000	17MAY01	TO 17MAY01	-18,970 65
						00	4,165 000		
457191104	TOTAL	1,527,529 33	1,708,032 06	-180,502 73		00			-180,502 73
457277101	INKTOMI CORP								
197	260,123 32	575,937 50	-315,814 18	10NOV00	15NOV00	1 000000	31JUL00	TO 31JUL00	-315,814 18
						00	5,000 000		
458140100	INTEL CORP								
336	1,156,836 43	1,304,829 00	-147,992 57	30NOV00	05DEC00	1 000000	24NOV00	TO 24NOV00	-147,992 57
						00	30,000 000		
465754109	12 TECHNOLOGIES INC								
396	271,205 95	362,542 50	-91,336 55	12MAR01	15MAR01	1 000000	07MAR01	TO 07MAR01	-91,336 55
						00	14,760 000		
46612J101	JDS UNIPHASE CORP								
283	658,558 04	355,223 39	303,334 65	21NOV00	27NOV00	1 000000	31JUL00	TO 31JUL00	303,334 65
						00	10,000 000		
069	394,995 62	337,968 11	57,027 51	07FEB01	12FEB01	1 000000	31JUL00	TO 31JUL00	57,027 51
						00	8,000 000		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR					
137	466,469 45	668,298 43	14FEB01 20FEB01 -201,828 98	1 000000	31JUL00 TO 31JUL00 11,350 000 -201,828 98
138	781,599 24	1,209,767 35	14FEB01 20FEB01 -428,168 11	1 000000	31JUL00 TO 14FEB01 20,546 000 -428,168 11
355	219,842 77	277,871 16	11JUN01 14JUN01 -58,028 39	1 000000	11APR01 TO 11APR01 14,030 000 -58,028 39
46612J101 TOTAL	2,521,465 12	2,849,128 44	-327,663 32	00	-327,663 32
46625H100 J P MORGAN CHASE + CO 267 COM	1,311,324 64	1,215,309 93	30AUG00 05SEP00 96,014 71	1 000000	31JUL00 TO 31JUL00 24,592 000 96,014 71
732	2,558,774 57	2,113,151 45	10JAN01 16JAN01 445,623 12	1 000000	06DEC00 TO 06DEC00 49,955 000 445,623 12
46625H100 TOTAL	3,870,099 21	3,328,461 38	541,637 83	00	541,637 83
518415104 LATTICE SEMICONDUCTOR CORP 300	66,554 92	118,096 85	22NOV00 28NOV00 -51,541 93	1 000000	31JUL00 TO 31JUL00 3,505 000 -51,541 93
310	81,961 40	137,302 33	24NOV00 29NOV00 -55,340 93	1 000000	31JUL00 TO 31JUL00 4,075 000 -55,340 93
320	39,078 55	65,871 42	27NOV00 30NOV00 -26,792 87	1 000000	31JUL00 TO 31JUL00 1,955 000 -26,792 87
367	103,229 89	205,869 26	04DEC00 07DEC00 -102,639 37	1 000000	31JUL00 TO 31JUL00 6,110 000 -102,639 37

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR					
385	106,445 52	200,478 24	05DEC00 08DEC00 -94,032 72	1 000000	31JUL00 TO 31JUL00 5,950 000 -94,032 72
401	111,053 54	206,880 07	06DEC00 11DEC00 -95,826 53	1 000000	31JUL00 TO 31JUL00 6,140 000 -95,826 53
426	102,783 59	206,711 60	07DEC00 12DEC00 -103,928 01	1 000000	31JUL00 TO 31JUL00 6,135 000 -103,928 01
415	269,796 30	484,854 11	08DEC00 13DEC00 -215,057 81	1 000000	31JUL00 TO 31JUL00 14,390 000 -215,057 81
530	3,059 89	6,064 89	19DEC00 22DEC00 -3,005 00	1 000000	31JUL00 TO 31JUL00 180 000 -3,005 00
546	34,927 80	73,789 47	20DEC00 26DEC00 -38,861 67	1 000000	31JUL00 TO 31JUL00 2,190 000 -38,861 67
566	57,850 01	119,781 54	21DEC00 27DEC00 -61,931 53	1 000000	31JUL00 TO 31JUL00 3,555 000 -61,931 53
789	1,070,023 01	1,608,543 09	18JAN01 23JAN01 -538,520 08	1 000000	31JUL00 TO 31JUL00 47,740 000 -538,520 08
191	357,583 52	560,159 80	20FEB01 23FEB01 -202,576 28	1 000000	31JUL00 TO 21SEP00 16,625 000 -202,576 28
292	233,286 54	432,965 62	01MAR01 06MAR01 -199,679 08	1 000000	21SEP00 TO 21SEP00 12,850 000 -199,679 08
307	87,380 25	145,725 78	02MAR01 07MAR01 -58,345 53	1 000000	21SEP00 TO 21SEP00 4,325 000 -58,345 53

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
323	51,671 96	84,739 96	05MAR01	08MAR01	1 000000	21SEP00 TO 13OCT00 2,515 000 -33,068 00
334	45,534 13	69,746 21	06MAR01	09MAR01	1 000000	13OCT00 TO 16OCT00 2,070 000 -24,212 08
351	24,373 26	38,916 37	07MAR01	12MAR01	1 000000	16OCT00 TO 16OCT00 1,155 000 -14,543 11
371	52,465 06	86,593 12	08MAR01	13MAR01	1 000000	16OCT00 TO 17OCT00 2,570 000 -34,128 06
385	14,349 26	25,101 90	09MAR01	14MAR01	1 000000	17OCT00 TO 17OCT00 745 000 -10,752 64
518415104	TOTAL					
	2,913,408 40	4,878,191 63				-1,964,783 23
518439104	LAUDER ESTEE COS INC	CL A	04DEC00	07DEC00	1 000000	21SEP00 TO 21SEP00 55 000 498 12
346	2,472 14	1,974 04				
384	900 40	717 83	05DEC00	08DEC00	1 000000	21SEP00 TO 21SEP00 20 000 182 57
609	32,963 41	26,918 74	29DEC00	04JAN01	1 000000	21SEP00 TO 22SEP00 750 000 6,044 67
297	52,863 30	45,098 59	05JUN01	08JUN01	1 000000	22SEP00 TO 22SEP00 1,245 000 7,764 71
320	4,247 57	3,622 38	06JUN01	11JUN01	1 000000	22SEP00 TO 22SEP00 100 000 625 19

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
USD - US DOLLAR						
346	2,974 14	2,535 66	08JUN01	13JUN01	1 000000	22SEP00 TO 22SEP00 70 000 438 48
358	4,679 34	3,984 61	11JUN01	14JUN01	1 000000	22SEP00 TO 22SEP00 110 000 694 73
372	44,888 75	38,216 07	12JUN01	15JUN01	1 000000	22SEP00 TO 22SEP00 1,055 000 6,672 68
373	2,113 68	1,811 19	12JUN01	15JUN01	1 000000	22SEP00 TO 22SEP00 50 000 302 49
470	8,433 21	7,244 75	19JUN01	22JUN01	1 000000	22SEP00 TO 22SEP00 200 000 1,188 46
505	20,274 03	17,930 76	21JUN01	24JUN01	1 000000	22SEP00 TO 25SEP00 495 000 2,343 27
511	7,984 98	7,063 63	22JUN01	27JUN01	1 000000	25SEP00 TO 25SEP00 195 000 921 35
549	156,945 02	137,650 31	27JUN01	02JUL01	1 000000	25SEP00 TO 29SEP00 3,800 000 19,294 71
557	202,040 72	173,511 84	28JUN01	03JUL01	1 000000	29SEP00 TO 11OCT00 4,790 000 28,528 88
518439104	TOTAL					
	543,780 71	468,280 40				75,500 31
52729M100	LEVEL 3 COMMUNICATIONS INC	COM	03APR01	06APR01	1 000000	15MAR01 TO 15MAR01 4,155 000 -26,699 39
660	49,858 33	76,557 72				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET
(CONTINUED)								
USD - US DOLLAR								
667	38,162 98	62,738 64		04APR01	09APR01	1 000000	15MAR01 TO 15MAR01	
						00	3,405 000	-24,575 66
699	89,505 42	146,298 04		05APR01	10APR01	1 000000	15MAR01 TO 15MAR01	
						00	7,940 000	-56,792 62
726	48,923 67	83,651 52		06APR01	11APR01	1 000000	15MAR01 TO 15MAR01	
						00	4,540 000	-34,727 85
52729M100	TOTAL							
	226,450 40	369,245 92				00		-142,795 52
535478106	LINEAR TECHNOLOGY CORP	COM		20APR01	25APR01	1 000000	01DEC00 TO 01DEC00	
865	1,015,993 63	958,737 52				00	20,630 000	57,256 11
366	920,394 88	861,608 99		12JUN01	15JUN01	1 000000	01DEC00 TO 01DEC00	
						00	18,540 000	58,787 89
535478106	TOTAL							
	1,936,390 51	1,820,346 51				00		116,044 00
549463107	LUCCENT TECHNOLOGIES INC	COM		20SEP00	02OCT00	1 000000	18SEP00 TO 18SEP00	
581	482,028 57	485,664 97				00	13,775 000	-3,636 40
696	24,809 87	25,627 17		10OCT00	13OCT00	1 000000	18SEP00 TO 18SEP00	
						00	775 000	-817 30
697	63,534 33	64,481 26		10OCT00	18OCT00	1 000000	18SEP00 TO 18SEP00	
						00	1,950 000	-946 93
731	897,088 03	1,358,735 96		11OCT00	16OCT00	1 000000	20SEP00 TO 21SEP00	
						00	41,090 000	-461,647 93

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		NET	NET
(CONTINUED)								
USD - US DOLLAR								
732	266,822 63	410,200 04		11OCT00	16OCT00	1 000000	18SEP00 TO 20SEP00	
						00	12,405 000	-143,377 41
552	961,429 03	1,153,186 47		20DEC00	26DEC00	1 000000	12DEC00 TO 12DEC00	
						00	62,995 000	-191,757 44
549463107	TOTAL							
	2,695,712 46	3,497,895 87				00		-802,183 41
566244109	MARCHFIRST INC	COM		06OCT00	12OCT00	1 000000	01SEP00 TO 01SEP00	
650	262,402 65	417,207 34				00	23,205 000	-154,804 69
645	262,797 12	417,207 34		09OCT00	12OCT00	1 000000	01SEP00 TO 01SEP00	
						00	23,205 000	-154,410 22
691	123,775 09	224,650 10		10OCT00	13OCT00	1 000000	01SEP00 TO 01SEP00	
						00	12,495 000	-100,875 01
692	111,514 28	192,557 23		10OCT00	13OCT00	1 000000	01SEP00 TO 01SEP00	
						00	10,710 000	-81,040 95
566244109	TOTAL							
	760,491 14	1,251,622 01				00		-491,130 87
571748102	MARSH + MCLENNAN COS INC	COM		14JUN01	19JUN01	1 000000	02FEB01 TO 16MAR01	
395	957,901 67	989,270 31				00	9,235 000	-31,368 64
580031102	MCDATA CORPORATION	CL B		19MAR01	22MAR01	1 000000	07MAR01 TO 07MAR01	
486	318,764 37	369,000 00				00	16,400 000	-50,235 63
396	168,817 42	115,791 10		14JUN01	19JUN01	1 000000	05APR01 TO 09APR01	
						00	5,825 000	53,026 32

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
580031102	TOTAL	487,581 79	484,791 10	2,790 69		00	2,790 69
580031201	MCDATA CORPORATION 145	15,668 32	12,626 29	3,042 03	14FEB01	1 000000	08FEB01 TO 08FEB01 520 000
	181	12,512 08	12,334 91	177 17	20FEB01	1 000000	08FEB01 TO 08FEB01 508 000
	259	25 94	18 29	7 65	28FEB01	1 000000	08FEB01 TO 08FEB01 753
580031201	TOTAL	28,206 34	24,979 49	3,226 85		00	3,226 85
580135101	MCDONALDS CORP 528	112,137 26	117,903 31	-5,766 05	24JUN01	1 000000	22SEP00 TO 22SEP00 4,085 000
	579	495,762 99	530,348 44	-34,585 45	29JUN01	1 000000	22SEP00 TO 22SEP00 18,375 000
580135101	TOTAL	607,900 25	648,251 75	-40,351 50		00	-40,351 50
585055106	MEDTRONIC INC 634	64,922 77	55,239 49	9,683 28	03JAN01	1 000000	31JUL00 TO 31JUL00 1,105 000
	656	68,235 25	60,988 39	7,246 86	04JAN01	1 000000	31JUL00 TO 31JUL00 1,220 000
	791	1,068,990 35	999,809 72	69,180 63	18JAN01	1 000000	31JUL00 TO 31JUL00 20,000 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
	146	521,482 59	499,904 86	21,777 73	14FEB01	1 000000	31JUL00 TO 31JUL00 10,000 000
585055106	TOTAL	1,723,830 96	1,615,942 46	107,888 50		00	107,888 50
590188108	MERRILL LYNCH + CO INC 103	1,131,095 83	1,034,764 99	96,330 86	04MAY01	1 000000	14FEB01 TO 21FEB01 16,700 000
594918104	MICROSOFT CORP 335	1,507,762 23	1,753,550 00	-245,787 77	30NOV00	1 000000	24NOV00 TO 24NOV00 25,000 000
624683900	DATACRAFT ASIA 393	57,118 85	92,546 31	-35,427 46	12MAR01	1 000000	31JUL00 TO 31JUL00 11,529 000
	422	225,136 97	386,841 82	-161,704 85	13MAR01	1 000000	31JUL00 TO 31JUL00 48,191 000
624683900	TOTAL	282,255 82	479,388 13	-197,132 31		00	-197,132 31
629407107	MTL INC 381	640,884 88	1,196,890 59	-556,005 71	22NOV00	1 000000	31JUL00 TO 31JUL00 23,419 000
654106103	MIKE INC 624	1,435,707 96	1,094,354 72	341,353 24	03JAN01	1 000000	01NOV00 TO 01NOV00 27,435 000
654568102	NORTEL NETWORKS CORP 225	66,340 45	44,073 37	22,267 08	13NOV00	1 000000	31JUL00 TO 31JUL00 1,760 000
	228	122,880 61	81,635 90	41,244 71	13NOV00	1 000000	31JUL00 TO 31JUL00 3,260 000

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYRS
(CONTINUED)									
USD - US DOLLAR									
236	51,378 48	32,679 40		14NOV00	17NOV00	1 000000	31JUL00	TO 31JUL00	
				18,699 08		00	1,305 000		18,699 08
250	146,143 21	96,660 91		15NOV00	20NOV00	1 000000	31JUL00	TO 31JUL00	
				49,482 30		00	3,860 000		49,482 30
251	15,541 23	10,392 30		15NOV00	20NOV00	1 000000	31JUL00	TO 31JUL00	
				5,148 93		00	415 000		5,148 93
256	12,745 34	8,889 80		16NOV00	27NOV00	1 000000	31JUL00	TO 31JUL00	
				3,855 54		00	355 000		3,855 54
257	18,348 13	13,146 89		16NOV00	21NOV00	1 000000	31JUL00	TO 31JUL00	
				5,201 24		00	525 000		5,201 24
272	62,118 85	44,198 58		20NOV00	24NOV00	1 000000	31JUL00	TO 31JUL00	
				17,920 27		00	1,765 000		17,920 27
277	150,327 84	102,420 50		21NOV00	27NOV00	1 000000	31JUL00	TO 31JUL00	
				47,907 34		00	4,090 000		47,907 34
371	188,638 71	128,589 07		04DEC00	07DEC00	1 000000	31JUL00	TO 31JUL00	
				60,049 64		00	5,135 000		60,049 64
386	554,368 24	357,470 09		05DEC00	08DEC00	1 000000	31JUL00	TO 31JUL00	
				196,898 15		00	14,275 000		196,898 15
413	272,203 41	175,291 81		07DEC00	12DEC00	1 000000	31JUL00	TO 31JUL00	
				96,911 60		00	7,000 000		96,911 60
525	144,069 51	97,412 16		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
				46,657 35		00	3,890 000		46,657 35

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYRS
(CONTINUED)									
USD - US DOLLAR									
529	103,255 76	74,999 85		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
				28,255 91		00	2,995 000		28,255 91
547	106,884 54	84,640 90		20DEC00	24DEC00	1 000000	31JUL00	TO 31JUL00	
				22,243 64		00	3,380 000		22,243 64
567	124,158 54	96,660 92		21DEC00	27DEC00	1 000000	31JUL00	TO 31JUL00	
				27,497 62		00	3,860 000		27,497 62
584	126,829 96	96,660 92		22DEC00	28DEC00	1 000000	31JUL00	TO 31JUL00	
				30,169 04		00	3,860 000		30,169 04
592	35,790 41	27,921 48		26DEC00	29DEC00	1 000000	31JUL00	TO 31JUL00	
				7,868 93		00	1,115 000		7,868 93
754	129,413 64	96,285 29		12JAN01	18JAN01	1 000000	31JUL00	TO 31JUL00	
				33,328 35		00	3,845 000		33,328 35
774	356,130 30	260,558 76		17JAN01	22JAN01	1 000000	31JUL00	TO 31JUL00	
				95,571 54		00	10,405 000		95,571 54
846	467,340 40	335,182 99		05FEB01	08FEB01	1 000000	31JUL00	TO 25OCT00	
				132,157 41		00	13,385 000		132,157 41
656548102 TOTAL	3,255,107 56	2,265,771 89		989,335 67		00			989,335 67
671040103	OSI PHARMACEUTICALS INC	COM		11JUN01	14JUN01	1 000000	08JAN01	TO 14FEB01	
356	619,216 85	579,490 00		39,726 85		00	11,795 000		39,726 85
681919106	OMNICOM GROUP	COM		12DEC00	15DEC00	1 000000	31JUL00	TO 31JUL00	
465	120,385 66	116,552 47		3,833 19		00	1,380 000		3,833 19

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
474	40,861 34	40,117 70		13DEC00	18DEC00	1 000000	31JUL00 TO 31JUL00		
				743 66		00	475 000	743 66	
483	15,313 84	15,202 50		14DEC00	19DEC00	1 000000	31JUL00 TO 31JUL00		
				111 36		00	180 000	111 36	
497	150,725 19	155,403 28		15DEC00	20DEC00	1 000000	31JUL00 TO 31JUL00		
				-4,678 09		00	1,840 000	-4,678 09	
509	52,894 62	53,631 02		18DEC00	21DEC00	1 000000	31JUL00 TO 31JUL00		
				-736 40		00	635 000	-736 40	
522	118,004 59	119,930 80		19DEC00	22DEC00	1 000000	31JUL00 TO 11AUG00		
				-1,926 21		00	1,420 000	-1,926 21	
548	87,651 34	92,904 14		20DEC00	24DEC00	1 000000	11AUG00 TO 31AUG00		
				-5,252 80		00	1,100 000	-5,252 80	
568	136,483 73	144,535 14		21DEC00	27DEC00	1 000000	31AUG00 TO 01SEP00		
				-10,051 43		00	1,735 000	-10,051 43	
413	498,626 39	501,705 81		14JUN01	19JUN01	1 000000	10APR01 TO 10APR01		
				-3,079 42		00	5,975 000	-3,079 42	
681919106 TOTAL	1,220,946 74	1,241,982 88		-21,036 14		00		-21,036 14	
683718100	OPENWAVE SYS INC	COM		09OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
670	2,174,139 95	1,912,970 39		263,169 56		00	20,900 000	263,169 56	
738	200,928 15	177,109 94		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00		
				23,818 21		00	1,935 000	23,818 21	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	SECY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS		NET	BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
786	259,230 24	287,860 85		12OCT00	18OCT00	1 000000	31JUL00 TO 31JUL00		
				-28,630 61		00	3,145 000	-28,630 61	
069	43,863 14	40,273 06		25OCT00	30OCT00	1 000000	31JUL00 TO 31JUL00		
				3,590 08		00	440 000	3,590 08	
082	35,959 30	32,035 39		26OCT00	31OCT00	1 000000	31JUL00 TO 31JUL00		
				3,923 91		00	350 000	3,923 91	
095	59,198 02	58,579 00		27OCT00	01NOV00	1 000000	31JUL00 TO 31JUL00		
				619 02		00	640 000	619 02	
107	36,802 61	38,442 47		30OCT00	02NOV00	1 000000	31JUL00 TO 31JUL00		
				-1,639 86		00	420 000	-1,639 86	
122	504,680 08	518,973 31		31OCT00	03NOV00	1 000000	31JUL00 TO 31JUL00		
				-14,293 23		00	5,670 000	-14,293 23	
128	127,515 71	125,853 31		01NOV00	06NOV00	1 000000	31JUL00 TO 31JUL00		
				1,662 40		00	1,375 000	1,662 40	
137	123,352 98	115,785 05		02NOV00	07NOV00	1 000000	31JUL00 TO 31JUL00		
				7,567 93		00	1,265 000	7,567 93	
483718100 TOTAL	3,547,470 18	3,307,882 77		259,787 41		00		259,787 41	
48389X105	ORACLE CORP	COM		06DEC00	11DEC00	1 000000	24NOV00 TO 30NOV00		
391	2,032,189 95	1,538,467 13		493,522 82		00	65,595 000	493,522 82	
69344F104	PMC SIERRA INC	COM		07NOV00	10NOV00	1 000000	18OCT00 TO 25OCT00		
141	509,484 84	702,350 74		-192,465 92		00	4,015 000	-192,465 92	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY	LOCAL SECTY	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
208	329,635 24	442,823 17		10NOV00	15NOV00	1 000000	25OCT00	TO 07NOV00	
						00	2,745 000		-113,187 93
216	81,860 27	114,537 14		13NOV00	16NOV00	1 000000	07NOV00	TO 07NOV00	
						00	710 000		-32,676 87
032	192,990 94	200,719 14		31JAN01	05FEB01	1 000000	30NOV00	TO 29DEC00	
						00	2,560 000		-7,728 20
036	308,192 89	320,680 19		01FEB01	06FEB01	1 000000	29DEC00	TO 05JAN01	
						00	4,090 000		12,487 30
039	127,864 74	139,954 56		02FEB01	07FEB01	1 000000	05JAN01	TO 10JAN01	
						00	1,785 000		-12,089 82
863	656,131 37	338,360 97		20APR01	25APR01	1 000000	10APR01	TO 10APR01	
						00	14,565 000		317,770 40
69344F106	TOTAL								
	2,206,360 29	2,259,425 93							-53,065 64
71713U102	PHARMACIA CORP	COM		08FEB01	13FEB01	1 000000	31JUL00	TO 31JUL00	
094	697,220 52	691,763 11				00	12,930 000		5,457 41
095	174,464 42	176,284 57		08FEB01	13FEB01	1 000000	31JUL00	TO 31JUL00	
						00	3,295 000		-1,820 15
097	1,261,747 30	1,266,092 33		09FEB01	14FEB01	1 000000	31JUL00	TO 01DEC00	
						00	23,665 000		-4,345 03

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY	LOCAL SECTY	BASE CURR	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
71713U102	TOTAL								
	2,133,432 24	2,134,140 01							-707 77
724479100	PITNEY BOWES INC	COM		06OCT00	12OCT00	1 000000	31JUL00	TO 31JUL00	
644	645,603 43	926,250 00				00	25,000 000		-280,646 57
736126103	PORTAL SOFTWARE INC	COM		06JUN01	07JUN01	1 000000	25MAY01	TO 25MAY01	
311	662,414 96	789,383 75				00	124,285 000		-126,966 79
739308104	POWER ONE INC	COM		12MAR01	15MAR01	1 000000	07MAR01	TO 07MAR01	
412	455,210 25	539,206 25				00	25,300 000		-83,996 00
74005P104	PRAXAIR INC	COM		04JAN01	09JAN01	1 000000	31JUL00	TO 31JUL00	
662	1,363,454 50	1,117,064 05				00	30,000 000		246,390 45
800907107	SANMINA CORP	COM		18JAN01	23JAN01	1 000000	01DEC00	TO 04DEC00	
803	744,350 18	552,359 32				00	15,000 000		191,990 86
156	186,800 32	197,348 59		16FEB01	22FEB01	1 000000	04DEC00	TO 15DEC00	
						00	5,340 000		-10,548 27
157	488,235 28	516,469 40		16FEB01	22FEB01	1 000000	15DEC00	TO 15DEC00	
						00	13,975 000		-28,234 12
408	586,247 27	762,785 58		12MAR01	15MAR01	1 000000	15DEC00	TO 15DEC00	
						00	20,640 000		-176,538 31
479	452,978 43	665 035 20		16MAR01	21MAR01	1 000000	15DEC00	TO 07FEB01	
						00	17,995 000		-212,056 77
455	54,616 60	80,080 54		18JUN01	21JUN01	1 000000	16MAY01	TO 16MAY01	
						00	2,610 000		-25,463 94

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS	NET	NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
475	47,296 27	48,421 31		19JUN01	22JUN01	1 000000	16MAY01	TO 16MAY01	
						00	2,230 000		-21,125 04
493	213,664 43	327,685 89		20JUN01	25JUN01	1 000000	16MAY01	TO 16MAY01	
						00	10,680 000		-114,021 46
800907107	TOTAL								
	2,774,188 78	3,170,185 83					00		-395,997 05
81211K100	SEALED AIR CORP NEW	COM		08MAR01	13MAR01	1 000000	02JAN01	TO 02JAN01	
374	804,429 89	620,221 14				00	19,785 000		184,407 93
817315104	SEPRACOR INC	COM		22NOV00	28NOV00	1 000000	31JUL00	TO 31JUL00	
303	221,885 97	172,223 09				00	3,535 000		49,662 88
309	638,506 64	689,135 94		02MAR01	07MAR01	1 000000	31JUL00	TO 31JUL00	
						00	14,145 000		-50,629 52
817315104	TOTAL								
	860,392 61	861,359 05					00		-966 44
855050102	STAPLES INC	COM		02FEB01	07FEB01	1 000000	04JAN01	TO 04JAN01	
040	1,219,659 97	1,020,167 84				00	68,235 000		199,492 13
866810104	SUN MICROSYSTEMS INC	COM		21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
207	617,398 41	96,340 70				00	5,000 000		521,057 71
788	116,369 88	22,640 06		12OCT00	17OCT00	1 000000	31JUL00	TO 31JUL00	
						00	1,175 000		93,729 82
798	103,656 54	20,038 87		13OCT00	18OCT00	1 000000	31JUL00	TO 31JUL00	
						00	1,040 000		83,617 69

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS	NET	NET	GN/LS
(CONTINUED)									
USD - US DOLLAR									
168	549,983 85	100,868 72		08NOV00	13NOV00	1 000000	31JUL00	TO 31JUL00	
						00	5,235 000		449,115 13
498	211,557 54	70,810 42		15DEC00	20DEC00	1 000000	31JUL00	TO 31JUL00	
						00	7,350 000		140,747 12
541	382,192 52	139,308 65		20DEC00	24DEC00	1 000000	31JUL00	TO 31JUL00	
						00	14,460 000		242,883 87
550	208,778 80	73,122 59		20DEC00	24DEC00	1 000000	31JUL00	TO 31JUL00	
						00	7,590 000		135,655 41
380	357,319 85	431,501 88		09MAR01	14MAR01	1 000000	07MAR01	TO 07MAR01	
						00	19,285 000		-74,182 03
386	100,979 98	125,076 25		09MAR01	14MAR01	1 000000	07MAR01	TO 07MAR01	
						00	5,590 000		-24,096 27
866810104	TOTAL								
	2,648,236 59	1,879,708 14					00		1,568,528 45
87157A105	SYNAVANT INC	COM		06SEP00	11SEP00	1 000000	01SEP00	TO 01SEP00	
311	20,192 07	16,858 41				00	2,183 000		3,333 66
880770102	TERADYNE INC	COM		15SEP00	20SEP00	1 000000	31JUL00	TO 07AUG00	
387	148,424 09	169,134 75				00	3,015 000		-20,712 66
397	41,978 19	47,403 17		18SEP00	21SEP00	1 000000	07AUG00	TO 07AUG00	
						00	845 000		-5,424 98
551	366,005 85	362,989 40		20DEC00	24DEC00	1 000000	04DEC00	TO 04DEC00	
						00	11,275 000		3,016 25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
560				21DEC00	27DEC00	1 000000	04DEC00	TO 04DEC00	
	655,457 46	653,059 35		2,398 11			20,285 000		2,398 11
880770102	TOTAL								
	1,211,865 59	1,232,588 87		-20,723 28					-20,723 28
882508104	TEXAS INSTRS INC	COM		08JAN01	11JAN01	1 000000	31JUL00	TO 31JUL00	
681	1,142,774 36	1,048,957 41		93,816 75			25,000 000		93,816 75
701	661,590 43	629,374 56		32,215 87			15,000 000		32,215 87
856	1,695,742 34	1,740,640 25		-44,897 91			41,485 000		-44,897 91
882508104	TOTAL								
	3,500,107 13	3,418,972 42		81,134 71					81,134 71
886547108	TIFFANY + CO NEW	COM		20JUN01	25JUN01	1 000000	09JAN01	TO 13MAR01	
483	454,706 91	432,911 87		21,795 04			13,970 000		21,795 04
887315109	TIME WARNER INC	COM		21NOV00	27NOV00	1 000000	31JUL00	TO 31JUL00	
280	1,340,123 31	1,590,988 89		-250,865 58			20,000 000		-250,865 58
902124106	TYCO INTL LTD	NEW COM		24MAY01	30MAY01	1 000000	27JUL00	TO 27JUL00	
228	163,844 53	156,888 98		26,955 55			2,825 000		26,955 55
439	1,084,955 17	949,016 18		135,938 99			19,585 000		135,938 99

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR	SHS/PAR	DTL FUND	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
902124106	TOTAL								
	1,248,799 70	1,085,905 16		162,894 54					162,894 54
911312106	UNITED PARCEL SVC INC	CL B		04MAY01	09MAY01	1 000000	05APR01	TO 05APR01	
099	63,797 87	57,461 03		6,336 84			1,100 000		6,336 84
918866104	VALASSIS COMMUNICATIONS INC	COM		06SEP00	11SEP00	1 000000	31JUL00	TO 31JUL00	
309	713,841 71	708,207 56		5,634 15			26,325 000		5,634 15
92343E102	VERISIGM INC	COM		13NOV00	16NOV00	1 000000	31JUL00	TO 31JUL00	
227	248,947 94	405,614 84		-156,666 90			2,470 000		-156,666 90
290	241,311 75	404,793 76		-163,482 01			2,465 000		-163,482 01
92343E102	TOTAL								
	490,259 69	810,408 60		-320,148 91					-320,148 91
923436109	VERITAS SOFTWARE CORP	COM		08AUG00	11AUG00	1 000000	31JUL00	TO 31JUL00	
142	280,145 81	167,850 43		112,295 38			2,515 000		112,295 38
147	80,021 46	47,051 51		32,969 95			705 000		32,969 95
165	214,944 08	141,488 23		73,455 85			2,120 000		73,455 85
411	688,798 28	827,801 05		-139,002 77			12,610 000		-139,002 77

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED) USD - US DOLLAR									
923436109	TOTAL								
	1,263,909 63	1,184,191 22		79,718 41		00			79,718 41
925524308	VIACOM INC 436	CL B FORMERLY COM NO		15JUN01	20JUN01	1 000000	14FEB01 15,145 000	TO 14FEB01	
	800,798 47	746,444 88		54,353 59		00			54,353 59
928497106	VITESSE SEMICONDUCTOR CORP 871	COM		20APR01	25APR01	1 000000	11APR01 3,965 000	TO 11APR01	
	145,997 53	102,327 54		43,669 99		00			43,669 99
	205	139,365 10	102,327 53	37,037 57	22MAY01	25MAY01	1 000000	11APR01 3,965 000	TO 11APR01
	456	116,598 54	149,836 47	-33,237 93	18JUN01	21JUN01	1 000000	12JUN01 6,650 000	TO 12JUN01
	476	51,636 02	67,820 72	-16,184 70	19JUN01	22JUN01	1 000000	12JUN01 3,010 000	TO 12JUN01
	494	195,503 77	262,608 13	-67,104 36	20JUN01	25JUN01	1 000000	12JUN01 11,655 000	TO 12JUN01
928497106	TOTAL			-35,819 43		00			-35,819 43
931142103	WAL MARY STORES INC 100	COM		04MAY01	09MAY01	1 000000	30AUG00 10,925 000	TO 30AUG00	
	570,812 20	514,363 43		56,448 77		00			56,448 77
	438	485,972 52	467,046 70	18,925 82	15JUN01	20JUN01	1 000000	30AUG00 9,920 000	TO 30AUG00
						00			18,925 82

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED) USD - US DOLLAR									
931142103	TOTAL			75,374 59		00			75,374 59
98157D106	WORLDCOM INC/WORLDCOM GRP 553	COM		20DEC00	24DEC00	1 000000	12DEC00 65,905 000	TO 12DEC00	
	1,013,255 60	1,108,027 81		-94,772 21		00			-94,772 21
983919101	XILINX INC 469	COM		13DEC00	18DEC00	1 000000	30NOV00 1,030 000	TO 30NOV00	
	46,456 81	40,727 53		5,729 28		00			5,729 28
	512	41,771 50	36,971 10	4,800 40	18DEC00	21DEC00	1 000000	30NOV00 935 000	TO 30NOV00
	524	103,939 05	92,328 91	11,610 14	19DEC00	22DEC00	1 000000	30NOV00 2,335 000	TO 30NOV00
	544	295,287 25	270,066 99	25,220 26	20DEC00	24DEC00	1 000000	30NOV00 6,830 000	TO 01DEC00
983919101	TOTAL			47,360 08		00			47,360 08
USD TOTAL	137,136,836 78	131,510,145 51		5,425,871 27		00			5,425,871 27
ZAR - SOUTH AFRICAN RAND									
626463905	DIMENSION DATA HLD 419	COM STK USD0 01		11SEP00	11SEP00	7 108000	31JUL00 301,300 800	TO 31JUL00	
		15,307,009 47		-15,307,009 47		-45,792 61			-2,199,282 97
		2,199,282 97		-2,153,490 36					

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			DTL FUND RSN
							NET BASE GN/LS
(CONTINUED)							
ZAR - SOUTH AFRICAN RAND							
ZAR TOTAL							
	00	15,307,009.47		-15,307,009.47			
	00	2,199,282.97		-2,153,490.36		-45,792.61	-2,199,282.97
COMMON STOCK UNIT							
USD - US DOLLAR							
631100104	NASDAQ 100 TR	UNIT SER 1		17JAN01	22JAN01	1 000000	03JAN01 TO 05JAN01
784	2,814,843.29	2,596,324.28		218,519.01		00	43,500.000 218,519.01
788	604,596.08	555,076.22		49,519.86	18JAN01	1 000000	05JAN01 TO 05JAN01 9,300.000 49,519.86
016	2,078,680.45	1,826,379.84		252,300.61	24JAN01	1 000000	05JAN01 TO 09JAN01 30,600.000 252,300.61
418	1,606,044.95	1,866,489.73		-260,444.78	12MAR01	1 000000	26FEB01 TO 27FEB01 36,500.000 -260,444.78
631100104 TOTAL	7,104,164.77	6,844,270.07		259,894.70		00	259,894.70
USD TOTAL	7,104,164.77	6,844,270.07		259,894.70		00	259,894.70
DEPOSITORY RECEIPTS							
USD - US DOLLAR							
013904305	ALCATEL ALSTHOM	SPONSORED ADR REPSTG		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00
745	1,518,523.66	1,053,855.26		464,668.40		00	24,696.000 464,668.40

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			DTL FUND RSN
							NET BASE GN/LS
(CONTINUED)							
USD - US DOLLAR							
02364W105	AMERICA MOVIL S A DEC V	SPONS ADR REPSTG SER		14MAR01	19MAR01	1 000000	31JUL00 TO 31JUL00
445	775,450.90	883,724.96		-108,274.06		00	47,840.000 -108,274.06
450	28,997.37	25,861.52		3,135.85	18JUN01	1 000000	31JUL00 TO 31JUL00 1,400.000 3,135.85
472	65,465.74	61,236.38		4,229.36	19JUN01	1 000000	31JUL00 TO 31JUL00 3,315.000 4,229.36
490	36,357.71	34,266.51		2,091.20	20JUN01	1 000000	31JUL00 TO 31JUL00 1,855.000 2,091.20
507	44,378.81	41,101.34		3,277.47	21JUN01	1 000000	31JUL00 TO 31JUL00 2,225.000 3,277.47
513	40,845.71	37,406.84		3,438.87	22JUN01	1 000000	31JUL00 TO 31JUL00 2,025.000 3,438.87
524	11,953.09	10,991.14		961.95	25JUN01	1 000000	31JUL00 TO 31JUL00 595.000 961.95
535	34,710.47	31,587.99		3,122.48	26JUN01	1 000000	31JUL00 TO 31JUL00 1,710.000 3,122.48
550	22,846.14	20,596.85		2,249.29	27JUN01	1 000000	31JUL00 TO 31JUL00 1,115.000 2,249.29
567	19,129.29	17,087.07		2,042.22	28JUN01	1 000000	31JUL00 TO 31JUL00 925.000 2,042.22
577	19,710.24	17,456.52		2,253.72	29JUN01	1 000000	31JUL00 TO 31JUL00 945.000 2,253.72

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L			NET	GN/L
(CONTINUED)									
USD - US DOLLAR									
02366M105	TOTAL								
	1,099,845 47	1,181,317 12		-81,471 65		00			-81,471 65
09856Q108	BOOKHAM TECHNOLOGY PLC	SPONSORED ADR		20SEP00	25SEP00	1 000000	09AUG00	TO 18AUG00	
444	439,240 70	508,808 82		-149,568 12		00	9,315 000		-149,568 12
12328X107	BUSINESS OBJECTS S A	SPONSORED ADR		15DEC00	20DEC00	1 000000	19OCT00	TO 19OCT00	
499	801,502 34	1,001,859 96		-200,357 62		00	12,015 000		-200,357 62
144500303	CARRIER1 INTL S A	ADR		22SEP00	27SEP00	1 000000	31JUL00	TO 31JUL00	
491	173,990 40	288,144 12		-114,153 72		00	24,900 000		-114,153 72
511	116,491 81	182,317 70		-65,625 89		00	31JUL00	TO 31JUL00	
							15,755 000		-65,625 89
534	84,803 02	136,723 81		-52,720 79		00	31JUL00	TO 31JUL00	
							11,815 000		-52,720 79
554	81,425 07	136,723 80		-55,298 73		00	31JUL00	TO 31JUL00	
							11,815 000		-55,298 73
144500303	TOTAL								
	456,110 30	743,909 43		-287,799 13		00			-287,799 13
151290889	CEMEX S A	SPONSORED ADR NEW RE		24MAY01	30MAY01	1 000000	16JAN01	TO 16JAN01	
229	530,084 29	400,897 08		129,189 21		00	19,780 000		129,189 21
14133R106	CHARTERED SEMICONDUCTOR MFG	ADR		09NOV00	14NOV00	1 000000	31JUL00	TO 31JUL00	
191	192,243 29	166,374 78		25,888 51		00	4,155 000		25,888 51
204	9,462 61	9,009 46		453 15		00	31JUL00	TO 31JUL00	
							225 000		453 15

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/L			NET	GN/L
(CONTINUED)									
USD - US DOLLAR									
221	158,354 04	165,573 93		-7,219 89		00	31JUL00	TO 31JUL00	
							4,135 000		-7,219 89
234	121,092 88	110,916 52		10,176 36		00	31JUL00	TO 31JUL00	
							2,770 000		10,176 36
247	18,582 49	17,418 30		1,164 19		00	31JUL00	TO 31JUL00	
							435 000		1,164 19
279	381,074 82	313,128 94		-12,054 12		00	31JUL00	TO 31JUL00	
							7,820 000		-12,054 12
14133R106	TOTAL								
	800,630 13	782,421 93		18,408 20		00			18,408 20
14941M109	CHINA MOBILE HONG KONG LTD	SPONSORED ADR		21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
210	2,400,649 74	833,597 55		1,767,052 21		00	65,675 000		1,767,052 21
263	454,225 86	153,519 03		300,706 83		00	31JUL00	TO 31JUL00	
							12,095 000		300,706 83
285	464,354 15	153,455 57		318,898 58		00	31JUL00	TO 31JUL00	
							12,090 000		318,898 58
301	462,285 70	153,519 03		308,766 67		00	31JUL00	TO 31JUL00	
							12,095 000		308,766 67
399	431,087 81	244,239 83		186,847 98		00	31JUL00	TO 31JUL00	
							16,460 000		186,847 98

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL BASE	SECTY SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
16941M109	TOTAL								
	4,412,603 28	1,538,331 01		2,874,272 27		00		2,874,272 27	
16945R104	CHINA UNICOM			09OCT00	12OCT00	1 000000	31JUL00	TO 31JUL00	
669	619,711 54	594,875 81		24,835 73		00	27,605 000		24,835 73
284131208	ELAN PLC			24APR01	27APR01	1 000000	21NOV00	TO 10JAN01	
009	722,692 71	699,685 03		23,007 68		00	14,850 000		23,007 68
29081M102	EMBRAER EMPRESA BRASILEIRA DE SPNSRD ADR REPSTG PF			03JAN01	08JAN01	1 000000	26OCT00	TO 26OCT00	
627	339,223 55	214,144 50		125,059 05		00	8,465 000		125,059 05
294821400	ERICSSON L M TEL CO			02JAN01	05JAN01	1 000000	31JUL00	TO 31JUL00	
620	20,790 41	15,914 23		4,876 18		00	1,880 000		4,876 18
				03JAN01	08JAN01	1 000000	31JUL00	TO 31JUL00	
637	45,814 01	34,029 37		11,784 64		00	4,020 000		11,784 64
				12MAR01	15MAR01	1 000000	31JUL00	TO 31JUL00	
410	537,070 70	690,364 45		-153,293 75		00	81,555 000		-153,293 75
				14MAR01	19MAR01	1 000000	31JUL00	TO 31JUL00	
452	296,531 78	428,710 78		-132,179 00		00	50,645 000		-132,179 00
				21MAR01	26MAR01	1 000000	31JUL00	TO 21SEP00	
525	504,841 89	761,639 90		-256,798 01		00	89,975 000		-256,798 01
294821400	TOTAL								
	1,405,048 79	1,930,658 73		-525,609 94		00			-525,609 94
456817105	INFOVISTA SA			30OCT00	02NOV00	1 000000	31JUL00	TO 31JUL00	
108	417 21	247 28		369 93		00	15 000		369 93

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL BASE	SECTY SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
124	1,574 94	659 42		31OCT00	03NOV00	1 000000	31JUL00	TO 31JUL00	
						00	40 000		915 52
129	9,888 42	4,451 09		01NOV00	06NOV00	1 000000	31JUL00	TO 31JUL00	
						00	270 000		5,437 33
139	1,757 12	741 85		02NOV00	07NOV00	1 000000	31JUL00	TO 31JUL00	
						00	45 000		1,015 27
140	5,509 81	2,390 40		02NOV00	07NOV00	1 000000	31JUL00	TO 31JUL00	
						00	145 000		3,119 41
147	949 53	412 14		03NOV00	08NOV00	1 000000	31JUL00	TO 31JUL00	
						00	25 000		537 39
148	7,874 73	3,461 96		03NOV00	08NOV00	1 000000	31JUL00	TO 31JUL00	
						00	210 000		4,412 77
153	2,116 48	906 70		06NOV00	09NOV00	1 000000	31JUL00	TO 31JUL00	
						00	55 000		1,209 78
156	189 28	82 43		07NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
						00	5 000		106 85
157	7,979 73	3,461 96		07NOV00	10NOV00	1 000000	31JUL00	TO 31JUL00	
						00	210 000		4,517 77
170	9,937 16	4,368 67		08NOV00	13NOV00	1 000000	31JUL00	TO 31JUL00	
						00	265 000		5,568 49
203	1,040 61	576 99		10NOV00	15NOV00	1 000000	31JUL00	TO 31JUL00	
						00	35 000		463 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
771	122,347 99	67,673 13	54,674 86	16JAN01	19JAN01	1 000000	31JUL00 TO 31JUL00	54,674 86
							4,105 000	
775	117,014 91	66,436 72	50,580 19	17JAN01	22JAN01	1 000000	31JUL00 TO 31JUL00	50,580 19
							4,030 000	
454817105	TOTAL	288,799 92	155,870 74	132,929 18		00		132,929 18
500472303	KONNKLIJKE PHILIPS ELECTRS N V			15SEP00	20SEP00	1 000000	01AUG00 TO 01AUG00	
388	154,903 78	97,510 39	57,393 31	11OCT00	16OCT00	1 000000	01AUG00 TO 01AUG00	57,393 31
							3,340 000	
739	129,321 05	107,874 52	21,444 53	25OCT00	30OCT00	1 000000	01AUG00 TO 01AUG00	21,444 53
							3,695 000	
868	126,484 37	98,532 21	27,952 16	24OCT00	31OCT00	1 000000	01AUG00 TO 01AUG00	27,952 16
							3,375 000	
880	284,610 02	228,566 17	64,043 85	27OCT00	01NOV00	1 000000	01AUG00 TO 01AUG00	64,043 85
							7,555 000	
894	310,079 95	233,265 88	76,814 07	08NOV00	13NOV00	1 000000	01AUG00 TO 01AUG00	76,814 07
							7,990 000	
176	45,293 37	34,449 78	10,843 59	18NOV00	15NOV00	1 000000	01AUG00 TO 01AUG00	10,843 59
							1,180 000	
209	9,560 10	8,028 55	1,531 55	13NOV00	14NOV00	1 000000	01AUG00 TO 01AUG00	1,531 55
							275 000	
226	46,567 14	39,588 05	6,979 09				01AUG00 TO 01AUG00	6,979 09
							1,356 000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
511	1,387,042 65	1,143,732 67	243,309 98	18DEC00	21DEC00	1 000000	01AUG00 TO 01AUG00	243,309 98
							39,176 000	
605	106,797 97	138,870 25	-32,072 28	28MAR01	02APR01	1 000000	15FEB01 TO 15FEB01	-32,072 28
							3,840 000	
255	253,818 12	333,433 25	-79,615 13	30MAY01	04JUN01	1 000000	15FEB01 TO 04MAR01	-79,615 13
							9,220 000	
500472303	TOTAL	2,854,478 44	2,455,851 72	398,626 72		00		398,626 72
454902204	NOKIA CORP			14FEB01	20FEB01	1 000000	31JUL00 TO 31JUL00	
139	416,510 44	132,337 78	484,172 66	15FEB01	21FEB01	1 000000	31JUL00 TO 31JUL00	484,172 66
							22,140 000	
149	450,319 33	137,137 56	513,181 77	27FEB01	05MAR01	1 000000	31JUL00 TO 31JUL00	513,181 77
							22,943 000	
270	205,563 06	56,276 43	149,286 63	28FEB01	05MAR01	1 000000	31JUL00 TO 31JUL00	149,286 63
							9,415 000	
282	1,083,212 17	295,416 89	787,795 28	14JUN01	19JUN01	1 000000	31JUL00 TO 31JUL00	787,795 28
							49,423 000	
398	596,341 40	158,398 87	437,942 53				31JUL00 TO 31JUL00	437,942 53
							26,500 000	
454902204	TOTAL	3,151,946 40	779,567 53	2,372,378 87		00		2,372,378 87
78440P108	SK TELECOM LTD			30AUG00	05SEP00	1 000000	31JUL00 TO 31JUL00	
257	84,776 63	30,069 17	54,707 46				31JUL00 TO 31JUL00	54,707 46
							3,330 000	

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
279		83,349 20		30,114 32		31AUG00	06SEP00	1 000000		31JUL00	TO 31JUL00
						53,234 88			00	3,335 000	53,234 88
299		83,026 39		30,114 32		01SEP00	07SEP00	1 000000		31JUL00	TO 31JUL00
						52,912 07			00	3,335 000	52,912 07
512		116,241 44		48,309 32		25SEP00	28SEP00	1 000000		31JUL00	TO 31JUL00
						67,932 12			00	5,350 000	67,932 12
535		146,874 34		61,041 31		26SEP00	29SEP00	1 000000		31JUL00	TO 31JUL00
						85,833 03			00	6,740 000	85,833 03
543		84,054 53		35,396 74		26SEP00	29SEP00	1 000000		31JUL00	TO 31JUL00
						48,657 79			00	3,920 000	48,657 79
556		206,366 09		79,732 96		27SEP00	02OCT00	1 000000		31JUL00	TO 31JUL00
						126,633 13			00	8,830 000	126,633 13
571		377,902 27		139,239 21		28SEP00	03OCT00	1 000000		31JUL00	TO 31JUL00
						238,663 06			00	15,420 000	238,663 06
661		170,430 20		64,427 48		09OCT00	12OCT00	1 000000		31JUL00	TO 31JUL00
						106,002 72			00	7,135 000	106,002 72
689		97,931 42		36,841 50		10OCT00	13OCT00	1 000000		31JUL00	TO 31JUL00
						61,089 92			00	4,080 000	61,089 92
727		102,237 32		40,904 91		11OCT00	16OCT00	1 000000		31JUL00	TO 31JUL00
						61,332 41			00	4,530 000	61,332 41
776		39,884 86		16,027 86		12OCT00	17OCT00	1 000000		31JUL00	TO 31JUL00
						23,857 00			00	1,775 000	23,857 00

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
804		285,290 06		113,910 68		15OCT00	18OCT00	1 000000		31JUL00	TO 31JUL00
						171,379 38			00	12,615 000	171,379 38
825		295,449 48		113,874 56		16OCT00	19OCT00	1 000000		31JUL00	TO 31JUL00
						181,574 92			00	12,611 000	181,574 92
78440P108	TOTAL										
		2,173,814 23		840,004 34		1,333,809 89			00		1,333,809 89
796050201	SAMSUNG ELECTRS LTD			GLOBAL DEPOSITARY SH			16AUG00	21AUG00	1 000000	31JUL00	TO 31JUL00
176		63,998 88		62,041 50		1,957 38			00	850 000	1,957 38
375		72,300 00		87,952 95		-15,652 95			00	1,205 000	-15,652 95
378		26,675 00		35,400 15		-8,725 15			00	485 000	-8,725 15
394		30,401 25		44,158 95		-13,757 70			00	605 000	-13,757 70
415		31,611 25		44,158 95		-12,547 70			00	605 000	-12,547 70
429		39,055 00		53,282 70		-14,227 70			00	730 000	-14,227 70
469		80,899 00		132,841 80		-51,942 80			00	1,820 000	-51,942 80
506		58,987 50		88,317 90		-29,330 40			00	1,210 000	-29,330 40

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR							
530	29,040 00	44,158 95	24SEP00	29SEP00	1 000000	31JUL00 405 000	TO 31JUL00	-15,118 95	
545	40,780 37	88,682 85	27SEP00	02OCT00	1 000000	31JUL00 1,215 000	TO 31JUL00	-27,902 48	
608	107,912 50	177,000 75	03OCT00	04OCT00	1 000000	31JUL00 2,425 000	TO 31JUL00	-69,088 25	
796050201	TOTAL	601,440 75	857,997 45	-256,336 70	00			-256,336 70	
852276102	ST ASSEMBLY TEST SVCS LTD 445	744,406 59	ADR	20SEP00	24SEP00	1 000000	31JUL00 36,025 000	TO 31JUL00	-924,162 97
861012102	STMICROELECTRONICS N V 175	137,763 60	SHS N Y REGISTRY	08NOV00	13NOV00	1 000000	27JUL00 2,995 000	TO 27JUL00	-5,486 43
190	273,853 85	286,739 21		09NOV00	14NOV00	1 000000	27JUL00 5,995 000	TO 18OCT00	-12,885 36
195	139,852 91	156,164 06		10NOV00	15NOV00	1 000000	18OCT00 3,245 000	TO 18OCT00	-16,311 15
233	44,421 92	56,024 46		22FEB01	27FEB01	1 000000	18OCT00 1,255 000	TO 18OCT00	-11,402 54
861012102	TOTAL	596,092 28	642,177 76	-46,085 48	00			-46,085 48	
874039100	TAIWAN SEMICNDR MFG CO LTD 207	1,836,683 06	SPONSORED ADR	10NOV00	15NOV00	1 000000	31JUL00 81,765 000	TO 31JUL00	-1,061,013 62

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUYS NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR							
879287300	TELECOMUNICACOES BRASILEIRAS 210	136,321 85	SPNSD ADR REPSTG ADR	10NOV00	15NOV00	1 000000	31JUL00 1,985 000	TO 31JUL00	-53,563 61
211	56,396 61	78,561 68		10NOV00	15NOV00	1 000000	31JUL00 830 000	TO 31JUL00	-22,165 07
223	87,200 79	129,200 83		13NOV00	16NOV00	1 000000	31JUL00 1,345 000	TO 31JUL00	-42,000 04
235	42,986 77	61,050 94		14NOV00	17NOV00	1 000000	31JUL00 445 000	TO 31JUL00	-18,064 17
248	28,648 71	40,227 37		15NOV00	20NOV00	1 000000	31JUL00 425 000	TO 31JUL00	-11,578 66
266	12,399 64	17,984 00		17NOV00	22NOV00	1 000000	31JUL00 190 000	TO 31JUL00	-5,584 36
271	45,912 50	64,837 05		20NOV00	24NOV00	1 000000	31JUL00 685 000	TO 31JUL00	-18,924 55
285	38,566 73	53,952 00		21NOV00	27NOV00	1 000000	31JUL00 570 000	TO 31JUL00	-15,385 27
302	11,340 23	16,090 95		22NOV00	28NOV00	1 000000	31JUL00 170 000	TO 31JUL00	-4,750 72
319	9,904 76	14,671 16		27NOV00	30NOV00	1 000000	31JUL00 155 000	TO 31JUL00	-4,766 40
325	7,741 76	11,831 58		28NOV00	01DEC00	1 000000	31JUL00 125 000	TO 31JUL00	-4,089 82

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
	LOT	LOCAL BASE	PRINCIPAL NET									LOCAL COST BASE
(CONTINUED)												
USD - US DOLLAR												
331		7,133 99		10,885 05		29NOV00	04DEC00	1 000000		31JUL00	TO 31JUL00	
						-3,751 06		00	115 000		-3,751 06	
383		18,712 77		28,395 79		05DEC00	08DEC00	1 000000		31JUL00	TO 31JUL00	
						-9,683 02		00	300 000		-9,683 02	
400		17,051 23		25,082 95		06DEC00	11DEC00	1 000000		31JUL00	TO 31JUL00	
						-8,031 72		00	265 000		-8,031 72	
425		40,286 06		58,211 36		07DEC00	12DEC00	1 000000		31JUL00	TO 31JUL00	
						-17,925 30		00	615 000		-17,925 30	
434		49,980 08		66,730 10		08DEC00	13DEC00	1 000000		31JUL00	TO 31JUL00	
						-16,750 02		00	705 000		-16,750 02	
451		11,325 12		14,671 16		11DEC00	14DEC00	1 000000		31JUL00	TO 31JUL00	
						-3,346 04		00	155 000		-3,346 04	
473		35,893 87		46,853 05		13DEC00	18DEC00	1 000000		31JUL00	TO 31JUL00	
						-10,959 18		00	495 000		-10,959 18	
482		3,984 24		5,205 89		14DEC00	19DEC00	1 000000		31JUL00	TO 31JUL00	
						-1,221 65		00	55 000		-1,221 65	
496		1,415 86		1,893 05		15DEC00	20DEC00	1 000000		31JUL00	TO 31JUL00	
						-477 19		00	20 000		-477 19	
508		1,459 61		1,893 05		18DEC00	21DEC00	1 000000		31JUL00	TO 31JUL00	
						-433 44		00	20 000		-433 44	
521		2,203 66		2,839 58		19DEC00	22DEC00	1 000000		31JUL00	TO 31JUL00	
						-635 92		00	30 000		-635 92	

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
	LOT	LOCAL BASE	PRINCIPAL NET									LOCAL COST BASE
(CONTINUED)												
USD - US DOLLAR												
599		14,904 31		19,877 05		27DEC00	02JAN01	1 000000		31JUL00	TO 31JUL00	
						-4,972 74		00	210 000		-4,972 74	
610		4,324 85		5,679 16		29DEC00	04JAN01	1 000000		31JUL00	TO 31JUL00	
						-1,354 31		00	60 000		-1,354 31	
633		5,859 55		7,098 95		03JAN01	08JAN01	1 000000		31JUL00	TO 31JUL00	
						-1,239 40		00	75 000		-1,239 40	
655		4,376 43		5,205 89		04JAN01	09JAN01	1 000000		31JUL00	TO 31JUL00	
						-829 46		00	55 000		-829 46	
708		3,220 39		3,786 10		09JAN01	12JAN01	1 000000		31JUL00	TO 31JUL00	
						-565 71		00	40 000		-565 71	
780		7,018 61		8,518 74		17JAN01	22JAN01	1 000000		31JUL00	TO 31JUL00	
						-1,500 13		00	90 000		-1,500 13	
797		11,873 82		14,197 89		18JAN01	23JAN01	1 000000		31JUL00	TO 31JUL00	
						-2,324 07		00	150 000		-2,324 07	
833		19,212 77		22,716 63		23JAN01	26JAN01	1 000000		31JUL00	TO 31JUL00	
						-3,503 86		00	240 000		-3,503 86	
003		5,698 88		6,625 68		24JAN01	29JAN01	1 000000		31JUL00	TO 31JUL00	
						-924 80		00	70 000		-924 80	
021		4,488 54		5,205 89		29JAN01	01FEB01	1 000000		31JUL00	TO 31JUL00	
						-717 35		00	55 000		-717 35	
168		831,302 41		1,178,898 45		16FEB01	22FEB01	1 000000		31JUL00	TO 31JUL00	
						-347,596 04		00	12,455 000		-347,596 04	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT LOCAL SECY CN/LS BASE SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)					
USD - US DOLLAR					
879287308	TOTAL	1,577,147 40	2,216,764 48	-639,617 08	00 -639,617 08
879382208	TELEFONICA S A	SPONSORED ADR			
242	2 96	2 26	70	00	31JUL00 TO 31JUL00 860 70
023	5 30	3 69	1 61	00	31JUL00 TO 31JUL00 100 1 61
453	2,365 64	2,212 34	153 30	00	31JUL00 TO 31JUL00 60 000 153 30
454	26,965 28	25,257 52	1,707 76	00	31JUL00 TO 31JUL00 685 000 1,707 76
474	33,319 17	31,525 82	1,793 35	00	31JUL00 TO 31JUL00 655 000 1,793 35
879382208	TOTAL	42,658 35	59,001 63	3,456 72	00 3,456 72
879403700	TELEFONOS DE MEXICO S A	SPONSORED ADR REPSTG			
230	42,348 95	35,154 00	7,194 95	00	31JUL00 TO 31JUL00 1,170 000 7,194 95
241	10,925 89	9,164 08	1,761 81	00	31JUL00 TO 31JUL00 305 000 1,761 81
247	2,518 42	2,103 23	415 39	00	31JUL00 TO 31JUL00 70 000 415 39
252	19,101 28	16,375 15	2,726 13	00	31JUL00 TO 31JUL00 545 000 2,726 13

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT LOCAL SECY CN/LS BASE SECY CN/LS	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED)					
USD - US DOLLAR					
265	17,715 55	15,473 77	2,241 78	00	31JUL00 TO 31JUL00 515 000 2,241 78
274	12,557 33	10,946 85	1,590 48	00	31JUL00 TO 31JUL00 365 000 1,590 48
280	3,297 36	2,854 38	442 98	00	31JUL00 TO 31JUL00 95 000 442 98
303	4,027 46	3,455 31	572 15	00	31JUL00 TO 31JUL00 115 000 572 15
312	952,427 19	816,654 48	135,972 71	00	31JUL00 TO 31JUL00 27,180 000 135,972 71
321	4,939 58	4,206 46	733 12	00	31JUL00 TO 31JUL00 140 000 733 12
335	7,726 80	6,459 92	1,266 88	00	31JUL00 TO 31JUL00 215 000 1,266 88
347	3,052 97	2,553 92	499 05	00	31JUL00 TO 31JUL00 85 000 499 05
359	1,951 12	1,452 54	298 58	00	31JUL00 TO 31JUL00 55 000 298 58
369	3,011 45	2,553 92	457 73	00	31JUL00 TO 31JUL00 85 000 457 73
385	2,514 70	2,103 23	411 47	00	31JUL00 TO 31JUL00 70 000 411 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE	COST	BASE	GN/LS		NET	BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
410	1,969 87	1,652 54		14JUN01	19JUN01	1 000000	31JUL00 TO 31JUL00	
				317 33		00	55 000	317 33
435	5,526 88	4,657 15		15JUN01	20JUN01	1 000000	31JUL00 TO 31JUL00	
				869 73		00	155 000	869 73
449	1,908 97	1,652 54		18JUN01	22JUN01	1 000000	31JUL00 TO 31JUL00	
				256 43		00	55 000	256 43
471	10,481 40	9,464 54		19JUN01	22JUN01	1 000000	31JUL00 TO 31JUL00	
				1,016 86		00	315 000	1,016 86
489	5 809 70	5,258 08		20JUN01	25JUN01	1 000000	31JUL00 TO 31JUL00	
				551 62		00	175 000	551 62
506	3,042 04	2,704 15		21JUN01	26JUN01	1 000000	31JUL00 TO 31JUL00	
				337 89		00	90 000	337 89
512	1,352 39	1,201 85		22JUN01	27JUN01	1 000000	31JUL00 TO 31JUL00	
				150 54		00	40 000	150 54
523	1,017 61	901 38		25JUN01	28JUN01	1 000000	31JUL00 TO 31JUL00	
				116 23		00	30 000	116 23
534	3,560 15	3,154 85		26JUN01	29JUN01	1 000000	31JUL00 TO 31JUL00	
				405 30		00	105 000	405 30
879403780	TOTAL							
	1,122,985 46	962,378 32		160,607 14		00		160,607 14
87952L108	TELESP CELULAR PARTICIPACOE	SPONSORED ADR REPSTG		22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00	
493	697,097 63	501,968 16		195,129 47		00	19,835 000	195,129 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE	COST	BASE	GN/LS		NET	BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
92857W100	VODAFONE GROUP PLC NEW	SPONSORED ADR		16FEB01	22FEB01	1 000000	31JUL00 TO 31JUL00	
166	54,176 81	37,919 54		16,257 27		00	1,865 000	16,257 27
194	3,704 24	2,744 85		20FEB01	23FEB01	1 000000	31JUL00 TO 31JUL00	
				959 39		00	135 000	959 39
209	2,881 89	2,236 54		21FEB01	26FEB01	1 000000	31JUL00 TO 31JUL00	
				645 35		00	110 000	645 35
234	11,668 03	8,641 18		22FEB01	27FEB01	1 000000	31JUL00 TO 31JUL00	
				3,026 85		00	425 000	3,026 85
244	16,477 78	12,500 98		23FEB01	28FEB01	1 000000	31JUL00 TO 31JUL00	
				4,176 80		00	605 000	4,176 80
246	4,438 96	3,354 81		23FEB01	28FEB01	1 000000	31JUL00 TO 31JUL00	
				1,084 15		00	165 000	1,084 15
534	195,902 83	148,425 00		22MAR01	27MAR01	1 000000	31JUL00 TO 31JUL00	
				47,477 83		00	7,300 000	47,477 83
92857W100	TOTAL							
	289,250 54	215,622 90		73,627 64		00		73,627 64
USD TOTAL								
	29,142,439 81	24,984,255 95		4,158,183 86		00		4,158,183 86
NON-SECY ASSET-STOCK								
EUR - EURO CURRENCY								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
(CONTINUED)								
INTERNATIONAL								
99LKCE903	EURO CURRENCY			05OCT00	05OCT00	1 150549	17SEP00 TO 17SEP00	
340	56 99 49 53	56 99 49 19		00	00	34	56 990	34
459	317 11 272 10	317 11 273 68		02NOV00	12DEC00	1 145433	17SEP00 TO 17SEP00	
				00	00	-1 58	317 110	-1 58
440	125 90 110 44	125 90 108 46		12DEC00	12DEC00	1 139796	17SEP00 TO 17SEP00	
				00	00	1 80	125 900	1 80
99LKCE903 TOTAL								
	500 00 432 09	500 00 431 53		00	00			56
INTERNATIONAL TOTAL								
	500 00 432 09	500 00 431 53		00	00			56
EUR TOTAL								
	500 00 432 09	500 00 431 53		00	00			56
PREFERRED STOCK								
EUR - EURO CURRENCY								
GERMANY								
572028900	MARSCHOLLEK LAUTEN	NON VTG PFD NPV		08AUG00	11AUG00	1 108832	31JUL00 TO 31JUL00	
141	155,802 57 140,510 53	32,066 41 34,287 12		123,736 16 111,591 44		-5,368 03	956 000	104,223 41

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
154	902,665 73 819,304 75	201,555 52 215,513 92		10AUG00	15AUG00	1 101746	31JUL00 TO 31JUL00	
				701,110 21 636,362 84		-32,572 01	4,009 000	603,790 83
289	1,052,790 20 890,396 94	252,741 04 270,244 19		21NOV00	29NOV00	1 182383	31JUL00 TO 31JUL00	
				800,049 16 676,641 29		-56,488 54	7,535 000	620,152 75
572028900 TOTAL								
	2,111,258 50 1,850,212 22	486,362 97 520,045 23		1,624,895 53 1,624,595 57		-94,428 58		1,330,166 99
GERMANY TOTAL								
	2,111,258 50 1,850,212 22	486,362 97 520,045 23		1,624,895 53 1,624,595 57		-94,428 58		1,330,166 99
EUR TOTAL								
	2,111,258 50 1,850,212 22	486,362 97 520,045 23		1,624,895 53 1,624,595 57		-94,428 58		1,330,166 99
RIGHTS								
EUR - EURO CURRENCY								
SPAIN								
99LVAV903	TELEFONICA SA	EUR 100/R EXP 19JAN2		19JAN01	19JAN01	1 067806	05JAN01 TO 05JAN01	
002	5 74 5 38	00 -5 38		5 74 5 38		00	14 000	5 38
SPAIN TOTAL								
	5 74 5 38	00 00		5 74 5 38		00		5 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
EUR TOTAL	5 74	00	00	5 74					
	5 38	00	00	5 38			00		5 38
EQUITY TOTAL									
	<u>240,158,307 30</u>	<u>234,219,524 69</u>		9,059,600 06		-3,120,817 45			<u>5,938,782 61</u>

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
FIXED INCOME									
CORPORATE BONDS									
USD - US DOLLAR									
302088A85	EXODUS COMMUNICATION SR NT	01JUL2008	11 250	20FEB01	23FEB01	1 000000	13DEC00 TO 14DEC00		
195	1,382,400 00	1,336,725 00		45,675 00		00	1,440,000 00		45,675 00
52729NAN0	LEVEL 3 COMMUNICATIO SR NT	15MAR2010	11 250	19JAN01	24JAN01	1 000000	12DEC00 TO 12DEC00		
811	456,550 00	398,810 32		57,739 68		00	460,000 00		57,739 68
814	762,300 00	667,573 79		94,726 21		00	770,000 00		94,726 21
017	1,104,925 00	992,690 89		112,234 11		00	1,145,000 00		112,234 11
52729NAN0 TOTAL									
	<u>2,523,775 00</u>	<u>2,059,075 00</u>		264,700 00		00			<u>264,700 00</u>
USD TOTAL									
	3,706,175 00	3,395,800 00		310,375 00		00			310,375 00
FIXED INCOME TOTAL									
	<u>3,706,175 00</u>	<u>3,395,800 00</u>		310,375 00		00			<u>310,375 00</u>

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
FOREIGN CASH						
SECURITY SETTLEMENTS						
AUD - AUSTRALIAN DOLLAR						
++ AUD ++	748 2,498,414 00 1,364,758 36	2,498,414 00 1,347,257 37	15DEC00 00 00	15DEC00	1 830664 -2,499 01	2,498,414 00 -2,499 01 SS
++ AUD ++	749 2,273,883 00 1,242,108 33	2,273,883 00 1,244,382 75	15DEC00 00 00	15DEC00	1 830664 -2,274 42	2,273,883 00 -2,274 42 SS
AUD TOTAL		4,772,297 00 2,606,866 49	4,772,297 00 2,611,640 12	00 00	-4,773 43	-4,773 43
CAD - CANADIAN DOLLAR						
++ CAD ++	221 -13,140 60 -8,717 97	-13,140 60 -8,723 25	29SEP00 00 00	29SEP00	1 507300 5 28	-13,140 60 5 28 SS BTC
++ CAD ++	248 -163,933 50 -108,904 21	-163,933 50 -108,824 71	03OCT00 00 00	03OCT00	1 505300 -77 50	-163,933 50 -77 50 SS BTC
++ CAD ++	249 -616,411 49 -409,494 11	-616,411 49 -409,202 73	03OCT00 00 00	03OCT00	1 505300 -291 38	-616,411 49 -291 38 SS BTC
++ CAD ++	250 -12,736 22 -8,460 92	-12,736 22 -8,454 90	03OCT00 00 00	03OCT00	1 505300 -6 02	-12,736 22 -6 02 SS BTC
++ CAD ++	276 -3,844 40 -2,570 73	-3,844 40 -2,568 66	05OCT00 00 00	05OCT00	1 495450 -2 07	-3,844 40 -2 07 SS BTC
++ CAD ++	1071 689,155 34 447,954 33	689,155 34 444,946 47	06MAR01 00 00	06MAR01	1 538450 3,007 86	689,155 34 3,007 86 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
CAD - CANADIAN DOLLAR						
++ CAD ++	1492 855,560 58 557,404 77	855,560 58 558,132 02	04MAY01 00 00	04MAY01	1 534900 -727 25	855,560 58 -727 25 SS
CAD TOTAL		734,649 71 467,211 14	734,649 71 465,302 24	00 00	1,908 92	1,908 92
CHF - SWISS FRANC						
++ CHF ++	024 -15,500 00 CXL -9,290 89	-15,500 00 -9,250 49	31JUL00 00 00	31JUL00	1 668300 -40 20	-15,500 00 -40 20 SS
++ CHF ++	742 350,755 66 204,363 28	350,755 66 204,580 21	14DEC00 00 00	14DEC00	1 699700 1,783 07	350,755 66 1,783 07 SS
++ CHF ++	747 66,452 91 39,557 66	66,452 91 38,759 03	15DEC00 00 00	15DEC00	1 679900 798 43	66,452 91 798 43 SS
++ CHF ++	755 132,593 16 78,258 37	132,593 16 78,854 51	19DEC00 00 00	19DEC00	1 694300 -596 14	132,593 16 -596 14 SS
++ CHF ++	756 65,934 86 38,915 49	65,934 86 39,212 14	19DEC00 00 00	19DEC00	1 694300 -296 45	65,934 86 -296 45 SS
++ CHF ++	765 545,375 45 326,161 98	545,375 45 325,296 24	21DEC00 00 00	21DEC00	1 672100 865 72	545,375 45 865 72 SS
++ CHF ++	779 32,678 24 19,871 23	32,678 24 19,825 42	27DEC00 00 00	27DEC00	1 644500 45 81	32,678 24 45 81 SS
++ CHF ++	785 178,749 61 108,655 77	178,749 61 108,695 42	28DEC00 00 00	28DEC00	1 645100 -39 45	178,749 61 -39 45 SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
++ CHF ++	796	97,414 45 60,098 99	97,414 45 59,214 91	29DEC00	29DEC00	1 620900 884 08	97,414 45		SS 884 08
++ CHF ++	816	32,328 60 20,073 64	32,328 60 19,944 85	04JAN01	04JAN01	1 610500 128 79	32,328 60		SS 128 79
++ CHF ++	878	1,002,271 42 612,972 55	1,002,271 42 617,276 23	15JAN01	15JAN01	1 635100 -4,303 68	1,002,271 42		SS 4,303 68
++ CHF ++	879	421,133 43 257,558 21	421,133 43 259,366 53	15JAN01	15JAN01	1 635100 -1,808 32	421,133 43		SS -1,808 32
++ CHF ++	1049	1,007,719 86 611,851 77	1,007 719 86 611,851 76	02MAR01	02MAR01	1 647000 01	1,007,719 86		SS 01
++ CHF ++	1176	26,233 36 15,462 31	26,233 36 15,462 30	20MAR01	20MAR01	1 696600 01	26,233 36		SS 01
++ CHF ++	1182	51,992 58 30,428 15	51,992 58 30,428 14	21MAR01	21MAR01	1 708700 01	51,992 58		SS 01
++ CHF ++	1244	1,011,519 56 582,924 40	1,011,519 56 584,063 49	30MAR01	30MAR01	1 735250 -1,139 09	1,011,519 56		SS -1,139 09
++ CHF ++	1483	-1,373,377 52 -791,161 66	-1,373,377 52 -793,791 02	03MAY01	03MAY01	1 735900 2,629 36	-1,373,377 52		SS BTC 2,629 36
++ CHF ++	1701	-1,014,029 63 -564,196 09	-1,014,029 63 -570,512 90	31MAY01	31MAY01	1 797300 4,316 81	-1,014,029 63		SS BTC 6,316 81

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	BASE GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
CHF TOTAL		2,620,246 00 1,644,505 36	2,620,246 00 1,639,276 59						5,228 77 5,228 77
EUR - EURO CURRENCY									
++ EUR ++	017	-247,209 08 -223,180 37	-247,209 08 -224,194 00	21AUG00	21AUG00	1 107665 1,013 63	-247,209 08		SS BTC 1,013 63
++ EUR ++	064	465,607 68 401,563 52	465,607 68 406,830 19	11SEP00	11SEP00	1 159487 -5,266 67	465,607 68		SS -5,266 67
++ EUR ++	066	1,122,958 23 965,463 19	1,122,958 23 976,156 94	12SEP00	12SEP00	1 163129 -10,693 75	1,122,958 23		SS -10,693 75
++ EUR ++	067	167,512 44 144,018 80	167,512 44 144,497 44	12SEP00	12SEP00	1 163129 -478 64	167,512 44		SS -478 64
++ EUR ++	165	322,124 69 281,456 48	322,124 69 280,989 19	25SEP00	25SEP00	1 144492 467 29	322,124 69		SS 467 29
++ EUR ++	171	73,311 42 64,572 67	73,311 42 64,055 86	26SEP00	26SEP00	1 135332 516 81	73,311 42		SS 516 81
++ EUR ++	178	116,110 43 102,252 64	116 110 43 101,791 40	27SEP00	27SEP00	1 135525 461 24	116,110 43		SS 461 24
++ EUR ++	199	22,034 00 19,451 62	22,034 00 19,394 00	28SEP00	28SEP00	1 132759 57 62	22,034 00		SS 57 62
++ EUR ++	200	121,941 18 107,649 71	121,941 18 107,330 84	28SEP00	28SEP00	1 132759 318 87	121,941 18		SS 318 87

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	201	44,065 61 40,646 73	44,065 61 40,643 19	28SEP00 00	28SEP00 00	1 132759 23 54	44,065 61 23 54 SS
** EUR **	220	20,333 02 17,969 30	20,333 02 17,963 88	29SEP00 00	29SEP00 00	1 131542 5 42	20,333 02 5 42 SS
** EUR **	228	32,678 03 28,717 46	32,678 03 28,870 49	02OCT00 00	02OCT00 00	1 137915 -153 03	32,678 03 -153 03 SS
** EUR **	229	109,981 53 96,651 80	109,981 53 97,030 16	02OCT00 00	02OCT00 00	1 137915 -378 36	109,981 53 -378 36 SS
** EUR **	254	-91,484 24 -79,824 58	-91,484 24 -79,920 16	04OCT00 00	04OCT00 00	1 146066 95 58	-91,484 24 95 58 SS BTC
** EUR **	269	-24,373 02 -21,183 82	-24,373 02 -21,298 12	05OCT00 00	05OCT00 00	1 150549 114 30	-24,373 02 114 30 SS BTC
** EUR **	270	-243,547 00 -211,678 95	-243,547 00 -212,821 13	05OCT00 00	05OCT00 00	1 150549 1,142 18	-243,547 00 1,142 18 SS BTC
** EUR **	645	-56 99 -49 53	-56 99 -48 23	05OCT00 00	05OCT00 00	1 150549 -1 30	-56 99 -1 30 SS BTC
** EUR **	294	-212,588 39 -184,579 87	-212,588 39 -184,596 67	10OCT00 00	10OCT00 00	1 151742 16 80	-212,588 39 16 80 SS BTC
** EUR **	342	-314,593 75 -267,105 81	-314,593 75 -270,917 00	16OCT00 00	16OCT00 00	1 177787 3,811 19	-314,593 75 3,811 19 SS BTC
** EUR **	348	-78,102 93 -66,313 29	-78,102 93 -67,214 74	16OCT00 00	16OCT00 00	1 177787 901 45	-78,102 93 901 45 SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
** EUR **	361	68,448 70 58,219 03	68,448 70 57,561 89	17OCT00 00	17OCT00 00	1 175710 657 14	68,448 70 657 14 SS
** EUR **	362	780,965 84 664,250 40	780,965 84 662,328 28	17OCT00 00	17OCT00 00	1 175710 1,922 12	780,965 84 1,922 12 SS
** EUR **	363	-648,327 75 -551,435 09	-648,327 75 -551,435 08	17OCT00 00	17OCT00 00	1 175710 - 01	-648,327 75 - 01 SS BTC
** EUR **	395	-276,978 16 -232,537 07	-276,978 16 -234,415 51	18OCT00 00	18OCT00 00	1 191114 1,878 44	-276,978 16 1,878 44 SS BTC
** EUR **	513	-422,512 19 -349,544 44	-422,512 19 -355,337 62	25OCT00 00	25OCT00 00	1 208751 5,793 18	-422,512 19 5,793 18 SS BTC
** EUR **	520	-144,802 37 -119,831 22	-144,802 37 -121,788 46	26OCT00 00	26OCT00 00	1 208386 1,949 24	-144,802 37 1,949 24 SS BTC
** EUR **	525	-120,076 77 -100,966 53	-120,076 77 -99,614 82	27OCT00 00	27OCT00 00	1 189273 -1,351 71	-120,076 77 -1,351 71 SS BTC
** EUR **	531	-38,937 49 -33,042 37	-38,937 49 -32,650 64	31OCT00 00	31OCT00 00	1 178411 -391 73	-38,937 49 -391 73 SS BTC
** EUR **	541	-182,383 39 -156,621 77	-182,383 39 -153,141 15	01NOV00 00	01NOV00 00	1 164483 -3,480 62	-182,383 39 -3,480 62 SS BTC
** EUR **	587	-224,013 78 -191,991 02	-224,013 78 -191,996 83	14NOV00 00	14NOV00 00	1 166793 5 81	-224,013 78 5 81 SS BTC
** EUR **	596	-49,668 69 -42,573 52	-49,668 69 -42,579 36	15NOV00 00	15NOV00 00	1 166657 5 84	-49,668 69 5 84 SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	598 -714,699 65 -612,604 78	-714,699 65 -612,683 33	15NOV00 00	15NOV00 00	1 166657 78 55	-714,699 65 78 55 SS BTC
++ EUR ++	606 -43,296 94 -36,947 45	-43,296 94 -36,975 73	16NOV00 00	16NOV00 00	1 171852 28 28	-43,296 94 28 28 SS BTC
++ EUR ++	643 -1,052,790 20 -902,872 70	-1,052,790 20 -889,951 21	29NOV00 00	29NOV00 00	1 166045 -12,921 49	-1,052,790 20 -12,921 49 SS BTC
++ EUR ++	689 8,976 52 7,903 83	8,976 52 7,973 28	05DEC00 00	05DEC00 00	1 135718 -69 45	8,976 52 -69 45 SS
++ EUR ++	680 68,891 64 61,475 78	68,891 64 61,123 03	06DEC00 00	06DEC00 00	1 126126 52 75	68,891 64 52 75 SS
++ EUR ++	685 12,950 67 11,513 79	12,950 67 11,505 25	07DEC00 00	07DEC00 00	1 124796 8 54	12,950 67 8 54 SS
++ EUR ++	708 27,814 02 24,402 63	27,814 02 24,408 03	12DEC00 00	12DEC00 00	1 139796 -5 40	27,814 02 -5 40 SS
++ EUR ++	713 -317 11 -278 22	-317 11 -276 56	12DEC00 00	12DEC00 00	1 139796 -1 66	-317 11 -1 66 SS BTC
++ EUR ++	714 -125 90 -110 46	-125 90 -109 80	12DEC00 00	12DEC00 00	1 139796 - 66	-125 90 - 66 SS BTC
++ EUR ++	767 13,864 21 12,635 15	13,864 21 12,566 83	21DEC00 00	21DEC00 00	1 097273 68 32	13,864 21 68 32 SS
++ EUR ++	769 -228,157 17 -210,634 68	-228,157 17 -210,626 07	22DEC00 00	22DEC00 00	1 085189 -8 61	-228,157 17 -8 61 SS BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
++ EUR ++	786 -540,757 00 -500,660 13	-540,757 00 -501,220 23	28DEC00 00	28DEC00 00	1 080088 540 10	-540,757 00 540 10 SS BTC
++ EUR ++	797 -293,066 69 -275,189 55	-293,066 69 -273,607 50	29DEC00 00	29DEC00 00	1 064963 1,582 05	-293,066 69 -1,582 05 SS BTC
++ EUR ++	809 -119,588 98 -113,190 97	-119,588 98 -112,294 02	02JAN01 00	02JAN01 00	1 056524 -896 95	-119,588 98 -896 95 SS BTC
++ EUR ++	823 -283,752 19 -270,614 40	-283,752 19 -268,112 42	05JAN01 00	05JAN01 00	1 048548 -2,501 98	-283,752 19 -2,501 98 SS BTC
++ EUR ++	845 -637,301 82 -598,267 27	-637,301 82 -598,272 52	10JAN01 00	10JAN01 00	1 065246 5 25	-637,301 82 5 25 SS BTC
++ EUR ++	864 6,784 47 6,436 77	6,784 47 6,453 85	12JAN01 00	12JAN01 00	1 054018 -17 08	6,784 47 -17 08 SS
++ EUR ++	877 69,008 69 64,999 27	69,008 69 65,472 02	15JAN01 00	15JAN01 00	1 061684 -472 75	69,008 69 -472 75 SS
++ EUR ++	882 43,258 21 40,558 89	43,258 21 41,041 24	16JAN01 00	16JAN01 00	1 066553 -482 35	43,258 21 -482 35 SS
++ EUR ++	888 51,291 93 47,750 20	51,291 93 48,653 65	17JAN01 00	17JAN01 00	1 074172 -903 45	51,291 93 -903 45 SS
++ EUR ++	895 509,613 86 481,355 86	509,613 86 483,221 00	18JAN01 00	18JAN01 00	1 058705 -1,865 14	509,613 86 -1,865 14 SS
++ EUR ++	897 2,065,876 69 1,951,324 20	2,065,876 69 1,958,883 71	18JAN01 00	18JAN01 00	1 058705 -7,559 51	2,065,876 69 -7,559 51 SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS	
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	909	-5 74 -5 38	-5 74 -5 31	19JAN01	00 00	1 067806 - 07	-5 74	SS BTC - 07
++ EUR ++	943	457,358 64 427,973 55	457,358 64 421,438 35	02FEB01	00 00	1 048461 6,535 20	457,358 64	SS 6,535 20
++ EUR ++	950	67,928 77 62,395 99	67,928 77 63,380 94	08FEB01	00 00	1 088672 -984 95	67,928 77	SS -984 95
++ EUR ++	952	322,948 00 296,636 64	322,948 00 300,331 67	08FEB01	00 00	1 088672 -3,495 03	322,948 00	SS -3,695 03
++ EUR ++	1002	-48,424 59 -43,933 21	-48,424 59 -43,936 53	21FEB01	00 00	1 102232 3 32	-48,424 59	SS BTC 3 32
++ EUR ++	1010	-35,217 35 -32,031 93	-35,217 35 -31,972 08	23FEB01	00 00	1 099445 -59 85	-35,217 35	SS BTC -59 85
++ EUR ++	1011	334,742 43 304,302 21	334,742 43 304,302 20	23FEB01	00 00	1 099445 81	334,742 43	SS 81
++ EUR ++	1021	-26,020 78 -23,654 20	-26,020 78 -23,654 38	26FEB01	00 00	1 100049 18	-26,020 78	SS BTC 18
++ EUR ++	1031	-27,961 80 -25,526 33	-27,961 80 -25,524 91	27FEB01	00 00	1 095410 -1 42	-27,961 80	SS BTC -1 42
++ EUR ++	1040	-8,345 49 -7,681 79	-8,345 49 -7,678 99	28FEB01	00 00	1 084425 -2 80	-8,345 49	SS BTC -2 80
++ EUR ++	1054	-31,139 83 -28,930 47	-31,139 83 -29,077 94	05MAR01	00 00	1 076368 147 47	-31,139 83	SS BTC 147 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				NET BASE GN/LS	
(CONTINUED)								
EUR - EURO CURRENCY								
++ EUR ++	1105	67,973 78 62,202 79	67,973 78 63,229 19	13MAR01	00 00	1 092777 -1,026 40	67,973 78	SS -1,026 40
++ EUR ++	1109	251,780 47 230,404 44	251,780 47 234,206 30	13MAR01	00 00	1 092777 -3,801 86	251,780 47	SS -3,801 86
++ EUR ++	1115	19,649 22 17,950 54	19,649 22 18,144 37	14MAR01	00 00	1 094631 -195 83	19,649 22	SS -195 83
++ EUR ++	1116	722,406 64 659,954 49	722,406 64 666,958 36	14MAR01	00 00	1 094631 -7,003 87	722,406 64	SS -7,003 87
++ EUR ++	1125	-532,862 37 -484,796 35	-532,862 37 -484,796 36	14MAR01	00 00	1 094631 01	-532,862 37	SS BTC 01
++ EUR ++	1128	67,269 54 60,831 83	67,269 54 60,831 84	15MAR01	00 00	1 105828 - 01	67,269 54	SS - 01
++ EUR ++	1142	94,674 93 84,544 70	94,674 93 84,544 72	16MAR01	00 00	1 119821 - 02	94,674 93	SS - 02
++ EUR ++	1177	489,374 81 443,153 46	489,374 81 443,153.43	20MAR01	00 00	1 104301 03	489,374 81	SS 03
++ EUR ++	1196	375,431 42 333,383 14	375,431 42 333,383 17	22MAR01	00 00	1 124126 - 03	375,431 42	SS - 03
++ EUR ++	1224	181,946 57 162,141 62	181,946 57 162,141 63	27MAR01	00 00	1 122146 - 01	181,946 57	SS - 01
++ EUR ++	1233	466,183 27 410,730 90	466,183 27 410,730 91	29MAR01	00 00	1 135009 - 01	466,183 27	SS - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	1284	-46,494 50 -41,893 88	-46,494 50 -41,510 28	04APR01	04APR01	1 109816 -383 60	-46,494 50	SS BTC -383 60
** EUR **	1288	-320,456 62 -288,747 52	-320,456 62 -286,517 97	04APR01	04APR01	1 109816 -2,229 55	-320,456 62	SS BTC -2,229 55
** EUR **	1320	43,436 02 38,616 80	43,436 02 38,664 50	10APR01	10APR01	1 124796 -47 70	43,436 02	SS -47 70
** EUR **	1344	44,364 19 39,291 15	44,364 19 39,305 72	11APR01	11APR01	1 129114 -14 57	44,364 19	SS -14 57
** EUR **	1366	18,616 85 16,613 67	18,616 85 16,589 14	12APR01	12APR01	1 120574 24 53	18,616 85	SS 24 53
** EUR **	1389	27,739 95 24,454 14	27,739 95 24,517 03	17APR01	17APR01	1 134366 -62 89	27,739 95	SS -62 89
** EUR **	1629	126,345 05 111,543 75	126,345 05 111,302 05	17MAY01	17MAY01	1 132695 241 70	126,345 05	SS 241 70
** EUR **	1633	4,559 82 4,001 01	4,559 82 4,025 64	18MAY01	18MAY01	1 139666 -24 63	4,559 82	SS -24 63
** EUR **	1637	129,878 92 113,962 27	129,878 92 114,167 68	18MAY01	18MAY01	1 139666 -205 41	129,878 92	SS -205 41
** EUR **	1644	22,256 31 19,506 55	22,256 31 19,528 80	21MAY01	21MAY01	1 140966 -22 25	22,256 31	SS -22 25
** EUR **	1648	125,022 79 109,576 26	125,022 79 109,596 60	21MAY01	21MAY01	1 140966 -20 34	125,022 79	SS -20 34

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET	NET BASE GN/LS
(CONTINUED)								
EUR - EURO CURRENCY								
** EUR **	1673	498,173 88 427,059 50	498,173 88 428,354 63	24MAY01	24MAY01	1 166521 -1,295 13	498,173 88	SS -1,295 13
** EUR **	1715	235,205 47 200,053 98	235,205 47 201,549 74	05JUN01	05JUN01	1 175710 -1,495 76	235,205 47	SS -1,495 76
** EUR **	1734	1,601,969 76 1,362,635 16	1,601,969 76 1,367,427 35	08JUN01	08JUN01	1 175641 -4,792 19	1,601,969 76	SS -4,792 19
** EUR **	1748	247,329 02 208,399 39	247,329 02 210,378 01	11JUN01	11JUN01	1 186803 -1,978 62	247,329 02	SS -1,978 62
** EUR **	1756	379,992 22 322,290 33	379,992 22 322,560 16	12JUN01	12JUN01	1 179037 -269 83	379,992 22	SS -269 83
** EUR **	1769	13,323 27 11,374 07	13,323 27 11,307 21	13JUN01	13JUN01	1 171372 66 86	13,323 27	SS 66 86
** EUR **	1770	269,039 90 231,333 87	269,039 90 228,329 17	14JUN01	14JUN01	1 162994 3,004 70	269,039 90	SS 3,004 70
** EUR **	1783	1,137,060 96 981,908 60	1,137,060 96 968,006 82	15JUN01	15JUN01	1 158011 13,901 78	1,137,060 96	SS 13,901 78
** EUR **	1794	325,605 42 278,669 41	325,605 42 278,668 74	19JUN01	19JUN01	1 168429 67	325,605 42	SS 67
** EUR **	1825	-923,942 91 -789,462 68	-923,942 91 -786,901 94	21JUN01	21JUN01	1 170344 -2,560 74	-923,942 91	SS BTC -2,560 74

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
EUR TOTAL	6,285,622 38 5,640,362 33	6,285,622 38 5,678,134 11			00 00				
						-37,773 78			-37,773 78
GBP - POUND STERLING									
++ GBP ++	039 671,162 35 979,794 19	671,162 35 979,720 50		04SEP00	04SEP00	0 685002 75 69	671,162 35		SS 75 69
++ GBP ++	049 24,865 37 35,934 17	24,865 37 36,294 90		06SEP00	06SEP00	0 491970 -362 73	24,865 37		SS -362 73
++ GBP ++	079 19,250 81 27,341 91	19,250 81 27,134 03		08SEP00	08SEP00	0 704077 207 88	19,250 81		SS 207 88
++ GBP ++	068 437,709 95 616,952 54	437,709 95 619,827 67		12SEP00	12SEP00	0 709471 -2,875 11	437,709 95		SS -2,875 11
++ GBP ++	096 43,107 10 60,716 34	43,107 10 60,671 01		19SEP00	19SEP00	0 709975 45 35	43,107 10		SS 45 35
++ GBP ++	097 9,174 28 12,921 98	9,174 28 12,912 32		19SEP00	19SEP00	0 709975 9 66	9,174 28		SS 9 66
++ GBP ++	099 174,550 53 245,854 47	174,550 53 245,754 49		19SEP00	19SEP00	0 709975 99 98	174,550 53		SS 99 98
++ GBP ++	128 73,579 52 105,075 17	73,579 52 105,105 93		21SEP00	21SEP00	0 700256 -30 76	73,579 52		SS -30 76
++ GBP ++	131 27,439 66 39,185 18	27,439 66 39,196 65		21SEP00	21SEP00	0 700256 -11 47	27,439 66		SS -11 47

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	132 19,020 31 27,161 94	19,020 31 27,169 89		21SEP00	21SEP00	0 700256 -7 95	19,020 31		SS -7 95
++ GBP ++	155 26,607 70 38,775 37	26,607 70 38,176 66		22SEP00	22SEP00	0 686201 598 71	26,607 70		SS 598 71
++ GBP ++	179 11,021 18 16,100 29	11,021 18 16,061 15		27SEP00	27SEP00	0 684533 39 14	11,021 18		SS 39 14
++ GBP ++	211 -628,034 11 -928,799 98	-628,034 11 -924,189 42		29SEP00	29SEP00	0 676178 -4,610 56	-628,034 11		SS BTC -4,610 56
++ GBP ++	247 71,243 16 103,790 67	71,243 16 104,142 28		03OCT00	03OCT00	0 686412 -351 61	71,243 16		SS -351 61
++ GBP ++	253 3,451 45 5,024 34	3,451 45 5,045 28		04OCT00	04OCT00	0 686672 -18 94	3,451 45		SS -18 94
++ GBP ++	268 553 58 803 08	553 58 808 71		05OCT00	05OCT00	0 689322 -5 63	553 58		SS -5 63
++ GBP ++	287 20,470 90 29,619 34	20,470 90 29,841 00		09OCT00	09OCT00	0 691133 -221 66	20,470 90		SS -221 66
++ GBP ++	288 4,379 59 6,334 83	4,379 59 6,384 25		09OCT00	09OCT00	0 691133 -47 42	4,379 59		SS -47 42
++ GBP ++	307 14,287 77 21,043 02	14,287 77 21,041 92		12OCT00	12OCT00	0 678979 1 10	14,287 77		SS 1 10
++ GBP ++	369 8,965 78 12,931 79	8,965 78 12,931 80		17OCT00	17OCT00	0 693313 - 01	8,965 78		SS - 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS				
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	497	30,529 44 44,405 04	30,529 44 44,405 05	23OCT00	23OCT00	0 687522 - 01	30,529 44		SS - 01
++ GBP ++	505	21,079 09 30,553 08	21,079 09 30,553 09	24OCT00	24OCT00	0 689917 - 01	21,079 09		SS - 01
++ GBP ++	526	25,678 85 37,274 12	25,678 85 36,779 81	27OCT00	27OCT00	0 688919 494 31	25,678 85	494 31	SS 494 31
++ GBP ++	527	22,719 31 32,978 20	22,719 31 32,949 11	27OCT00	27OCT00	0 688919 29 09	22,719 31		SS 29 09
++ GBP ++	532	6,561 72 9,520 72	6,561 72 9,523 41	31OCT00	31OCT00	0 689204 -2 69	6,561 72		SS -2 69
++ GBP ++	542	15,621 31 22,563 74	15,621 31 22,607 20	01NOV00	01NOV00	0 691706 -23 46	15,621 31		SS -23 46
++ GBP ++	548	5,782 21 8,351 25	5,782 21 8,351 29	02NOV00	02NOV00	0 692377 - 04	5,782 21		SS - 04
++ GBP ++	553	14,179 02 20,538 32	14,179 02 20,519 57	03NOV00	03NOV00	0 690369 18 75	14,179 02	18 75	SS 18 75
++ GBP ++	675	-307,097 14 -446,074 25	-307,097 14 -441,298 72	04DEC00	04DEC00	0 688444 -4,775 53	-307,097 14		SS BTC -4,775 53
++ GBP ++	743	-435,253 39 -638,321 25	-435,253 39 -638,321 26	14DEC00	14DEC00	0 681872 01	-435,253 39		SS BTC 01
++ GBP ++	787	-443,770 87 -661,507 33	-443,770 87 -649,103 83	28DEC00	28DEC00	0 670848 -12,403 50	-443,770 87		SS BTC -12,403 50

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS				
(CONTINUED)									
GBP - POUND STERLING									
++ GBP ++	808	-25,104 48 -37,606 50	-25,104 48 -37,538 75	02JAN01	02JAN01	0 667557 -67 75	-25,104 48		SS BTC -67 75
++ GBP ++	929	574,692 59 837,384 20	574,692 59 837,384 21	29JAN01	29JAN01	0 686295 - 01	574,692 59		SS - 01
++ GBP ++	1062	95,335 30 139,699 54	95,335 30 139,699 55	06MAR01	06MAR01	0 682431 - 01	95,335 30		SS - 01
++ GBP ++	1088	26,737 21 39,203 43	26,737 21 39,203 44	08MAR01	08MAR01	0 682012 - 01	26,737 21		SS - 01
++ GBP ++	1108	19,416 91 28,179 78	19,416 91 28,179 77	13MAR01	13MAR01	0 689037 01	19,416 91		SS 01
++ GBP ++	1169	30,310 44 43,166 63	30,310 44 43,166 62	19MAR01	19MAR01	0 702173 01	30,310 44		SS 01
++ GBP ++	1309	-5,890 31 -8,524 46	-5,890 31 -8,524 47	09APR01	09APR01	0 690989 01	-5,890 31		SS BTC 01
++ GBP ++	1347	23,962 09 34,389 21	23,962 09 34,497 80	11APR01	11APR01	0 696791 -108 59	23,962 09		SS -108 59
++ GBP ++	1363	2,900 49 4,176 41	2,900 49 4,163 16	12APR01	12APR01	0 694493 13 25	2,900 49		SS 13 25
++ GBP ++	1390	2,599 08 3,714 87	2,599 08 3,722 04	17APR01	17APR01	0 699643 -7 17	2,599 08		SS -7 17
++ GBP ++	1441	101,764 89 146,190 40	101,764 89 146,190 39	24APR01	24APR01	0 696112 01	101,764 89		SS 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING					
++ GBP ++	1466 -444,079 96 -638,187 13	-444,079 96 -638,919 85	27APR01 00 27APR01 00	0 695846 732 72	-444,079 96 732 72 SS BTC
++ GBP ++	1467 11,457 84 16,753 48	11,457 84 16,753 49	27APR01 00 27APR01 00	0 695846 - 01	11,457 84 - 01 SS
++ GBP ++	1469 28,578 79 40,881 98	28,578 79 40,881 99	30APR01 00 30APR01 00	0 699056 - 01	28,578 79 - 01 SS
++ GBP ++	1474 10,561 27 15,143 28	10,561 27 15,143 29	01MAY01 00 01MAY01 00	0 697423 - 01	10,561 27 - 01 SS
++ GBP ++	1484 40,023 05 57,341 01	40,023 05 57,341 02	03MAY01 00 03MAY01 00	0 697983 - 01	40,023 05 - 01 SS
++ GBP ++	1597 40,361 31 57,276 73	40,361 31 57,276 74	10MAY01 00 10MAY01 00	0 704672 - 01	40,361 31 - 01 SS
++ GBP ++	1613 20,360 10 28,872 65	20,360 10 28,872 66	14MAY01 00 14MAY01 00	0 705169 - 01	20,360 10 - 01 SS
++ GBP ++	1634 35,435 82 50,797 27	35,435 82 50,797 28	18MAY01 00 18MAY01 00	0 697593 - 01	35,435 82 - 01 SS
++ GBP ++	1682 -70,514 56 -100,148 36	-70,514 56 -99,597 19	25MAY01 00 25MAY01 00	0 704101 -551 17	-70,514 56 -551 17 SS BTC
++ GBP ++	1749 60,437 71 82,999 11	60,437 71 83,006 24	11JUN01 00 11JUN01 00	0 728173 -7 13	60,437 71 -7 13 SS
++ GBP ++	1755 60,437 71 83,289 18	60,437 71 83,285 29	12JUN01 00 12JUN01 00	0 725637 3 89	60,437 71 3 89 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING					
++ GBP ++	1766 68,805 26 95,725 33	68,805 26 95,714 80	13JUN01 00 13JUN01 00	0 718778 10 53	68,805 26 10 53 SS
++ GBP ++	1771 7,445 34 10,428 68	7,445 34 10,420 91	14JUN01 00 14JUN01 00	0 713929 7 77	7,445 34 7 77 SS
++ GBP ++	1778 19,408 55 27,290 36	19,408 55 27,285 98	15JUN01 00 15JUN01 00	0 711187 4 38	19,408 55 4 38 SS
GBP TOTAL	724,478 87 975,305 40	724,478 87 999,404 15	00 00	-24,098 75	-24,098 75
HKD - HONG KONG DOLLAR					
++ HKD ++	266 92,427 20 11,855 64	92,427 20 11,858 99	05OCT00 00 05OCT00 00	7 794050 -3 35	92,427 20 -3 35 SS
++ HKD ++	293 91,836 20 11,778 48	91,836 20 11,780 01	10OCT00 00 10OCT00 00	7 796950 -1 53	91,836 20 -1 53 SS
++ HKD ++	297 92,144 20 11,815 86	92,144 20 11,816 08	11OCT00 00 11OCT00 00	7 798350 - 22	92,144 20 - 22 SS
++ HKD ++	305 185,260 80 23,761 29	185,260 80 23,761 14	12OCT00 00 12OCT00 00	7 796750 15	185,260 80 15 SS
++ HKD ++	323 3,540,397 20 454,068 81	3,540,397 20 454,068 84	13OCT00 00 13OCT00 00	7 797050 - 03	3,540,397 20 - 03 SS
++ HKD ++	344 271,691 40 34,843 85	271,691 40 34,843 88	16OCT00 00 16OCT00 00	7 797400 - 03	271,691 40 - 03 SS

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
HKD - HONG KONG DOLLAR											
++ HKD ++	364	276,589 20	35,470 16	276,589 20	35,470 20	17OCT00	17OCT00	7 797800			
						00	00		276,589 20		SS
						00	00		-04		-04
++ HKD ++	1258	1,965,276 92	251,956 96	1,965,276 92	251,956 97	02APR01	02APR01	7 800050			
						00	00		1,965,276 92		SS
						00	00		-01		-01
++ HKD ++	1326	182,918 84	23,452 19	182,918 84	23,454 14	10APR01	10APR01	7 799650			
						00	00		182,918 84		SS
						00	00		-1 95		-1 95
++ HKD ++	1327	1,976,217 30	253,372 56	1,976,217 30	253,391 72	10APR01	10APR01	7 799650			
						00	00		1,976,217 30		SS
						00	00		-19 16		-19 16
HKD TOTAL											
		8,674,759 26	1,112,375 80	8,674,759 26	1,112,401 97						
						00	00		-26 17		-26 17
JPY - JAPANESE YEN											
++ JPY ++	054	-132,323,851 00	-1,259,447 47	-132,323,851 00	-1,250,343 46	07SEP00	07SEP00	105 065002			
						00	00		-132,323,851 00		SS BTC
						00	00		-9,104 01		-9,104 01
++ JPY ++	458	13,912,213 00	128,052 03	13,912,213 00	127,912 94	05OCT00	03OCT00	108 645004			
						00	00		13,912,213 00		SS
						00	00		139 09		139 09
++ JPY ++	459	6,853,519 00	63,081 77	6,853,519 00	63,013 25	03OCT00	03OCT00	108 645004			
						00	00		6,853,519 00		SS
						00	00		68 52		68 52
++ JPY ++	463	51,633,804 00	472,469 25	51,633,804 00	472,594 27	05OCT00	05OCT00	109 285004			
						00	00		51,633,804 00		SS
						00	00		-125 02		-125 02
++ JPY ++	469	-53,601,476 00	-497,854 23	-53,601,476 00	-497,753 75	13OCT00	13OCT00	107 665001			
						00	00		-53,601,476 00		SS BTC
						00	00		-100 48		-100 48

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
JPY - JAPANESE YEN											
++ JPY ++	476	-12,986,992 00	-120,077 59	-12,986,992 00	-119,977 53	17OCT00	17OCT00	108 154999			
						00	00		-12,986,992 00		SS BTC
						00	00		-100 06		-100 06
++ JPY ++	477	-12,946,651 00	-119,704 60	-12,946,651 00	-119,652 44	17OCT00	17OCT00	108 154999			
						00	00		-12,946,651 00		SS BTC
						00	00		-52 16		-52 16
++ JPY ++	484	-12,814,760 00	-118,930 49	-12,814,760 00	-118,775 95	18OCT00	18OCT00	107 750000			
						00	00		-12,814,760 00		SS BTC
						00	00		-154 54		-154 54
++ JPY ++	491	-12,994,230 00	-119,174 05	-12,994,230 00	-119,701 81	20OCT00	20OCT00	109 035004			
						00	00		-12,994,230 00		SS BTC
						00	00		526 96		526 96
++ JPY ++	492	-13,115,773 00	-120,289 56	-13,115,773 00	-120,294 49	20OCT00	20OCT00	109 035004			
						00	00		-13,115,773 00		SS BTC
						00	00		4 93		4 93
++ JPY ++	543	-8,962,516 00	-82,622 87	-8,962,516 00	-82,621 68	01NOV00	01NOV00	108 474998			
						00	00		-8,962,516 00		SS BTC
						00	00		-1 19		-1 19
++ JPY ++	549	-2,210,913 00	-20,402 44	-2,210,913 00	-20,402 25	02NOV00	02NOV00	108 364998			
						00	00		-2,210,913 00		SS BTC
						00	00		-21		-21
++ JPY ++	562	-59,394,719 00	-553,409 93	-59,394,719 00	-553,407 96	06NOV00	06NOV00	107 324997			
						00	00		-59,394,719 00		SS BTC
						00	00		-1 97		-1 97
++ JPY ++	573	-12,216,123 00	-113,596 08	-12,216,123 00	-113,596 49	08NOV00	08NOV00	107 540001			
						00	00		-12,216,123 00		SS BTC
						00	00		41		41
++ JPY ++	577	-15,926,523 00	-148,243 34	-15,926,523 00	-148,243 13	09NOV00	09NOV00	107 434998			
						00	00		-15,926,523 00		SS BTC
						00	00		-21		-21
++ JPY ++	582	-14,118,231 00	-130,936 53	-14,118,231 00	-130,936 71	10NOV00	10NOV00	107 824997			
						00	00		-14,118,231 00		SS BTC
						00	00		18		18

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUY NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	585	-9,270,174 00 -86,130 02	-9,270,174 00 -86,129 65	13NOV00	00 00	13NOV00	107 638005 -9,270,174 00 - 37		SS BTC - 37
++ JPY ++	589	-9,094,711 00 -84,081 83	-9,094,711 00 -84,082 84	14NOV00	00 00	14NOV00	108 165001 -9,094,711 00 1 01		SS BTC 1 01
++ JPY ++	614	-22,927,453 00 -210,633 47	-22,927,453 00 -210,634 75	17NOV00	00 00	17NOV00	108 849998 -22,927,453 00 1 28		SS BTC 1 28
++ JPY ++	617	-14,735,187 00 -134,255 26	-14,735,187 00 -134,256 93	20NOV00	00 00	20NOV00	109 755005 -14,735,187 00 1 67		SS BTC 1 67
++ JPY ++	622	-21,839,516 00 -198,054 91	-21,839,516 00 -198,055 84	21NOV00	00 00	21NOV00	110 270004 -21,839,516 00 93		SS BTC 93
++ JPY ++	624	-9,039,215 00 -82,059 05	-9,039,215 00 -82,058 84	22NOV00	00 00	22NOV00	110 154999 -9,039,215 00 - 21		SS BTC - 21
++ JPY ++	629	-8,248,036 00 -74,086 37	-8,248,036 00 -74,088 47	24NOV00	00 00	24NOV00	111 338002 -8,248,036 00 2 10		SS BTC 2 10
++ JPY ++	637	-10,980,334 00 -99,608 42	-10,980,334 00 -99,607 30	28NOV00	00 00	28NOV00	110 235001 -10,980,334 00 -1 12		SS BTC -1 12
++ JPY ++	701	15,028,390 00 135,629 17	15,028,390 00 135,599 37	11DEC00	00 00	11DEC00	110 805000 15,028,390 00 29 80		SS 29 80
++ JPY ++	706	56,704,067 00 508,670 72	56,704,067 00 508,610 20	12DEC00	00 00	12DEC00	111 474998 56,704,067 00 -139 48		SS -139 48
++ JPY ++	778	-9,041,952 00 -80,066 87	-9,041,952 00 -79,584 14	25DEC00	00 00	25DEC00	112 930000 -9,041,952 00 -482 73		SS BTC -482 73

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN	BUY NET BASE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
++ JPY ++	780	-75,556,526 00 -661,644 78	-75,556,526 00 -665,022 46	27DEC00	00 00	27DEC00	114 195000 -75,556,526 00 3,377 68		SS BTC 3,377 68
++ JPY ++	788	-4,494,024 00 -39,201 19	-4,494,024 00 -39,201 20	28DEC00	00 00	28DEC00	114 639999 -4,494,024 00 01		SS BTC 01
++ JPY ++	798	-4,471,497 00 -39,113 86	-4,471,497 00 -39,004 69	29DEC00	00 00	29DEC00	114 320000 -4,471,497 00 -109 17		SS BTC -109 17
++ JPY ++	817	-2,219,218 00 -19,223 99	-2,219,218 00 -19,224 61	04JAN01	00 00	04JAN01	115 440002 -2,219,218 00 62		SS BTC 62
++ JPY ++	941	-18,501,460 00 -160,442 78	-18,501,460 00 -158,967 73	01FEB01	00 00	01FEB01	115 315002 -18,501,460 00 -1,475 05		SS BTC -1,475 05
++ JPY ++	989	56,402,976 00 486,023 05	56,402,976 00 486,485 51	19FEB01	00 00	19FEB01	116 050003 56,402,976 00 -2,462 46		SS -2,462 46
++ JPY ++	1005	-7,421,295 00 -63,688 43	-7,421,295 00 -63,707 57	22FEB01	00 00	22FEB01	116 525002 -7,421,295 00 19.14		SS BTC 19 14
++ JPY ++	1013	-28,499,087 00 -245,396 19	-28,499,087 00 -244,629 22	23FEB01	00 00	23FEB01	116 135002 -28,499,087 00 -766 97		SS BTC -766 97
++ JPY ++	1024	-813,270 00 -6,973 97	-813,270 00 -6,973 98	26FEB01	00 00	26FEB01	116 614998 -813,270 00 01		SS BTC 01
++ JPY ++	1048	54,806,721 00 467,155 82	54,806,721 00 471,760 01	01MAR01	00 00	01MAR01	117 320000 54,806,721 00 -4,604 19		SS -4,604 19
++ JPY ++	1063	109,494,720 00 921,013 74	109,494,720 00 940,867 22	06MAR01	00 00	06MAR01	118 885002 109,494,720 00 -19,853 48		SS -19,853 48

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN									
++ JPY ++				19MAR01	19MAR01	122 559998			
1170	-1,241,954 00	-1,241,954 00	-10,133 44		00		-1,241,954 00		SS BTC
					00		-23 92		-23 92
++ JPY ++				21MAR01	21MAR01	123 614998			
1184	-1,591,926 00	-1,591,926 00	-12,878 10		00		-1,591,926 00		SS BTC
					00		01		01
++ JPY ++				09APR01	09APR01	124 830002			
1310	41,664,908 00	41,664,908 00	333,773 19		00		41,664,908 00		SS
					00		9 13		9 13
++ JPY ++				10APR01	10APR01	124 434998			
1329	4,689,941 00	4,689,941 00	57,689 89		00		4,689,941 00		SS
					00		7 01		7 01
++ JPY ++				10MAY01	10MAY01	122 675003			
1598	-110,742,825 00	-110,742,825 00	-902,733 42		00		-110,742,825 00		SS BTC
					00		01		01
++ JPY ++				13JUN01	13JUN01	121 885002			
1767	-5,028,418 00	-5,028,418 00	-41,255 43		00		-5,028,418 00		SS BTC
					00		14 43		14 43
++ JPY ++				13JUN01	13JUN01	121 885002			
1768	-11,503,507 00	-11,503,507 00	-94,380 00		00		-11,503,507 00		SS BTC
					00		33 01		33 01
++ JPY ++				15JUN01	15JUN01	122 934998			
1779	-5,891,618 00	-5,891,618 00	-47,924 66		00		-5,891,618 00		SS BTC
					00		01		01
JPY TOTAL									
-----	-345,574,702 00	-345,574,702 00	-3,245,097 81		00				
					00		-35,321 05		-35,321 05
KRW - SOUTH KOREAN WON									
++ KRW ++				16FEB01	16FEB01	1243 000000			
986	-1,329,541,440 00	-1,329,541,440 00	-1,069,623 04		00		-1,329,541,440 00		SS BTC
					00		-17,853 83		-17,853 83

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED) KRW - SOUTH KOREAN WON									
++ KRW ++				16MAY01	16MAY01	1309 000000			
1623	16,610,430 00	16,610,430 00	12,689 40		00		16,610,430 00		SS
					00		-54 04		-54 04
++ KRW ++				19JUN01	19JUN01	1304 000000			
1801	-62,005,720 00	-62,005,720 00	-47,550 40		00		-62,005,720 00		SS BTC
					00		441 64		441 64
++ KRW ++				21JUN01	21JUN01	1302 000000			
1828	-51,220,820 00	-51,220,820 00	-39,340 11		00		-51,220,820 00		SS BTC
					00		-60 34		-60 34
++ KRW ++				22JUN01	22JUN01	1303 000000			
1837	-57,900,500 00	-57,900,500 00	-44,436 30		00		-57,900,500 00		SS BTC
					00		34 13		34 13
KRW TOTAL									
-----	-1,484,058,050 00	-1,484,058,050 00	-1,188,260 45		00				
					00		-17,492 44		-17,492 44
SEK - SWEDISH KRONA									
++ SEK ++				17OCT00	17OCT00	10 002399			
374	-565,162 51	-565,162 51	-56,502 70		00		-565,162 51		SS BTC
					00		366 14		366 14
++ SEK ++				03NOV00	03NOV00	9 911200			
555	-3,438,772 67	-3,438,772 67	-346,958 26		00		-3,438,772 67		SS BTC
					00		-41		-41
SEK TOTAL									
-----	-4,003,935 18	-4,003,935 18	-403,460 96		00				
					00		365 73		365 73
CURRENCY TRADES									

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
AUD - AUSTRALIAN DOLLAR										
++ AUD ++	821	848 41 479 82		848 41 472 01	04JAN01	04JAN01	1 768190	848 41		CT
							7 81			7 81
++ AUD ++	1487	136,991 25 70,776 54		136,991 25 71,466 95	29MAY01	29MAY01	1 935546	136,991 25		CT
							-890 41			-890 41
AUD TOTAL		137,839 66 71,256 36		137,839 66 72,138 96						-882 60
CAD - CANADIAN DOLLAR										
++ CAD ++	136	786,828 00 529,048 92		786,828 00 529,051 11	21SEP00	21SEP00	1 487250	786,828 00		CT
							-2 19			-2 19
++ CAD ++	158	152,506 10 102,346 22		152,506 10 102,347 71	22SEP00	22SEP00	1 490100	152,506 10		CT
							-1 49			-1 49
++ CAD ++	280	-479 06 -319 10		-479 06 -320 09	06OCT00	06OCT00	1 501300	-479 06		CT BTC
							99			99
++ CAD ++	523	2,221 18 1,462 55		2,221 18 1,461 49	26OCT00	26OCT00	1 518700	2,221 18		CT
							1 06			1 06
++ CAD ++	549	-434 17 -283 47		-434 17 -284 24	07NOV00	07NOV00	1 531600	-434 17		CT BTC
							77			77
++ CAD ++	684	1,664 33 1,086 77		1,664 33 1,081 93	07DEC00	07DEC00	1 531450	1,664 33		CT
							4 84			4 84
++ CAD ++	938	889 26 593 12		889 26 589 81	01FEB01	01FEB01	1 499300	889 26		CT
							3 31			3 31

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS
(CONTINUED) CAD - CANADIAN DOLLAR										
++ CAD ++	1729	3,398 39 2,233 87		3,398 39 2,198 50	07JUN01	07JUN01	1 521300	3,398 39		CT
							35 37			35 37
CAD TOTAL		946,594 03 636,148 88		946,594 03 636,126 22						42 66
CHF - SWISS FRANC										
++ CHF ++	022	-15,500 00 -9,176 76		-15,500 00 -9,250 69	02AUG00	02AUG00	1 689050	-15,500 00		CT BTC
							73 93			73 93
++ CHF ++	727	45,964 75 26,806 29		45,964 75 28,491 68	12DEC00	12DEC00	1 714700	45,964 75		CT
							-1,685 39			-1,685 39
++ CHF ++	997	3,601 80 2,149 17		3,601 80 2,164 02	14FEB01	14FEB01	1 675900	3,601 80		CT
							-14 85			-14 85
++ CHF ++	1172	-26,314 96 -15,433 99		-26,314 96 -15,433 98	19MAR01	19MAR01	1 705000	-26,314 96		CT BTC
							- 01			- 01
++ CHF ++	1179	-26,233 36 -15,462 31		-26,233 36 -15,462 30	20MAR01	20MAR01	1 696600	-26,233 36		CT BTC
							- 01			- 01
++ CHF ++	1198	-427,653 60 -248,087 71		-427,653 60 -248,087 70	22MAR01	22MAR01	1 723800	-427,653 60		CT BTC
							- 01			- 01
++ CHF ++	1218	-25,391 78 -14,796 21		-25,391 78 -14,796 20	23MAR01	23MAR01	1 716100	-25,391 78		CT BTC
							- 01			- 01
++ CHF ++	1241	285,368 90 164,772 16		285,368 90 164,775 41	29MAR01	29MAR01	1 731900	285,368 90		CT
							-3 25			-3 25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
** CHF **	1248	235,150 86 135,514 11	235,150 86 135,518 03	30MAR01	00 00	1 735250 -3 92	235,150 86		CT -3 92
** CHF **	1244	135,149 76 78,044 56	135,149 76 78,040 55	02APR01	00 00	1 731700 4 01	135,149 76		CT 4 01
** CHF **	1278	99,398 40 58,073 38	99,398 40 58,050 12	03APR01	00 00	1 711600 23 26	99,398 40		CT 23 26
** CHF **	1290	203,298 12 119,911 60	203,298 12 119,826 22	04APR01	00 00	1 695400 85 38	203,298 12		CT 85 38
** CHF **	1296	141,551 28 83,172 50	141,551 28 83,192 80	05APR01	00 00	1 701900 -20 30	141,551 28		CT -20 30
** CHF **	1302	3,807 37 2,238 97	3,807 37 2,237 99	06APR01	00 00	1 700500 98	3,807 37		CT 98
** CHF **	1315	234,973 52 138,586 56	234,973 52 138,525 41	09APR01	00 00	1 695500 61 15	234,973 52		CT 61 15
** CHF **	1334	169,080 54 98,537 53	169,080 54 98,753 18	10APR01	00 00	1 715900 -215 65	169,080 54		CT -215 65
** CHF **	1339	39,380 91 22,950 59	39,380 91 23,000 82	10APR01	00 00	1 715900 -50 23	39,380 91		CT -50 23
** CHF **	1456	5,206 50 2,946 77	5,206 50 2,975 24	22MAY01	00 00	1 766850 -28 47	5,206 50		CT -28 47
** CHF **	1679	4,617 60 2,595 91	4,617 60 2,638 71	25MAY01	00 00	1 778800 -42 80	4,617 60		CT -42 80

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
CHF - SWISS FRANC									
** CHF **	1730	-149 00 -94 36	-149 00 -94 03	07JUN01	00 00	1 790950 -33	-149 00		CT BTC -33
** CHF **	1207	2,100,000 00 1,218,238 77	2,100,000 00 1,218,238 76	22MAR01	00 00	1 723800 01	2,100,000 00		CT 01
** CHF **	1542	1,300,000 00 751,401 65	1,300,000 00 752,667 64	07MAY01	00 00	1 730100 -1,265 99	1,300,000 00		CT -1,265 99
** CHF **	1543	1,400,000 00 809,201 78	1,400,000 00 810,565 15	07MAY01	00 00	1 730100 -1,363 37	1,400,000 00		CT -1,363 37
CHF TOTAL		5,885,287 61 3,412,090 96	5,885,287 61 3,416,536 83		00 00	-4,445 87			-4,445 87
EUR - EURO CURRENCY									
** EUR **	004	155,802 57 140,915 67	155,802 57 140,915 19	11AUG00	00 00	1 105644 48	155,802 57		CT 48
** EUR **	018	902,665 73 824,584 96	902,665 73 824,585 44	15AUG00	00 00	1 094691 -48	902,665 73		CT -48
** EUR **	069	1,482,206 59 1,315,606 12	1,482,206 59 1,322,201 84	05SEP00	00 00	1 126634 -6,595 72	1,482,206 59		CT -6 595 72
** EUR **	070	-167,512 44 -144,018 80	-167,512 44 -147,284 18	12SEP00	00 00	1 163129 3,265 38	-167,512 44		CT BTC 3,265 38
** EUR **	106	5,963 21 5,077 97	5,963 21 5,194 90	19SEP00	00 00	1 174329 -116 93	5,963 21		CT -116 93

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL BASE	PRINCIPAL NET									LOCAL BASE
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	107	44,299 50	37,723 24	44,299 50	38,591 88	19SEP00	19SEP00	1 174329	44,299 50		CT	
								-868 64			-868 64	
++ EUR ++	124	243,547 01	206,126 06	243,547 01	210,344 34	21SEP00	21SEP00	1 181544	243,547 01		CT	
								-4,218 28			-4,218 28	
++ EUR ++	137	80,922 01	69,261 14	80,922 01	69,135 28	21SEP00	21SEP00	1 168361	80,922 01		CT	
								125 84			125 84	
++ EUR ++	164	7,338 30	6,449 63	7,338 30	6,392 42	25SEP00	25SEP00	1 137786	7,338 30		CT	
								57 21			57 21	
++ EUR ++	413	-322,124 69	-281,456 48	-322,124 69	-274,915 13	25SEP00	25SEP00	1 144492	-322,124 69		CT BTC	
								-6,541 35			-6,541 35	
++ EUR ++	416	-73,311 42	-64,572 47	-73,311 42	-62,567 14	26SEP00	26SEP00	1 135332	-73,311 42		CT BTC	
								-2,005 53			-2,005 53	
++ EUR ++	414	-116,110 43	-102,252 44	-116,110 43	-99,093 66	27SEP00	27SEP00	1 135525	-116,110 43		CT BTC	
								-3,158 98			-3,158 98	
++ EUR ++	197	150,553 48	132,908 66	150,553 48	132,514 96	28SEP00	28SEP00	1 132759	150,553 48		CT	
								393 70			393 70	
++ EUR ++	214	269,954 19	238,571 96	269,954 19	238,499 92	29SEP00	29SEP00	1 131542	269,954 19		CT	
								72 04			72 04	
++ EUR ++	512	-32,678 03	-28,717 46	-32,678 03	-27,482 60	02OCT00	02OCT00	1 137915	-32,678 03		CT BTC	
								-1,234 86			-1,234 86	
++ EUR ++	281	-440 50	-382 42	-440 50	-383 90	06OCT00	06OCT00	1 151075	-440 50		CT BTC	
								1 48			1 48	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S	
		LOCAL BASE	PRINCIPAL NET									LOCAL BASE
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	282	-68,369 78	-59,355 21	-68,369 78	-59,585 03	06OCT00	06OCT00	1 151875	-68,369 78		CT BTC	
								229 82			229 82	
++ EUR ++	283	-121,091 05	-105,125 17	-121,091 05	-105,532 20	06OCT00	06OCT00	1 151875	-121,091 05		CT BTC	
								407 03			407 03	
++ EUR ++	415	-80,917 43	-70,256 56	-80,917 43	-69,058 43	10OCT00	10OCT00	1 151742	-80,917 43		CT BTC	
								-1,198 13			-1,198 13	
++ EUR ++	417	-31,965 80	-27,754 31	-31,965 80	-27,281 00	10OCT00	10OCT00	1 151742	-31,965 80		CT BTC	
								-473 31			-473 31	
++ EUR ++	309	-8,354 11	-7,220 87	-8,354 11	-7,238 17	12OCT00	12OCT00	1 156939	-8,354 11		CT BTC	
								17 30			17 30	
++ EUR ++	310	-429,525 02	-371,259 87	-429,525 02	-372,149 14	12OCT00	12OCT00	1 156939	-429,525 02		CT BTC	
								889 29			889 29	
++ EUR ++	330	-868,119 33	-743,761 00	-868,119 33	-744,916 93	13OCT00	13OCT00	1 167202	-868,119 33		CT BTC	
								1,155 93			1,155 93	
++ EUR ++	331	-1,305,992 71	-1,118,908 90	-1,305,992 71	-1,120,647 87	13OCT00	13OCT00	1 167202	-1,305,992 71		CT BTC	
								1,738 97			1,738 97	
++ EUR ++	350	-19,822 98	-16,830 70	-19,822 98	-17,059 49	16OCT00	16OCT00	1 177787	-19,822 98		CT BTC	
								228 79			228 79	
++ EUR ++	351	-780,965 84	-663,079 01	-780,965 84	-666,787 66	16OCT00	16OCT00	1 177787	-780,965 84		CT BTC	
								3,708 65			3,708 65	
++ EUR ++	379	381,538 87	324,517 84	381,538 87	324,517 83	17OCT00	17OCT00	1 175710	381,538 87		CT	
								01			01	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
EUR - EURO CURRENCY					
** EUR **	572 -68,448 70 -58,219 03	-68,448 70 -58,780 33	17OCT00 00 00	1 175710 561 30	-68,448 70 561 30 CT BTC
** EUR **	396 -41,632 46 -36,952 54	-41,632 46 -35,234 89	18OCT00 00 00	1 191114 282 35	-41,632 46 282 35 CT BTC
** EUR **	425 -43,771 21 -36,822 54	-43,771 21 -37,225 52	19OCT00 00 00	1 188707 402 98	-43,771 21 402 98 CT BTC
** EUR **	594 -71,747 63 -60,486 85	-71,747 63 -61,502 40	30OCT00 00 00	1 186169 1,015 55	-71,747 63 1,015 55 CT BTC
** EUR **	595 -30,490 46 -25,704 99	-30,490 46 -26,138 48	30OCT00 00 00	1 186169 433 49	-30,490 46 433 49 CT BTC
** EUR **	544 182,383 39 156,621 77	182,383 39 156,621 76	01NOV00 00 00	1 164483 01	182,383 39 01 CT
** EUR **	579 -197 72 -170 54	-197 72 -169 79	10NOV00 00 00	1 159353 -75	-197 72 -75 CT BTC
** EUR **	625 -5,362 93 -4,518 27	-5,362 93 -4,576 45	22NOV00 00 00	1 186944 58 18	-5,362 93 58 18 CT BTC
** EUR **	626 -18,226 51 -15,355 83	-18,226 51 -15,363 25	22NOV00 00 00	1 186944 7 42	-18,226 51 7 42 CT BTC
** EUR **	632 1,052,790 20 882,554 30	1,052,790 20 882,627 97	24NOV00 00 00	1 192890 -73 67	1,052,790 20 -73 67 CT
** EUR **	635 -319,941 85 -271,966 66	-319,941 85 -268,207 34	27NOV00 00 00	1 176401 -3,759 32	-319,941 85 -3,759 32 CT BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
EUR - EURO CURRENCY					
** EUR **	669 -7,651 51 -6,705 40	-7,651 51 -6,640 32	01DEC00 00 00	1 141097 -65 08	-7,651 51 -65 08 CT BTC
** EUR **	676 -5,905 95 -5,241 53	-5,905 95 -5,199 40	04DEC00 00 00	1 126761 -42 13	-5,905 95 -42 13 CT BTC
** EUR **	678 -2,162 63 -1,919 33	-2,162 63 -1,903 91	05DEC00 00 00	1 126761 -15 42	-2,162 63 -15 42 CT BTC
** EUR **	679 -8,976 52 -7,903 83	-8,976 52 -7,903 57	05DEC00 00 00	1 135718 -26	-8,976 52 -26 CT BTC
** EUR **	688 -12,950 67 -11,513 79	-12,950 67 -11,513 78	07DEC00 00 00	1 124796 -01	-12,950 67 -01 CT BTC
** EUR **	702 -60,552 97 -53,138 27	-60,552 97 -53,140 75	11DEC00 00 00	1 139536 2 48	-60,552 97 2 48 CT BTC
** EUR **	705 -27,814 02 -24,408 20	-27,814 02 -24,408 23	12DEC00 00 00	1 139536 03	-27,814 02 03 CT BTC
** EUR **	730 -61,622 90 -53,953 94	-61,622 90 -53,955 25	13DEC00 00 00	1 142139 1 31	-61,622 90 1 31 CT BTC
** EUR **	738 -10,488 23 -9,289 43	-10,488 23 -9,282 53	14DEC00 00 00	1 129050 -6 90	-10,488 23 -6 90 CT BTC
** EUR **	758 -20,710 34 -18,440 48	-20,710 34 -18,436 73	19DEC00 00 00	1 123091 -3 75	-20,710 34 -3 75 CT BTC
** EUR **	764 -13,864 21 -12,563 05	-13,864 21 -12,551 48	20DEC00 00 00	1 103570 -11 57	-13,864 21 -11 57 CT BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	773 228,157 17 210,634 68	22DEC00	22DEC00	00 00	22DEC00	1 083189	228,157 17 01	CT 01	
++ EUR ++	894 5,473 25 5,169 74	18JAN01	18JAN01	00 00	18JAN01	1 058705	5,473 25 -20 03	CT -20 03	
++ EUR ++	903 -389,446 24 -365,144 78	22JAN01	22JAN01	00 00	22JAN01	1 066553	-389,446 24 2 60	CT BTC 2 60	
++ EUR ++	906 -124,729 10 -117,101 90	23JAN01	23JAN01	00 00	23JAN01	1 065133	-124,729 10 - 46	CT BTC - 46	
++ EUR ++	908 -144,099 83 -133,422 06	24JAN01	24JAN01	00 00	24JAN01	1 080030	-144,099 83 4 84	CT BTC 4 84	
++ EUR ++	913 -124,767 88 -115,004 78	25JAN01	25JAN01	00 00	25JAN01	1 084893	-124,767 88 517 83	CT BTC 517 83	
++ EUR ++	914 -453,685 26 -418,184 34	25JAN01	25JAN01	00 00	25JAN01	1 084893	-453,685 26 1,882 94	CT BTC 1,882 94	
++ EUR ++	926 -457,358 64 -421,433 15	26JAN01	26JAN01	00 00	26JAN01	1 085246	-457,358 64 1 65	CT BTC 1 65	
++ EUR ++	948 -322,940 00 -301,319 15	07FEB01	07FEB01	00 00	07FEB01	1 071754	-322,940 00 48	CT BTC 48	
++ EUR ++	961 -66,563 27 -61,827 30	12FEB01	12FEB01	00 00	12FEB01	1 076400	-66,563 27 -3 81	CT BTC -3 81	
++ EUR ++	968 -243,625 28 -224,305 82	13FEB01	13FEB01	00 00	13FEB01	1 086130	-243,625 28 3 01	CT BTC 3 01	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUY DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		EUR - EURO CURRENCY							
++ EUR ++	981 -918,007 35 -841,169 85	16FEB01	16FEB01	00 00	16FEB01	1 091346	-918,007 35 1 63	CT BTC 1 63	
++ EUR ++	1006 -856,419 42 -776,772 30	22FEB01	22FEB01	00 00	22FEB01	1 102536	-856,419 42 12	CT BTC 12	
++ EUR ++	1041 27,920 81 25,699 71	28FEB01	28FEB01	00 00	28FEB01	1 086425	27,920 81 01	CT 01	
++ EUR ++	1053 -726,824 67 -679,436 04	02MAR01	02MAR01	00 00	02MAR01	1 069747	-726,824 67 -390 78	CT BTC -390 78	
++ EUR ++	1059 31,139 83 28,930 47	05MAR01	05MAR01	00 00	05MAR01	1 076368	31,139 83 - 01	CT - 01	
++ EUR ++	1061 -371 36 -345 01	05MAR01	05MAR01	00 00	05MAR01	1 076368	-371 36 01	CT BTC 01	
++ EUR ++	1137 129,442 61 117,054 92	15MAR01	15MAR01	00 00	15MAR01	1 105828	129,442 61 - 02	CT - 02	
++ EUR ++	1222 6,588 61 5,900 74	26MAR01	26MAR01	00 00	26MAR01	1 116570	6,588 61 01	CT 01	
++ EUR ++	1237 -466,183 27 -410,730 90	29MAR01	29MAR01	00 00	29MAR01	1 135009	-466,183 27 - 01	CT BTC - 01	
++ EUR ++	1265 71,708 63 63,268 54	02APR01	02APR01	00 00	02APR01	1 133401	71,708 63 54	CT 56	
++ EUR ++	1266 18,769 58 16,560 41	02APR01	02APR01	00 00	02APR01	1 133401	18,769 58 15	CT 15	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	1267	23,564 58 20,791 04	23,564 58 20,790 85	02APR01	00 00	02APR01	1 133401 19	23,564 58	CT 19
++ EUR ++	1279	18,442 92 16,465 83	18,442 92 16,433 25	03APR01	00 00	03APR01	1 120072 32 58	18,442 92	CT 32 58
++ EUR ++	1280	320,456 62 286,103 59	320,456 62 286,097 01	03APR01	00 00	03APR01	1 120072 6 58	320,456 62	CT 6 58
++ EUR ++	1314	5,684 33 5,123 57	5,684 33 5,122 90	09APR01	00 00	09APR01	1 109447 67	5,684 33	CT 67
++ EUR ++	1340	3,730 58 3,316 67	3,730 58 3,316 68	10APR01	00 00	10APR01	1 124796 - 01	3,730 58	CT - 01
++ EUR ++	1369	26,674 54 23,804 35	26,674 54 23,788 94	12APR01	00 00	12APR01	1 120574 15 41	26,674 54	CT 15 41
++ EUR ++	1378	1,147 31 1,023 86	1,147 31 1,022 56	12APR01	00 00	12APR01	1 120574 1 30	1,147 31	CT 1 30
++ EUR ++	1399	-27,739 95 -24,454 14	-27,739 95 -24,454 13	17APR01	00 00	17APR01	1 134366 - 01	-27,739 95	CT BTC - 01
++ EUR ++	1595	41,276 51 36,284 11	41,276 51 36,802 15	10MAY01	00 00	10MAY01	1 137592 -518 04	41,276 51	CT -518 04
++ EUR ++	1630	-126,345 05 -111,543 75	-126,345 05 -111,543 74	17MAY01	00 00	17MAY01	1 132695 - 01	-126,345 05	CT BTC - 01
++ EUR ++	1639	-129,878 92 -113,962 27	-129,878 92 -113,962 28	18MAY01	00 00	18MAY01	1 139666 01	-129,878 92	CT BTC 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN	
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	1657	48,252 63 41,769 90	48,252 63 42,229 97	22MAY01	00 00	22MAY01	1 155201 -460 07	48,252 63	CT -460 07
++ EUR ++	1668	-498,173 88 -428,354 64	-498,173 88 -428,387 43	23MAY01	00 00	23MAY01	1 162994 32 79	498,173 88	CT BTC 32 79
++ EUR ++	1718	262,082 84 222,914 53	262,082 84 224,032 02	05JUN01	00 00	05JUN01	1 175710 -1,117 49	262,082 84	CT -1,117 49
++ EUR ++	1731	109,887 80 93,476 03	109,887 80 93,933 41	07JUN01	00 00	07JUN01	1 175572 -457 58	109,887 80	CT -457 58
++ EUR ++	1886	7,482 75 6,341 25	7,482 75 6,453 12	29JUN01	00 00	29JUN01	1 180011 -111 87	7,482 75	CT -111 87
++ EUR ++	059	2,500,000 00 2,185,375 81	2,500,000 00 2,184,404 43	08SEP00	00 00	08SEP00	1 143968 971 38	2,500,000 00	CT 971 38
++ EUR ++	151	600,000 00 513,539 91	600,000 00 513,452 59	22SEP00	00 00	22SEP00	1 168361 87 32	600,000 00	CT 87 32
++ EUR ++	1544	9,200,000 00 8,202,721 34	9,200,000 00 8,202,732 57	07MAY01	00 00	07MAY01	1 121579 -11 23	9,200,000 00	CT -11 23
EUR TOTAL		7,310,868 58 6,410,451 61	7,310,868 58 6,425,312 97		00 00				
GBP - POUND STERLING									
++ GBP ++	120	17,107 29 25,737 90	17,107 29 24,472 01	11AUG00	00 00	11AUG00	0 664673 1,265 89	17,107 29	CT 1,265 89

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT SECTY SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG NET	BUY'S DTL FUND RSN BASE
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	027	-12,568 57 -18,621 59	-12,568 57 -18,854 74			23AUG00	23AUG00	0 674946 233 15	-12,568 57	CT BTC 233 15
++ GBP ++	319	2,286 90 3,304 91	2,286 90 3,337 95			06SEP00	06SEP00	0 691970 -33 04	2,286 90	CT -33 04
++ GBP ++	086	24,447 87 34,228 25	24,447 87 34,410 69			15SEP00	15SEP00	0 714260 -182 44	24,447 87	CT -182 44
++ GBP ++	093	12,234 03 17,146 60	12,234 03 17,210 97			18SEP00	18SEP00	0 713496 -64 37	12,234 03	CT -64 37
++ GBP ++	116	55,069 27 77,697 28	55,069 27 77,451 11			20SEP00	20SEP00	0 708767 46 17	55,069 27	CT 46 17
++ GBP ++	139	227,282 20 324,570 14	227,282 20 324,654 63			21SEP00	21SEP00	0 700256 -84 47	227,282 20	CT -84 47
++ GBP ++	156	-26,607 70 -38,775 37	-26,607 70 -38,775 36			22SEP00	22SEP00	0 686201 - 01	-26,607 70	CT BTC - 01
++ GBP ++	192	628,034 11 919,473 04	628,034 11 919,373 99			28SEP00	28SEP00	0 683837 99 05	628,034 11	CT 99 05
++ GBP ++	354	-271,446 88 -392,484 91	-271,446 88 -392,484 92			14OCT00	14OCT00	0 691611 01	-271,446 88	CT BTC 01
++ GBP ++	493	-7,437 85 -10,747 33	-7,437 85 -10,747 34			20OCT00	20OCT00	0 692065 01	-7,437 85	CT BTC 01
++ GBP ++	501	-30,529 44 -44,405 04	-30,529 44 -44,405 05			23OCT00	23OCT00	0 687522 01	-30,529 44	CT BTC 01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT SECTY SECTY	STL DT	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG NET	BUY'S DTL FUND RSN BASE
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	517	-70,320 51 -100,804 49	-70,320 51 -100,804 50			25OCT00	25OCT00	0 697593 01	-70,320 51	CT BTC 01
++ GBP ++	551	819,549 33 1,183,674 98	819,549 33 1,183,681 17			02NOV00	02NOV00	0 692377 -6 19	819,549 33	CT -6 19
++ GBP ++	558	4,470 81 6,475 97	4,470 81 6,475 98			03NOV00	03NOV00	0 690369 - 01	4,470 81	CT - 01
++ GBP ++	638	304,031 13 431,024 84	304,031 13 431,025 74			28NOV00	28NOV00	0 705368 - 90	304,031 13	CT - 90
++ GBP ++	699	183 04 264 48	183 04 259 47			11DEC00	11DEC00	0 692065 5 01	183 04	CT 5 01
++ GBP ++	719	45 96 66 56	45 96 65 76			12DEC00	12DEC00	0 690489 80	45 96	CT 80
++ GBP ++	746	288,286 10 425,697 38	288,286 10 425,697 39			15DEC00	15DEC00	0 677209 - 01	288,286 10	CT - 01
++ GBP ++	812	25,104 48 37,606 50	25,104 48 37,551 86			02JAN01	02JAN01	0 667557 54 64	25,104 48	CT 54 64
++ GBP ++	814	8,165 87 12,290 45	8,165 87 12,262 25			03JAN01	03JAN01	0 664408 28 20	8,165 87	CT 28 20
++ GBP ++	834	1,988,429 77 2,977,275 14	1,988,429 77 2,977,301 99			08JAN01	08JAN01	0 667869 -26 85	1,988,429 77	CT -26 85
++ GBP ++	841	5,801 02 8,640 62	5,801 02 8,685 94			09JAN01	09JAN01	0 671366 -45 32	5,801 02	CT -45 32

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
		BASE	PRINCIPAL NET					BASE	CURR GN/LS		NET	DTL FUND RSN
(CONTINUED)												
GBP - POUND STERLING												
++ GBP ++	890	6,976 68	10,275 60			17JAN01	00	0 678956		6,976 68		CT
							00	-170 68				-170 68
++ GBP ++	915	-344,363 60	-502,874 02			25JAN01	00	0 684791		-344,363 60		CT BTC
							00	413 05				413 05
++ GBP ++	962	184,960 32	268,506 72			12FEB01	00	0 688848		184,960 32		CT
							00	20 92				20 92
++ GBP ++	963	319,636 16	464,015 52			12FEB01	00	0 688848		319,636 16		CT
							00	36 17				36 17
++ GBP ++	969	86,392 72	125,355 81			13FEB01	00	0 689180		86,392 72		CT
							00	-4 19				-4 19
++ GBP ++	970	7,780 98	11,290 20			13FEB01	00	0 689180		7,780 98		CT
							00	- 38				- 38
++ GBP ++	975	279,414 89	405,067 70			15FEB01	00	0 689798		279,414 89		CT
							00	01				01
++ GBP ++	976	65,078 96	94,344 95			15FEB01	00	0 689798		65,078 96		CT
							00	- 01				- 01
++ GBP ++	995	16,238 35	23,440 05			20FEB01	00	0 692761		16,238 35		CT
							00	1 76				1 76
++ GBP ++	996	41,650 94	60,123 10			20FEB01	00	0 692761		41,650 94		CT
							00	4 49				4 49
++ GBP ++	1058	-115,811 02	-170,277 02			05MAR01	00	0 680133		-115,811 02		CT BTC
							00	01				01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT LOCAL BASE	STL DT SECY GN/LS	SELL RATE		TRD DTS SHS/PAR	OF ORIG BUYS	
		BASE	PRINCIPAL NET					BASE	CURR GN/LS		NET	DTL FUND RSN
(CONTINUED)												
GBP - POUND STERLING												
++ GBP ++	1084	13,688 02	20,070 06			08MAR01	00	0 682012		13,688 02		CT
							00	01				01
++ GBP ++	1114	11,560 50	16,777 76			13MAR01	00	0 689037		11,560 50		CT
							00	- 01				- 01
++ GBP ++	1174	6,317 18	8,996 61			19MAR01	00	0 702173		6,317 18		CT
							00	- 01				- 01
++ GBP ++	1317	5,890 31	8,524 46			09APR01	00	0 690989		5,890 31		CT
							00	- 01				- 01
++ GBP ++	1359	15,560 66	22,331 89			11APR01	00	0 696791		15,560 66		CT
							00	-2 77				-2 77
++ GBP ++	1398	15,919 01	22,753 05			17APR01	00	0 699643		15,919 01		CT
							00	-43 91				-43 91
++ GBP ++	1402	9,379 94	13,406 75			17APR01	00	0 699643		9,379 94		CT
							00	-18 72				-18 72
++ GBP ++	1427	-22,333 83	-32,092 62			19APR01	00	0 695918		-22,333 83		CT BTC
							00	01				01
++ GBP ++	1428	8,786 09	12,625 18			19APR01	00	0 695918		8,786 09		CT
							00	- 01				- 01
++ GBP ++	1443	7,881 16	11,321 68			24APR01	00	0 696112		7,881 16		CT
							00	- 01				- 01
++ GBP ++	1468	-11,657 84	-16,753 48			27APR01	00	0 695846		-11,657 84		CT BTC
							00	01				01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
++ GBP ++	1472 -28,578 79 -40,881 98	-28,578 79 -40,881 99	30APR01	30APR01	0 699056	-28,578 79 01	CT BTC 01
++ GBP ++	1481 -24,881 68 -35,702 71	-24,881 68 -35,702 72	02MAY01	02MAY01	0 696913	-24,881 68 01	CT BTC 01
++ GBP ++	1566 -66,165 37 -94,729 01	-66,165 37 -94,729 02	08MAY01	08MAY01	0 698470	-66,165 37 01	CT BTC 01
++ GBP ++	1576 -37,440 70 -53,201 33	-37,440 70 -53,201 34	09MAY01	09MAY01	0 703755	-37,440 70 01	CT BTC 01
++ GBP ++	1602 -20,367 76 -28,895 73	-20,367 76 -28,895 74	11MAY01	11MAY01	0 704871	-20,367 76 01	CT BTC 01
++ GBP ++	1625 -20,471 64 -29,273 43	-20,471 64 -29,273 44	16MAY01	16MAY01	0 699325	-20,471 64 01	CT BTC 01
++ GBP ++	1670 59,434 36 84,479 05	59,434 36 84,703 50	23MAY01	23MAY01	0 701878	59,434 36 -24 45	CT -24 45
++ GBP ++	1677 70,514 56 99,464 34	70,514 56 99,592 47	25MAY01	25MAY01	0 708943	70,514 56 -128 11	CT -128 11
++ GBP ++	1684 8,768 77 12,445 51	8,768 77 12,453 85	29MAY01	29MAY01	0 704573	8,768 77 -8 34	CT -8 34
++ GBP ++	152 2,400,000 00 3,427,318 01	2,400,000 00 3,427,325 55	22SEP00	22SEP00	0 700256	2,400,000 00 -7 54	CT -7 54
++ GBP ++	916 1,300,000 00 1,898,389 44	1,300,000 00 1,898,389 45	26JAN01	26JAN01	0 684791	1,300,000 00 - 01	CT - 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET	BUYRS DTL FUND RSN NET BASE GN/LS
(CONTINUED) GBP - POUND STERLING							
++ GBP ++	919 -350,000 00 -511,104 85	-350,000 00 -511,104 86	26JAN01	26JAN01	0 684791	-350,000 00 01	CT BTC 01
++ GBP ++	1573 2,600,000 00 3,722,421 86	2,600,000 00 3,722,421 87	08MAY01	08MAY01	0 698470	2,600,000 00 - 01	CT - 01
GBP TOTAL	10,491,376 56 15,207,495 47	10,491,376 56 15,206,138 79			1.356 68		1.356 68
HKD - HONG KONG DOLLAR							
++ HKD ++	043 446,592 38 57,264 61	446,592 38 57,262 04	05SEP00	05SEP00	7 798750	446,592 38 2 57	CT 2 57
++ HKD ++	334 -3,540,397 20 -454,068 81	-3,540,397 20 -454,068 80	13OCT00	13OCT00	7 797050	-3,540,397 20 - 01	CT BTC - 01
++ HKD ++	335 -178,665 93 -22,914 55	-178,665 93 -22,914 54	13OCT00	13OCT00	7 797050	-178,665 93 01	CT BTC 01
++ HKD ++	1268 6,322,176 55 810,530 26	6,322,176 55 810,530 25	02APR01	02APR01	7 800050	6,322,176 55 01	CT 01
++ HKD ++	1333 -182,918 84 -23,452 19	-182,918 84 -23,452 18	10APR01	10APR01	7 799650	-182,918 84 - 01	CT BTC - 01
++ HKD ++	1534 8,100,000 00 1,038,541 43	8,100,000 00 1,038,541 42	07MAY01	07MAY01	7 799400	8,100,000 00 01	CT 01
++ HKD ++	1535 11,400,000 00 1,461,450 98	11,400,000 00 1,461,450 89	07MAY01	07MAY01	7 799400	11,400,000 00 01	CT 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE				
(CONTINUED)									
HKD - HONG KONG DOLLAR									
** HKD **	1559	12,000,000 00 1,538,579 89	12,000,000 00 1,538,579 90	07MAY01	07MAY01	7 799400			
				00	00		12,000,000 00 - 01		CT - 01
** HKD **	1588	-15,500,000 00 -1,987,230 44	-15,500,000 00 -1,987,230 45	10MAY01	10MAY01	7 799800			CT BTC 01
				00	00		-15,500,000 00 01		
HKD TOTAL		18,866,786 96 2,418,901 10	18,866,786 96 2,418,898 51					2 59	2 59
JPY - JAPANESE YEN									
** JPY **	430	555,900 00 5,199 70	555,900 00 5,158 37	12SEP00	12SEP00	106 910004			CT 41 33
				00	00		555,900 00 41 33		
** JPY **	454	-106,918,193 00 -982,749 16	-106,918,193 00 -982,750 98	02OCT00	02OCT00	108 794998			CT BTC 1 82
				00	00		-106,918,193 00 1 82		
** JPY **	455	-51,633,804 00 -474,597 22	-51,633,804 00 -474,597 34	02OCT00	02OCT00	108 794998			CT BTC 12
				00	00		-51,633,804 00 12		
** JPY **	464	-23,892 00 -219 59	-23,892 00 -218 62	06OCT00	06OCT00	108 805000			CT BTC - 97
				00	00		-23,892 00 - 97		
** JPY **	466	-7,535,254 00 -70,010 72	-7,535,254 00 -69,507 40	11OCT00	11OCT00	107 629997			CT BTC -503 32
				00	00		-7,535,254 00 -503 32		
** JPY **	468	-15,412,265 00 -143,256 64	-15,412,265 00 -142,922 80	12OCT00	12OCT00	107 584999			CT BTC -333 84
				00	00		-15,412,265 00 -333 84		
** JPY **	474	-29,954,411 00 -276,625 66	-29,954,411 00 -276,920 74	16OCT00	16OCT00	108 285004			CT BTC 295 08
				00	00		-29,954,411 00 295 08		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE				
(CONTINUED)									
JPY - JAPANESE YEN									
** JPY **	482	41,728,145 00 385,818 00	41,728,145 00 385,818 01	17OCT00	17OCT00	108 154999			CT - 01
				00	00		41,728,145 00 - 01		
** JPY **	487	-6,810,089 00 -62,734 00	6,810 089 00 -63,120 56	19OCT00	19OCT00	108 555000			CT BTC 386 56
				00	00		-6,810,089 00 386 56		
** JPY **	546	8,962,516 00 82,622 87	8,962 516 00 82,622 86	01NOV00	01NOV00	108 474998			CT 01
				00	00		8,962,516 00 01		
** JPY **	576	11,020,905 00 102,481 91	11,020,905 00 102,481 90	08NOV00	08NOV00	107 540001			CT 01
				00	00		11,020,905 00 01		
** JPY **	583	-58,652,467 00 -543,959 83	-58,652,467 00 -543,960 39	10NOV00	10NOV00	107 824997			CT BTC 56
				00	00		-58,652,467 00 56		
** JPY **	627	9,039,215 00 82,059 05	9 039,215 00 82 059 04	22NOV00	22NOV00	110 154999			CT 01
				00	00		9,039,215 00 01		
** JPY **	639	10,980,335 00 99,608 43	10,980,335 00 99,608 44	28NOV00	28NOV00	110 235001			CT - 01
				00	00		10,980,335 00 - 01		
** JPY **	741	624,750 00 5,556 54	624,750 00 5,604 39	14DEC00	14DEC00	112 434998			CT -47 85
				00	00		624,750 00 -47 85		
** JPY **	761	556,750 00 4,947 13	556,750 00 4,994 39	19DEC00	19DEC00	112 540001			CT -47 26
				00	00		556,750 00 -47 26		
** JPY **	768	-8,553,955 00 -76,286 05	-8,553,955 00 -76,286 04	21DEC00	21DEC00	112 130005			CT BTC - 01
				00	00		-8,553,955 00 - 01		
** JPY **	793	4,471,497 00 39,004 68	4,471 497 00 39,004 69	28DEC00	28DEC00	114 639999			CT - 01
				00	00		4,471,497 00 - 01		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
++ JPY ++	802 2,249,009 00 19,672 93	2,249,009 00 19,672 94	29DEC00	00	29DEC00 114 320000	2,249,009 00 - 01	CT - 01
++ JPY ++	839 -67,321,758 00 -577,225 03	-67,321,758 00 -577,225 67	09JAN01	00	09JAN01 116 630005	-47,321,758 00 64	CT BTC 64
++ JPY ++	1019 4,124,605 00 35,515 61	4,124,605 00 35,515 62	23FEB01	00	23FEB01 116 135002	4,124,605 00 - 01	CT - 01
++ JPY ++	1060 8,476,576 00 71,207 80	8,476,576 00 72,837 67	05MAR01	00	05MAR01 119 040001	8,476,576 00 -1,629 87	CT -1,629 87
++ JPY ++	1085 -5,146 00 -43 06	-5,146 00 -43 29	08MAR01	00	08MAR01 119 504997	-5,146 00 23	CT BTC 23
++ JPY ++	1158 40,483,238 00 329,533 87	40,483,238 00 329,533 88	16MAR01	00	16MAR01 122 850006	40,483,238 00 - 01	CT - 01
++ JPY ++	1175 1,604,452 00 13,091 16	1,604,452 00 13,091 17	19MAR01	00	19MAR01 122 559998	1,604,452 00 - 01	CT - 01
++ JPY ++	1220 1,638,438 00 13,361 92	1,638,438 00 13,361 93	23MAR01	00	23MAR01 122 619995	1,638,438 00 - 01	CT - 01
++ JPY ++	1269 34,200,859 00 269,882 50	34,200,859 00 269,894 31	02APR01	00	02APR01 126 724998	34,200,859 00 -11 81	CT -11 81
++ JPY ++	1270 132,722,293 00 1,047,325 27	132,722,293 00 1,047,371 10	02APR01	00	02APR01 126 724998	132,722,293 00 -45 83	CT -45 83
++ JPY ++	1281 12,051,700 00 96,063 93	12,051,700 00 96,042 52	03APR01	00	03APR01 125 455002	12,051,700 00 21 41	CT 21 41

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
++ JPY ++	1292 2,626,179 00 20,953 28	2,626,179 00 20,950 93	04APR01	00	04APR01 125 334999	2,626,179 00 2 35	CT 2 35
++ JPY ++	1338 2,579,660 00 20,730 98	2,579,660 00 20,730 99	10APR01	00	10APR01 124 434998	2,579,660 00 - 01	CT - 01
++ JPY ++	1776 2,484,908 00 20,462 87	2,484,908 00 20,462 88	14JUN01	00	14JUN01 121 434998	2,484,908 00 - 01	CT - 01
++ JPY ++	1841 3,012,093 00 24,247 08	3,012,093 00 24,244 43	22JUN01	00	22JUN01 124 224998	3,012,093 00 2 65	CT 2 65
++ JPY ++	1846 3,894,361 00 31,398 54	3,894,361 00 31,395 00	25JUN01	00	25JUN01 124 029999	3,894,361 00 3 54	CT 3 54
++ JPY ++	1851 2,969,912 00 23,987 64	2,969,912 00 23,983 75	26JUN01	00	26JUN01 123 809998	2,969,912 00 3 91	CT 3 91
++ JPY ++	1852 280,500 00 2,245 57	280,500 00 2,245 20	26JUN01	00	26JUN01 123 809998	280,500 00 37	CT 37
++ JPY ++	1858 2,051,722 00 16,520 17	2,051,722 00 16,524 09	27JUN01	00	27JUN01 124 195000	2,051,722 00 -3 92	CT -3 92
++ JPY ++	1864 3,077,091 00 24,688 82	3,077,091 00 24,693 70	28JUN01	00	28JUN01 124 635002	3,077,091 00 -4 88	CT -4 88
++ JPY ++	1885 2,001,177 00 16,046 64	2,001,177 00 16,053 46	29JUN01	00	29JUN01 124 709999	2,001,177 00 -6 82	CT -6 82
++ JPY ++	1887 169,575 00 1,359 75	169,575 00 1,360 33	29JUN01	00	29JUN01 124 709999	169,575 00 - 58	CT - 58

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY	GN/LS				
(CONTINUED) JPY - JAPANESE YEN									
++ JPY ++	442	1,590,000,000 00 14,737,915 10	1,590,000,000 00 14,737,915 11	22SEP00	22SEP00	107 885002 1,590,000,000 00 - 01			CT - 01
++ JPY ++	462	660,000,000 00 6,039,254 94	660,000,000 00 6,041,096 88	05OCT00	05OCT00	109 285004 660,000,000 00 -1,841 94			CT -1,841 94
++ JPY ++	1213	-130,000,000 00 -1,050,038 37	-130,000,000 00 -1,050,038 36	22MAR01	22MAR01	123 805000 -130,000,000 00 - 01			CT BTC - 01
JPY TOTAL		2,117,817,127 00 19,425,039 37	2,117,817,127 00 19,428,757 79			-3,718 42			-3,718 42
KRW - SOUTH KOREAN WON									
++ KRW ++	122	4,989,130 00 4,474 76	4,989,130 00 4,517 52	21AUG00	21AUG00	1114 449951 4,989,130 00 -40 76			CT -40 76
++ KRW ++	028	613,407,916 00 550,245 01	613,407,916 00 549,895 04	23AUG00	23AUG00	1114 750000 613,407,916 00 369 97			CT 369 97
++ KRW ++	407	476,810,440 00 431,385 54	476,810,440 00 431,738 87	05SEP00	05SEP00	1105 300049 476,810,440 00 -353 33			CT -353 33
++ KRW ++	732	934,625,190 00 785,069 46	934,625,190 00 778,669 29	12DEC00	12DEC00	1190 500000 934,625,190 00 6,400 17			CT 6,400 17
++ KRW ++	733	230,079,704 00 193,263 09	230,079,704 00 191,687 54	12DEC00	12DEC00	1190 500000 230,079,704 00 1,575 55			CT 1,575 55
++ KRW ++	734	607,748,794 00 510,498 78	607,748,794 00 506,337 01	12DEC00	12DEC00	1190 500000 607,748,794 00 4,161 77			CT 4,161 77

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY	GN/LS				
(CONTINUED) KRW - SOUTH KOREAN WON									
++ KRW ++	735	142,716,280 00 119,879 28	142,716,280 00 118,901 98	12DEC00	12DEC00	1190 500000 142,716,280 00 977 30			CT 977 30
++ KRW ++	990	-1,407,413,760 00 -1,129,545 55	-1,407,413,760 00 -1,131,224 02	20FEB01	20FEB01	1246 000000 -1,407,413,760 00 1,480 47			CT BTC 1,480 47
++ KRW ++	1382	14,549,880 00 11,055 72	14,549,880 00 11,384 88	12APR01	12APR01	1316 050049 14,549,880 00 -329 16			CT -329 16
++ KRW ++	1046	-615,700,000 00 -491,008 43	-615,700,000 00 -491,008 44	01MAR01	01MAR01	1253 949951 -615,700,000 00 01			CT BTC 01
++ KRW ++	1104	-95,300,000 00 -76,051 39	-95,300,000 00 -75,999 84	01MAR01	01MAR01	1253 099976 -95,300,000 00 -51 55			CT BTC -51 55
KRW TOTAL		906,513,594 00 909,288 27	906,513,594 00 894,897 83			14,390 44			14,390 44
SEK - SWEDISH KRONA									
++ SEK ++	571	-502 38 -50 22	502 38 -50 69	07NOV00	07NOV00	10 003000 47			CT BTC 47
SEK TOTAL		-502 38 -50 22	502 38 -50 69			47			47
SGD - SINGAPORE DOLLAR									
++ SGD ++	795	406 10 234 33	406 10 233 86	28DEC00	28DEC00	1 733000 47			CT 47

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	DTL FUND BUYS NET BASE GN/LS
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(CONTINUED)

SGD - SINGAPORE DOLLAR

++ SGD ++	1732	11,560 19 4,388 41	11,560 19 4,381 54		07JUN01	07JUN01	1 809500	11,560 19	CT 7 05
SGD TOTAL		11,966 29 4,622 94	11,966 29 4,615 42		00	00	7 52		7 52

MISCELLANEOUS RECEIPT

CAD - CANADIAN DOLLAR

++ CAD ++	921	-1,357 26 -900 22	-1,357 26 -912 93		26JAN01	26JAN01	1 507700	-1,357 26	MR BTC 12 71
++ CAD ++	922	-1,958 03 -1,298 49	-1,958 03 -1,276 74		26JAN01	26JAN01	1 507700	-1,958 03	MR BTC -21 95
++ CAD ++	923	-2,413 15 -1,733 20	-2,413 15 -1,721 44		26JAN01	26JAN01	1 507700	-2,413 15	MR BTC -11 74
CAD TOTAL		-5,928 44 -3,932 11	-5,928 44 -3,911 13		00	00	-20 98		-20 98

EUR - EURO CURRENCY

++ EUR ++	401	-64 77 -57 49	-64 77 -55 28		05SEP00	05SEP00	1 126634	-64 77	MR BTC -2 21
++ EUR ++	402	-363 29 -314 85	-363 29 -318 04		08SEP00	08SEP00	1 153868	-363 29	MR BTC -4 81

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	DTL FUND BUYS NET BASE GN/LS
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(CONTINUED)

EUR - EURO CURRENCY

++ EUR ++	403	-710 65 -609 20	-710 65 -606 49		15SEP00	15SEP00	1 166521	-710 65	MR BTC -2 71
++ EUR ++	463	-500 00 -431 53	-500 00 -422 06		17SEP00	17SEP00	1 158481	-500 00	MR BTC -9 47
++ EUR ++	457	-44 22 -36 59	-44 22 -37 92		26OCT00	26OCT00	1 208386	-44 22	MR BTC 1 33
++ EUR ++	458	-103 61 -85 74	-103 61 -88 86		26OCT00	26OCT00	1 208386	-103 61	MR BTC 3 12
++ EUR ++	459	-294 82 -243 98	-294 82 -252 84		26OCT00	26OCT00	1 208386	-294 82	MR BTC 8 86
++ EUR ++	460	-966 84 -800 11	-966 84 -829 16		26OCT00	26OCT00	1 208386	-966 84	MR BTC 29 05
++ EUR ++	715	-1,175 60 -1,031 41	-1,175 60 -1,027 41		12DEC00	12DEC00	1 139796	-1,175 60	MR BTC -3 80
++ EUR ++	863	-5,473 25 -5,213 00	-5,473 25 -5,201 27		11JAN01	11JAN01	1 849924	-5,473 25	MR BTC -11 73
++ EUR ++	1494	-5,833 31 -5,212 35	-5,833 31 -5,211 92		04MAY01	04MAY01	1 119132	-5,833 31	MR BTC - 43
++ EUR ++	1822	-1,249 48 -1,351 51	-1,249 48 -1,064 33		20JUN01	20JUN01	0 924654	-1,249 48	MR BTC -287 18

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
EUR - EURO CURRENCY					
EUR TOTAL	-16,780 04 -15,387 76	-16,780 04 -15,107 78	00 00	-279 98	-279 98
GBP - POUND STERLING					
++ GBP ++	418 -2,286 90 -3,304 91	-2,286 90 -3,337 95	06SEP00 00 00	0 691970 33 04	-2,286 90 33 04 MR BTC
++ GBP ++	649 45 94 -65 80	-45 94 -65 78	26OCT00 00 00	0 698178 - 02	-45 94 - 02 MR BTC
GBP TOTAL	2,332 84 -3,370 71	-2,332 84 -3,403 73	00 00	33 02	33 02
JPY - JAPANESE YEN					
++ JPY ++	431 -555,900 00 -5,268 43	-555,900 00 -5,158 37	12SEP00 00 00	105 515305 -110 06	-555,900 00 -110 06 MR BTC
++ JPY ++	666 -97,537 00 -879 31	-97,537 00 -880 03	01DEC00 00 00	110 925003 72	-97,537 00 72 MR BTC
++ JPY ++	1243 -275,400 00 -2,230 95	-275,400 00 -2,230 96	30MAR01 00 00	123 445000 01	-275,400 00 01 MR BTC
JPY TOTAL	-928,837 00 -8,378 69	-928,837 00 -8,269 36	00 00	-109 33	-109 33

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
MISCELLANEOUS DISBURSEMEN					
EUR - EURO CURRENCY					
++ EUR ++	036 154 50 137 16	154 50 138 10	01SEP00 00 00	1 126443 - 94	154 50 - 94 MD
++ EUR ++	223 197 72 174 74	197 72 174 68	01OCT00 00 00	1 131542 06	197 72 06 MD
++ EUR ++	939 86 85 80 86	86 85 80 03	01FEB01 00 00	1 074114 83	86 85 83 MD
EUR TOTAL	439 07 392 76	439 07 392 81	00 00	- 05	- 05
GBP - POUND STERLING					
++ GBP ++	999 32 00 47 57	32 00 46 42	16FEB01 00 00	0 672692 1 15	32 00 1 15 MD
GBP TOTAL	32 00 47 57	32 00 46 42	00 00	1 15	1 15
JPY - JAPANESE YEN					
++ JPY ++	1043 5,146 00 43 87	5,146 00 44 30	01MAR01 00 00	117 300003 - 43	5,146 00 - 43 MD

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF	ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN						
JPY TOTAL	-							
	5.146 00	5.146 00			00			
	43 87	44 38			00	- 43		- 43
FOREIGN CASH TOTAL								
	<u>56,076,487 19</u>	<u>56,196,953 88</u>			00	-120,466 69		<u>-120,466 69</u>

AUD	AUSTRALIAN DOLLAR	LOCAL SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
USD	US DOLLAR	BASE SEC LOSS		
GROSS LOSSES				
EQUITY				
	COMMON STOCK	-865,410 70		
		-475,093 76	-110,652 62	-585,746 38
		-----	-----	-----
	EQUITY TOTAL	-865,410 70	-110,652 62	-585,746 38
		-475,093 76		
	CURRENCY TOTAL	-865,410 70	-110,652 62	-585,746 38
		-475,093 76		
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AUD USD	AUSTRALIAN DOLLAR US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	-865,410 70 -475,093 76 -----	-110,652 62 -----	-585,746 38 -----
	EQUITY TOTAL	-865,410 70 -475,093 76	-110,652 62	-585,746 38
FOREIGN CASH				
	SECURITY SETTLEMENTS	00 00	-4,773 43	-4,773 43
	CURRENCY TRADES SPOTS	00 00 -----	-882 60 -----	-882 60 -----
	FOREIGN CASH TOTAL	00 00	-5,656 03	-5,656 03
	CURRENCY TOTAL	-865,410 70 -475,093 76 -----	-116,308 65 -----	-591,402 41 -----

CAD USD	CANADIAN DOLLAR US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	3,480,039 43 2,343,196 31 -----	48,828 85 -----	2,392,025 16 -----
	EQUITY TOTAL	3,480,039 43 2,343,196 31	48,828 85	2,392,025 16
	CURRENCY TOTAL	3,480,039 43 2,343,196 31 -----	48,828 85 -----	2,392,025 16 -----

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	32,290,673 84	334,414 39	32,625,088 23
PREFERRED STOCK	1,424,595 57	00	1,424,595 57
DEPOSITORY RECEIPTS	8,506,588 20	00	8,506,588 20
RIGHTS	5 38	00	5 38
COMMON STOCK UNIT	520,339 48	00	520,339 48
NON-SECY ASSET-STOCK	00	2 14	2 14
EQUITY TOTAL	42,742,202 47	334,414 53	43,076,619 00
FIXED INCOME			
CORPORATE BONDS	310,375 00	00	310,375 00
FIXED INCOME TOTAL	310,375 00	00	310,375 00
CURRENCY TOTAL	43,052,577 47	334,414 53	43,386,994 00

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-29,073,753 29	-3,340,803 82	-32,434,557 11
PREFERRED STOCK	00	-94,428 58	-94,428 58
DEPOSITORY RECEIPTS	-4,348,404 34	00	-4,348,404 34
COMMON STOCK UNIT	-260,444 78	00	-260,444 78
NON-SECY ASSET-STOCK	00	-1 58	-1 58
EQUITY TOTAL	-33,682,602 41	-3,455,233 98	-37,137,836 39
CURRENCY TOTAL	-33,682,602 41	-3,455,233 98	-37,137,836 39

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	3,216,920 55	-3,026,389 43	190,531 12
PREFERRED STOCK	1,424,595 57	-94,428 58	1,330,166 99
DEPOSITORY RECEIPTS	4,158,183 86	00	4,158,183 86
RIGHTS	5 38	00	5 38
COMMON STOCK UNIT	259,894 70	00	259,894 70
NON-SECY ASSET-STOCK	00	56	56
EQUITY TOTAL	9,059,600 06	-3,120,817 45	5,938,782 61
FIXED INCOME			
CORPORATE BONDS	310,375 00	00	310,375 00
FIXED INCOME TOTAL	310,375 00	00	310,375 00
FOREIGN CASH			
SECURITY SETTLEMENTS	00	-111,982 20	-111,982 20
CURRENCY TRADES SPOTS	00	-4,624 98	-4,624 98
CURRENCY TRADES FORWARDS	00	-3,482 91	-3,482 91

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
MISCELLANEOUS RECEIPT	00	-377 27	-377 27
MISCELLANEOUS DISBURSEMEN	00	67	67
FOREIGN CASH TOTAL	00	-120,466 69	-120,466 69
CURRENCY TOTAL	9,369,975 06	-3,241,284 14	6,128,690 92

	<u>Proceeds</u>	<u>Cost</u>	<u>Gain/Loss</u>
Equity (p 99)	240,158,307 30	234,219,524 69	5,938,782 61
Fixed income (p 100)	3,706,175 -	3,395,800 -	310,375 -
Foreign cash (p 153)	56,076,487 19	56,196,953 58	<120,466 69>
Aug'00-June'01	299,940,969 49	293,812,278 57	6,128,690 92
+ July'00 (p 112-A)	20,209,755 20	16,431,637 12	3,778,118 08
	<u>320,150,724 69</u>	<u>310,243,915 69</u>	<u>9,906,809 -</u>

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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GILAT COMMNS GILAT COMMUNICATIONS COM NPV (SEDOL 2150118)	03-JUL-00 100 000	USD 1,675 00				
THROUGH SBC WARBURG DILLION READ INC AT 16 7500000						
POINT OF SALE LTD POINT OF SALE LIMITED ILST (SEDOL 2267728)	06-JUL-00 100 000	USD 2,406 25				
THROUGH SBC WARBURG DILLION READ INC AT 24 0625000						
TOTAL US DOLLARS						
		USD	69,285 61			
TOTAL EQUITIES						
		USD	3,228,132 84			
TOTAL PURCHASES						

SALES CASH AND EQUIVALENTS US DOLLARS

BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107)	03-JUL-00 1,157,076 950	USD (1,157,076 95)				
BT INSTITUTIONAL LIQUID ASSETS FUND TO SETTLE ON 03 JUL-00 AT 1 0000000						
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107)	04-JUL-00 36,766 740	USD (36,766 74)				
BT INSTITUTIONAL LIQUID ASSETS FUND TO SETTLE ON 04-JUL-00 AT 1 0000000						
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107)	05-JUL-00 (320,716 050)	USD (320,716 05)				
BT INSTITUTIONAL LIQUID ASSETS FUND TO SETTLE ON 05-JUL-00 AT 1 0000000						

EMK FDN/ TEMPLTON 215052
FROM 01-JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS							
CURRENCY	SECURITY	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
						06-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 06-JUL-00 AT 1 0000000
			345,951 64	(345,951 64)	USD		
						07-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 07-JUL 00 AT 1 0000000
			240,877 77	(240,877 77)	USD		
						10-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 10-JUL-00 AT 1 0000000
			100,230 40	(100,230 40)	USD		
						13-JUL 00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 13-JUL 00 AT 1 0000000
			990,238 55	(990,238 55)	USD		
						14 JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 14-JUL-00 AT 1 0000000
			176,884 92	(176,884 92)	USD		
						17-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 17-JUL-00 AT 1 0000000
			301,039 28	(301,039 28)	USD		
						18-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 18-JUL-00 AT 1 0000000
			212,205 76	(212,205 76)	USD		

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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			91,981 42	(91,981 42)	USD	19 JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 19-JUL 00 AT 1 0000000
			26,066,175 48	(26,066,175 48)	USD	28-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 28-JUL 00 AT 1 0000000

USD	(30,040,144 96)	30,040,144 96					
TOTAL BT INSTITUTIONAL							
USD	(30,040,144 96)	30,040,144 96					
TOTAL US DOLLARS							
USD	(30,040,144 96)	30,040,144 96					
TOTAL CASH AND EQUIVALENTS							

EQUITIES ARGENTINE PESOS

			946 87	(1,024 80)	ARS	06-JUL-00	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDOL 2539999) SALE TO SETTLE ON 11-JUL-00 THROUGH DEUTSCHE MORGAN GRENFELL/ NEW YORK AT 1 9000000 COM 2 19 EXP 1 140 FX RATE 0 9998 ARS/USD
			946 86	(1,025 00)	USD	(500 000)	

			59,406 07	(65,382 33)	ARS	07-JUL-00	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDOL 2539999) SALE TO SETTLE ON 12 JUL-00 THROUGH DEUTSCHE MORGAN GRENFELL/ NEW YORK AT 1 8688000 COM 137 11 EXP 71 540 FX RATE 0 9998 ARS/USD
			59,417 95	(65,395 32)	USD	(31,900 000)	

PC HOLDINGS SA COMMON STOCK B
ARS1
(SEDOL 2539999)
SALE TO SETTLE ON 12 JUL-00 THROUGH
DEUTSCHE MORGAN GRENFELL/ NEW
YORK
AT 1 8688000 COM 137 11 EXP 71 540
FX RATE 0 9998 ARS/USD

PC HOLDINGS SA COMMON STOCK B
ARS1
(SEDOL 2539999)
SALE TO SETTLE ON 11-JUL-00 THROUGH
DEUTSCHE MORGAN GRENFELL/ NEW
YORK
AT 1 9000000 COM 2 19 EXP 1 140
FX RATE 0 9998 ARS/USD



Bankers Trust Company
A Member of the
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EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG-00
PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
3 39	(1,388 83) (1,389 52)	(1,388 83) (1,386 13)	9,888 99	(11,272 82) (11,275 06)	10 JUL-00 ARS (5,500 000) USD	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDO 2539999) SALE TO SETTLE ON 13 JUL-00 THROUGH DEUTSCHE MORGAN GRENFFEL/ NEW YORK AT 1 8034000 COM 22 81 EXP 11 900 FX RATE 0 9995 ARS/USD
(0 60)	(767 71) (767 79)	(767 71) (768 39)	5,381 10	(6,148 81) (6 150 03)	11 JUL-00 ARS (3 000 000) USD	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDO 2539999) SALE TO SETTLE ON 14-JUL-00 THROUGH DEUTSCHE MORGAN GRENFFEL/ NEW YORK AT 1 8000000 COM 12 42 EXP 6 480 FX RATE 0 9999 ARS/USD
(4 08)	(4,971 97) (4,972 47)	(4,971 97) (4,976 55)	36,430 01	(41,401 98) (41,410 20)	12-JUL-00 ARS (20,200 000) USD	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDO 2539999) SALE TO SETTLE ON 17-JUL-00 THROUGH DEUTSCHE MORGAN GRENFFEL/ NEW YORK AT 1 8098000 COM 84 08 EXP 43 870 FX RATE 0 9999 ARS/USD
(2 22)	(2,664 06) (2,664 33)	(2,664 06) (2,666 55)	19,881 57	(22,545 63) (22,550 11)	13-JUL-00 ARS (11,000 000) USD	PC HOLDINGS SA COMMON STOCK B ARS1 (SEDO 2539999) SALE TO SETTLE ON 18-JUL-00 THROUGH SANTANDER INVESTMENT SECURITIES AT 1 8134000 COM 65 83 FX RATE 0 9999 ARS/USD
(3 41)	(15,846 96) (15,849 72)	(15,846 96) (15,853 13)	131,929 41	(147,776 37) (147,805 72)	ARS USD	TOTAL PC HOLDINGS
(3 41)	(15,846 96) (15,849 72)	(15,846 96) (15,853 13)	131,929 41	(147,776 37) (147,805 72)	ARS USD	TOTAL ARGENTINE PESOS

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		DATE/ UNITS	DESCRIPTION	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
	(22,518.88)	24-JUL-00	BANCO BRADESCO SA SHARES (REFER FROM 2098898) (SEDOL 2074520) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0.0152000 COM 5.069 92 FX RATE 1 7945 BRL/USD	(2,405,570.71)	2,663,307.44	257,736.73	257,736.73	143,625.93
	(155,476.84)	24-JUL-00	COPENE-PET A.PREF COPENE-PETROQUIMICA PREF BRR1 (REGD) A (SEDOL 2225878) SALE TO SETTLE ON 27-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0.7590000 COM 1,248.86 FX RATE 1 7945 BRL/USD	(364,876.52)	656,045.14	291,168.62	291,168.62	162,256.13
	(50,317.52)	24-JUL-00	DURATEX CORP DURATEX CORP PRF BRR1 (BR) (SEDOL 2283025) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0.0630000 COM 320.56 FX RATE 1 7945 BRL/USD	(114,421.89)	168,393.44	53,358.15	53,358.15	29,734.27
	(223.95)	04 JUL-00	ITAUSA PREF ITAUSA-INVESTIMENTOS PREF (REGD) (REFER FROM VNTAUS7) (SEDOL 2458771) SALE TO SETTLE ON 07-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1.8200000 COM 1.58 EXP 0.700 FX RATE 1 8110 BRL/USD	(756.38)	1,017.72	1,061.34	1,061.34	586.05
	(9,110.69)	05-JUL-00	ITAUSA-INVESTIMENTOS PREF (REGD) (REFER FROM VNTAUS7) (SEDOL 2458771) SALE TO SETTLE ON 10 JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1.8127000 COM 66.90 EXP 26.000 FX RATE 1 8035 BRL/USD	(31,011.53)	74,227.41	43,215.88	43,215.88	23,962.23

EMK FDN/ TEMPLETON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
(3,747 84)	18,100 87	6,330 60	30,959 31	(12,858 44)	06-JUL-00 BRL (17,000 000) USD	ITUSA-INVESTIMENTOS PREF (REGD) (REFERE FROM VNTAUS7) (SEDL 2458771) SALE TO SETTLE ON 11-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8234000 COM 27 89 EXP 10 860 FX RATE 1 7960 BRL/USD
(11,904 86)	33,645 59	21,740 73	101,271 94	(40,844 46)	07-JUL 00 BRL (54,000 000) USD	ITUSA-INVESTIMENTOS PREF (REGD) (REFERE FROM VNTAUS7) (SEDL 2458771) SALE TO SETTLE ON 12-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8778000 COM 91 26 EXP 35 490 FX RATE 1 7960 BRL/USD
(4,649 32)	23,358 98	8,327 89	39,242 94	(15,883 96)	10 JUL-00 BRL (21,000 000) USD	ITUSA-INVESTIMENTOS PREF (REGD) (REFERE FROM VNTAUS7) (SEDL 2458771) SALE TO SETTLE ON 13-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8711000 COM 35 37 EXP 13 750 FX RATE 1 8000 BRL/USD
(883 25)	4,349 57	1,536 54	7,375 09	(3,025 52)	11-JUL-00 BRL (4,000 000) USD	ITUSA-INVESTIMENTOS PREF (REGD) (REFERE FROM VNTAUS7) (SEDL 2458771) SALE TO SETTLE ON 14-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8461000 COM 6 65 EXP 2 580 FX RATE 1 7975 BRL/USD
(4,228 65)	20,229 57	6,978 87	34,600 77	(14,371 20)	12-JUL-00 BRL (19,000 000) USD	ITUSA-INVESTIMENTOS PREF (REGD) (REFERE FROM VNTAUS7) (SEDL 2458771) SALE TO SETTLE ON 17-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8234000 COM 31 18 EXP 12 120 FX RATE 1 8050 BRL/USD

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG-00
PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT	CURRENCY COMPONENT	CURRENCY COMPONENT	CURRENCY COMPONENT	CURRENCY COMPONENT	DATE/ UNITS	DESCRIPTION

	13-JUL-00	BRL	(1,512.76)	3,615.48	2,102.72	1,162.69
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	14-JUL-00	BRL	(6,051.03)	14,479.83	8,428.80	4,652.94
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	17 JUL-00	BRL	(21,934.99)	52,749.13	30,814.14	17,142.78
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	18-JUL-00	BRL	(24,204.12)	58,710.98	34,506.86	19,186.47
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	19-JUL 00	BRL	(3,025.52)	7,230.95	4,205.43	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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	19-JUL 00	BRL	(2,566.43)	4,010.51	1,444.08	2,332.46
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EMK FON/TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL COMPONENT	DATE/ UNITS	COST	PROCEEDS	TOTAL	DESCRIPTION
(4,664 01)		22,040 40	12,224 29	20-JUL-00 BRL (21,000 000) USD	(15,883 96)	37,924 36	22,040 40	ITAU-SA-INVESTIMENTOS PREF (REGD) (REFER FROM VNTAUS7) (SEDOL 2458771) SALE TO SETTLE ON 25-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 1 8082000 COM 34 18 EXP 13 280 FX RATE 1 8030 BRL/USD
(150,838 96)		726,737 65	405,206 38	21-JUL-00 BRL (686,026 000) USD	(518,895 54)	1,245,633 19	726,737 65	ITAU-SA-INVESTIMENTOS PREF (REGD) (REFER FROM VNTAUS7) (SEDOL 2458771) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1 820000 COM 1,373 42 EXP 1,560 710 FX RATE 1 7935 BRL/USD
(206,856 20)		999,579 69	556,784 84	BRL (710,259 41)	(602,485 59)	1,709,839 10	999,579 69	TOTAL ITAUSA PREF
(76 04)		1,746 24	970 94	18-JUL-00 BRL (2,000 000) USD	(1,839 71)	3,585 95	1,746 24	CIA CERVEJARIA BRAHMA PREF SHS NPV (REFER FROM 2196305) (REFER FROM (SEDOL 2117793) SALE TO SETTLE ON 21 JUL-00 THROUGH DEUTSCHE MORGAN GRENFELL/ NEW YORK AT 1 7990000 COM 10 79 EXP 1 260 FX RATE 1 7985 BRL/USD
(2,908 28)		64,856 37	35,971 37	19-JUL-00 BRL (74,000 000) USD	(68,069 25)	132,925 62	64,856 37	CIA CERVEJARIA BRAHMA PREF SHS NPV (REFER FROM 2196305) (REFER FROM (SEDOL 2117793) SALE TO SETTLE ON 24-JUL-00 THROUGH DEUTSCHE MORGAN GRENFELL/ NEW YORK AT 1 8023300 COM 400 12 EXP 46 680 FX RATE 1 8030 BRL/USD

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	6,276 68	6,276 68	12,715 66	(6,438 98)	20 JUL-00 BRL	CIA CERVEJARIA BRAHMA PREF SHS NPV (REFER FROM 2196305) (REFER FROM 3196326) (SEDOX 2117793) SALE TO SETTLE ON 25-JUL-00 THROUGH BANCU ICATU S/A RIO DE JANEIRO AT 1 8210800 COM 27 41 EXP 4 460 FX RATE 1 8030 BRL/USD
	3,481 24	3,206 13	7,052 50	(3,846 37)	(7,000 000) USD	
(275 11)	8,757 92	9,482 81	19,768 16	(10,710 24)	BRL	TOTAL CIA CERVEJARIA BRA
	1,140,811 28	1,140,811 28	5,044,668 46	(3,903,857 18)	24-JUL-00 BRL	CENTRAIS ELETR BRAS-ELECTROBRAS PREF B SHS (REFER FROM 3308466) (SEDOX 2308445) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0436000 COM 9 603 12 FX RATE 1 7945 BRL/USD
(333,986 66)	635,726 55	301,739 89	2,811,183 37	(2,509,443 48)	(115,923,660 000) USD	
	48,093 82	27,013 47	104,825 36	(77,811 89)	24-JUL-00 BRL	ELTRBRAS CENTRAIS CENTRAIS ELETRICAS BRASILEIRAS S A COMMON STOCK (REFER FROM XGENELE) (SEDOX 2311120) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0409000 COM 358 09 FX RATE 1 7945 BRL/USD
212 79	26,800 68	59,145 11	476,026 13	(416,881 02)	24 JUL 00 BRL	EMPRESA BRAS DE AERONAUTICA COMMON STOCK NPV (SEDOX 2313030) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 10 4500000 COM 1 626 12 FX RATE 1 7945 BRL/USD
(7,917 29)	67,062 40	120,343 48	854,228 88	(733,885 40)	(81,900 000) USD	

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL 00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21 AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE	DESCRIPTION
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(5,723 01)		127,451 45	65,339 97	857,628 55	(478,187 09)	(20,177 10)	21-JUL-00	BRL CEMIG-CIA ENERGETICA MG PFD NPV (25,039,000 000) USD PREF BRLO 01 (REFEF FROM 2189640) (SEDO 2192712) SALE TO SETTLE ON 26 JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0343300 COM 773 81 EXP 1,246 600 FX RATE 1 7935 BRL/USD
666 36		18,813 34	11,150 25	805,027 44	(437,457 97)	(786,214 10)	24-JUL-00	BRL COPEL PARANA ENERGA CIA PARANAENSE DE ENERGA COPEZ PREF NPV B (SEDO 2200154) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0187000 COM 1,532 46 FX RATE 1 7945 BRL/USD
(7,798 14)		(57,768 95)	(39,990 37)	739,771 76	(452,234 32)	(797,540 71)	24-JUL-00	BRL CIA RIOGRAND TELECOM A PREF SHS NPV (REFEF FROM XCIARITE, XCIACRT, 3531529) (SEDO 2199973) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 6600000 COM 1,408 24 FX RATE 1 7945 BRL/USD
(365 79)		(10,383 36)	(6,152 00)	436,342 37	(446,725 73)	(3,613,000 000) USD	24 JUL-00	BRL ELETRIPAULO ELECTRICIDADE SAO PAULO PREF NPV (SEDO 2107578) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 1210000 COM 830 63 FX RATE 1 7945 BRL/USD
113 88		21,877 73	12,247 95	93,512 74	(71,635 01)	(1,910 000) USD	20-JUL-00	BRL VALE RIO DOCE(CIA) COMPANIA VALE DO RIO DOCE A PREF NPV (REFEF FROM 2932338) (SEDO 2257127) SALE TO SETTLE ON 25-JUL-00 THROUGH BANCO WARBURG DILLON READ S/A AT 49 0208000 COM 84 27 EXP 32 770 FX RATE 1 8030 BRL/USD

EMK F0N/ TEMPLATEON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

	DATE/	DESCRIPTION	UNITS	COST	PROCEEDS	SECURITTY COMPONENT	CURRENCY COMPONENT
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	21-JUL-00	COMPANIA VALE DO RIO DOCE A PREF NPV (REFER FROM 2932338) (SEDL 2257127) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 49 7924000 COM 1,514 44 EXP 1,720 950 FX RATE 1 7935 BR/USD	(27,650 000) USD	(1,037,019 86) (573,514 99)	1,373,524 47 765,834 67	336,504 51 192,319 68	336,504 51 187,624 48
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	24-JUL-00	TELE CELULAR SUL TELE CELULAR SUL PARTICIPACOES PREF NPV (REFER FROM 9402208) (SEDL 2292582) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0076500 COM 77 95 FX RATE 1 7945 BR/USD	(5,363,000 000) USD	(38,928 61) (21,525 38)	40,849 00 22,819 17	2,020 39 1,293 81	2,020 39 1,125 88
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	27-JUL-00	BRASIL TELECOM BRASIL TELECOM PARTICIPACOES S A PREFERRED STOCK NPV (FORMERLY TELECENTRO SUL PART) (SEDL 2292658) SALE TO SETTLE ON 01-AUG 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0264898 COM 1,387 36 FX RATE 1 7835 BR/USD	(27,565,000 000) USD	(673,638 36) (368,925 90)	728,803 98 408,636 97	55,165 62 39,711 07	55,165 62 30,931 10
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	24-JUL-00	TELE NORTE LESTE P TELE NORTE LESTE PARTICIPACOES PREF STK NPV (SEDL 2292731) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 0 0473500 COM 3,967 47 FX RATE 1 7945 BR/USD	(44,100,157 000) USD	(1,075,618 69) (609,847 39)	2,084,174 96 1,161,423 80	1,008,556 27 551,576 41	1,008,556 27 562,026 35
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	BRL			(14,107,346 01) (8,653,778 84)	18,593,554 07 10,363,569 93	4,486,208 06 1,709,791 09	4,486,208 06 2,499,824 66
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	USD	TOTAL BRAZILIAN REAL					(790,033 57)

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					24-JUL-00	EGYPTIAN POUNDS SUEZ CEMENT CO SUEZ CEMENT CO EGP4 (SEEDOL 6868622) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			2,357 100	676 84		
			2,357 100	676 84	24-JUL-00	SUEZ CEMENT CO EGP4 (SEEDOL 6868622) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			2,357 100	676 84	24-JUL-00	SUEZ CEMENT CO EGP4 (SEEDOL 6868622) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			445,799 780	128,011 41	24-JUL-00	SUEZ CEMENT CO EGP4 (SEEDOL 6868622) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			445,799 780	128,011 41	24-JUL-00	SUEZ CEMENT CO EGP4 (SEEDOL 6868622) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			448,156 880	128,688 25	24-JUL-00	TOTAL SUEZ CEMENT CO
			448,156 880	128,688 25	24-JUL-00	TOTAL SUEZ CEMENT CO
			9,491 610	2,725 52	24-JUL-00	COMMERCIAL INTL COMMERCIAL INTERNATIONAL BANK EG\$4 (SEEDOL 6243898) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			9,491 610	2,725 52	24-JUL-00	COMMERCIAL INTL COMMERCIAL INTERNATIONAL BANK EG\$4 (SEEDOL 6243898) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			1,795,384 050	515,544 53	24-JUL-00	COMMERCIAL INTERNATIONAL BANK EG\$4 (SEEDOL 6243898) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			1,795,384 050	515,544 53	24-JUL-00	COMMERCIAL INTERNATIONAL BANK EG\$4 (SEEDOL 6243898) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			1,804,875 660	518,270 05	24-JUL-00	TOTAL COMMERCIAL INTL
			1,804,875 660	518,270 05	24-JUL-00	TOTAL COMMERCIAL INTL
			2,415 200	693 52	24-JUL-00	ORASCOM TELECOM ORASCOM TELECOM COMMON STOCK EGP10 (SEEDOL 6269838) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			2,415 200	693 52	24-JUL-00	ORASCOM TELECOM ORASCOM TELECOM COMMON STOCK EGP10 (SEEDOL 6269838) TRADE CORRECTION NET RECEIPT ASSET FX RATE 3 4825 EGP/USD
			2,415 200	693 52	24-JUL-00	TOTAL COMMERCIAL INTL
			2,415 200	693 52	24-JUL-00	TOTAL COMMERCIAL INTL

EMK FDN/ TEMPLETON 215052
FROM 01 JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(73 36)	EGP10	12,039 260	12,039 260	456,710 800	(444,671 540)	24-JUL-00 (8,000 000) USD	ORASCOM TELECOM COMMON STOCK (SEDOL 6269838) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 57 5000000 COM 874 000 EXP 2,415 200 FX RATE 3 4825 EGP/USD
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(73 36)	EGP	14,454 460	14,454 460	459,126 000	(444,671 540)	EGP	TOTAL ORASCOM TELECOM
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(11,535 41)	USD	(380,235 077)	(120,719 92)	2,712,158 540	(3,092,393 617)	EGP	TOTAL EGYPTIAN POUNDS
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(17 96)	EUR	(52 83)	(68 20)	987 03	(1,039 86)	EUR	EMU OUT-COUNTRIES HUNGARY
(17 96)	EUR	(52 83)	(68 20)	987 03	(1,039 86)	EUR	GRAPHISOFT NV COMMON STOCK (SEDOL 5472626) SALE TO SETTLE ON 14-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 19 8000000 COM 1 98 EXP 0 990 FX RATE 1 0518 EUR/USD

(17 96)	EUR	(52 83)	(68 20)	987 03	(1,039 86)	EUR	TOTAL HUNGARY
(17 96)	EUR	(52 83)	(68 20)	987 03	(1,039 86)	EUR	TOTAL EMU OUT-COUNTRIES
(17 96)	USD	(52 83)	(68 20)	987 03	(1,039 86)	USD	TOTAL EURO

EMK FDN/ TEMPLETON 215052
 FROM 01 JUL-00 TO 31 JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						21-JUL-00	GTE SA(HELLENIC TELECOMMUNICATIONS) GRD750 (REREF FROM 5508695 & 5266281) (SEDOL 5051605) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 8,020 0000000 COM 276,113 FX RATE 361 4545 GRD/USD
(10,515 17)		(14,839,012)	(14,839,012)	145,046,287	(159,885,299)	GRD	
		(51,568 78)	(51,568 78)	401,285 06	(452,853 84)	GRD	
(10,515 17)		(41,053 61)	(41,053 61)			USD	
						21-JUL-00	HONG KONG DOLLARS
						10-JUL-00	SWIRE PACIFIC A' HKD0 60 (SEDOL 6867748) SALE TO SETTLE ON 12-JUL-00 THROUGH GOLDMAN SACHS (ASIA) FINANCE AT 52 5940000 COM 525 94 EXP 257 720 FX RATE 7 7964 HKD/USD
(14 51)		23,297 11	23,297 11	209,592 35	(188,295 24)	HKD	
		2,973 68	2,973 68	26,883 22	(23,909 54)	USD	
						11-JUL-00	SWIRE PACIFIC A' HKD0 60 (SEDOL 6867748) SALE TO SETTLE ON 13-JUL-00 THROUGH GOLDMAN SACHS (ASIA) FINANCE AT 52 1944000 COM 65 24 EXP 31 980 FX RATE 7 7956 HKD/USD
(1 51)		2,713 08	2,713 08	25,999 98	(23,286 90)	HKD	
		348 03	348 03	3,335 21	(2,888 69)	USD	
						12-JUL-00	SWIRE PACIFIC A' HKD0 60 (SEDOL 6867748) SALE TO SETTLE ON 14 JUL-00 THROUGH GOLDMAN SACHS (ASIA) FINANCE AT 52 2495000 COM 130 62 EXP 64 000 FX RATE 7 7961 HKD/USD
(3 39)		5,481 06	5,481 06	52,054 87	(48,573 81)	HKD	
		703 05	703 05	6,677 04	(5,977 38)	(1,000 000) USD	
						USD	
						HKD	TOTAL SWIRE PACIFIC A'
		31,491 25	31,491 25	287,647 20	(256,155 95)	USD	
(19 41)		4,039 27	4,019 86	38,895 47	(32,875 61)	USD	

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	995 17	995 17	126 03	35,883 40	(34,888 23)	(4,476 83)	03 JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 05-JUL 00 THROUGH SG SECURITIES (HK) LTD AT 9 0000000 COM 72 00 EXP 44 600 FX RATE 7 7959 HKD/USD
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	1,493 25	1,493 25	188 66	53,825 60	(52,332 35)	(6,715 24)	10 JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 12-JUL-00 THROUGH SG SECURITIES (HK) LTD AT 9 0000000 COM 108 00 EXP 66 400 FX RATE 7 7964 HKD/USD
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	3,787 31	3,787 31	480 74	125,896 12	(122,108 81)	(15,668 90)	11 JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 13 JUL-00 THROUGH SG SECURITIES (HK) LTD AT 9 0217400 COM 252 61 EXP 155 630 FX RATE 7 7956 HKD/USD
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	499 91	499 91	63 25	17,944 03	(17,444 12)	(2,238 42)	12-JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 14-JUL-00 THROUGH SG SECURITIES (HK) LTD AT 9 0019200 COM 36 01 EXP 23 800 FX RATE 7 7981 HKD/USD
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	497 08	497 08	63 07	17,941 20	(17,444 12)	(2,238 41)	13 JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 17-JUL-00 THROUGH SG SECURITIES (HK) LTD AT 9 0000000 COM 36 00 EXP 22 800 FX RATE 7 7955 HKD/USD
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	1,587 48	1,587 48	201 88	72,951 42	(71,363 94)	(9,155 55)	14 JUL-00 HKD	SHANGRI-LA ASIA ORD HKD1 (SEDOL 6771032) SALE TO SETTLE ON 18-JUL-00 THROUGH SG SECURITIES (HK) LTD AT 9 1486400 COM 146 38 EXP 91 320 FX RATE 7 7961 HKD/USD
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EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					24-JUL-00 HKD (12,246 000) USD	SHANGRI-LA ASIA ORD HKD1 (SEDL 6771032) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9 0041001 COM 220 53 EXP 136 030 FX RATE 7 7962 HKD/USD
(9,351 65)	(69,001 36)	(18,202 29)	109,907 65	(178,909 01)		
(9,364 53)	(60,141 16)	(17,078 66)	55,714 57	(72,793 23)		
					HKD (494,490 58)	TOTAL SHANGRI-LA ASIA
					USD (72,793 23)	
					HKD (750,646 53)	TOTAL HONG KONG DOLLARS
					USD (105,668 84)	
					USD (28,649 91)	
					USD (13,058 80)	
					USD (3,674 86)	
					INDIAN RUPEES	
					BSES INR1(DEMAT)	
					(SEDL 6099853) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 256 0000000 COM 7,101 44 FX RATE 45 0250 INR/USD	
(1,159 12)	(551,347 44)	(13,404 49)	3,730,498 56	(4,281,846 00)	21-JUL-00 INR (14,600 000) USD	BSES INR1(DEMAT) (SEDL 6099853) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 256 0000000 COM 7,101 44 FX RATE 45 0250 INR/USD
					INR (5,201,863 00)	GRASIM INDUSTRIES
					INR (5,201,863 00)	
					USD (14,500 000) USD	
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INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	TOTAL	SECURITY COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(2,670 91)	528,714 10	9,071 78	528,714 10	4,360,623 00	(3,831,908 90)	21-JUL 00 INR	HINDUSTAN PETROL (REF FROM XHINDUP) HINDUSTAN PETROL INR10(DEMAT)
							SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 126 000000 COM 8,301 00 FX RATE 45 0250 INR/USD

(723 95)	(305,178 38)	(7,501 93)	(305,178 38)	2,146,913 10	(2,452,091 48)	21-JUL-00 INR	TELCO INR10 (DEMAT) TELCO INR10 (DEMAT)
							SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 119 500000 COM 4,086 90 FX RATE 45 0250 INR/USD

(383 99)	(441,108 41)	(10,217 00)	(441,108 41)	1,357,092 00	(1,798,200 41)	27-JUL-00 INR	TELCO INR10 (DEMAT) TELCO INR10 (DEMAT)
							SALE TO SETTLE ON 02-AUG-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 103 000000 COM 2,508 00 FX RATE 44 8599 INR/USD

(1,107 94)	(746,266 79)	(17,718 93)	(746,266 79)	3,504,005 10	(4,250,291 89)	21-JUL-00 INR	TOTAL TELCO
							MAHANAGAR TELEPHONE NIGAM LTD INR10(DEMAT) COMMON STOCK (SEDOL 6117807) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 187 000000 COM 24,160 40 FX RATE 45 0250 INR/USD

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31 JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	(3,796.84)	(33,026.47)	(1,481,565.67)	9,415,912.00	(10,897,477.67)	27 JUL 00 INR (53,600,000) USD	MAHANAGAR TELEPHONE NIGAM LTD INR10(DEMAT) COMMON STOCK (SEDL 6117807) SALE TO SETTLE ON 02-AUG 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 176 0000000 COM 17,688 00 FX RATE 44 8599 INR/USD
	(9,743.24)	(58,197.36)	(2,614,884.31)	491,780.23	(559,720.83)	21-JUL-00 USD	COLGATE-PALMOLIVE COLGATE-PALMOLIVE(INDIA) INR10(DEMAT) (SEDL 6139696) SALE TO SETTLE ON 28-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 189 0000000 COM 395 01 FX RATE 45 0250 INR/USD
	(182.73)	83.49	3,729.25	7,421.38	(7,520.60)	10-JUL-00 INR (2,500,000) USD	ASSOC CEMENT ASSOCIATED CEMENT COMPANY LTD COM STK INR10 (DEMAT) (REREF FROM (SEDL 6155915) SALE TO SETTLE ON 17-JUL 00 THROUGH CSFB INDIA SECURITIES PRIVATE LTD AT 133 1800000 COM 1,475 00 FX RATE 44 6650 INR/USD
	(511.65)	232.22	10,371.90	20,778.24	(21,057.67)	10-JUL-00 INR (7,000,000) USD	ASSOCIATED CEMENT COMPANY LTD COM STK INR10 (DEMAT) (REREF FROM (SEDL 6155915) SALE TO SETTLE ON 19-JUL-00 THROUGH CSFB INDIA SECURITIES PRIVATE LTD AT 133 1700000 COM 4,130 00 FX RATE 44 6650 INR/USD
TOTAL MAHANAGAR TELEP NI							
		(2,614,884.31)	(2,614,884.31)	22,107,751.60	(24,722,635.91)	INR	

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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ASSOCIATED CEMENT COMPANY LTD COM STK INR10 (DEMAT) (REFER FROM 6099563) (SEDOL 6155915) SALE TO SETTLE ON 24-JUL-00 THROUGH CSFB INDIA SECURITIES PRIVATE LTD AT 133 300000 COM 265 50 FX RATE 44 6875 INR/USD	12 JUL-00	INR (58,994 24)	59,719 50	725 26	725 26	16 23
ASSOCIATED CEMENT COMPANY LTD COM STK INR10 (DEMAT) (REFER FROM 6099563) (SEDOL 6155915) SALE TO SETTLE ON 19-JUL-00 THROUGH CSFB INDIA SECURITIES PRIVATE LTD AT 133 190000 COM 295 00 FX RATE 44 6875 INR/USD	12 JUL-00	INR (65,549 15)	66,300 00	750 85	750 85	16 80

TOTAL ASSOC CEMENT	INR	(1,369,977 24)	1,385,554 50	15,577 26	15,577 26	348 74
WIPRO	INR	(2,549,569 27)	2,944,403 00	394,833 73	394,833 73	8,769 22
WIPRO INR2 (SEDOL 6171364) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 2,690 180000 COM 14,795 00 FX RATE 45 0250 INR/USD	21 JUL 00	INR (2,549,569 27)	2,944,403 00	394,833 73	394,833 73	8,769 22

TOTAL INDIAN RUPEES	INR	(52,340,837 48)	47,650,603 22	(4,690,234 26)	(4,690,234 26)	(104,323 94)
INDONESIAN RUPIAHS	IDR	(7,584,382,880 42)	4,294,477,167 00	(3,289,905,713 42)	(3,289,905,713 42)	(369,127 42)
INDAH KIAT PT (REFER FROM 6462541) (SEDOL 6462422) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1,685 000000 COM 8,190,878 00 EXP 8,320,205 000 FX RATE 8,912 6560 IDR/USD	21 JUL-00	IDR (7,584,382,880 42)	4,294,477,167 00	(3,289,905,713 42)	(3,289,905,713 42)	(369,127 42)

TOTAL ASSOC CEMENT	INR	(1,369,977 24)	1,385,554 50	15,577 26	15,577 26	348 74
WIPRO	INR	(2,549,569 27)	2,944,403 00	394,833 73	394,833 73	8,769 22
WIPRO INR2 (SEDOL 6171364) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 2,690 180000 COM 14,795 00 FX RATE 45 0250 INR/USD	21 JUL 00	INR (2,549,569 27)	2,944,403 00	394,833 73	394,833 73	8,769 22

TOTAL INDIAN RUPEES	INR	(52,340,837 48)	47,650,603 22	(4,690,234 26)	(4,690,234 26)	(104,323 94)
INDONESIAN RUPIAHS	IDR	(7,584,382,880 42)	4,294,477,167 00	(3,289,905,713 42)	(3,289,905,713 42)	(369,127 42)
INDAH KIAT PT (REFER FROM 6462541) (SEDOL 6462422) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1,685 000000 COM 8,190,878 00 EXP 8,320,205 000 FX RATE 8,912 6560 IDR/USD	21 JUL-00	IDR (7,584,382,880 42)	4,294,477,167 00	(3,289,905,713 42)	(3,289,905,713 42)	(369,127 42)

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	(34,233 52)	(33,476 96)	(304,336,026 14)	368,592,862 00	(672,928,888 14)	26-JUL-00 IDR (227,000 000) USD	INDAH KIAT PT (REFER FROM 6462422) (SEDOL 6462422) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1,630 0000000 COM 703,019 00 EXP 714,119 000 FX RATE 9,090 9091 IDR/USD
	(403,383 68)	(402,604 38)	(3,594,241,739 56)	4,663,070,029 00	(8,257,311,768 56)	IDR	TOTAL INDAH KIAT PT
	(23,973 57)	(1,757 88)	(15,667,203 98)	261,444,817 00	(277,112,020 98)	21-JUL-00 IDR (181,000 000) USD	PT PABRIK KERTAS TJWI KIMIA COMMON STOCK (REFER FROM 66675518 (SEDOL 6666677) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1,450 0000000 COM 498,655 00 EXP 506,528 000 FX RATE 8,912 6560 IDR/USD
	(107,998 80)	(240,843 29)	(2,146,553,348 65)	3,147,523,637 00	(5,294,076,985 65)	21-JUL 00 IDR (402,500 000) USD	PT SEMEN GRESIK (PER SEMEN GRESIK (LOCAL REG) (REFER FROM 6795269) (FORMERLY SEMEN GRESIK (LR)) (SEDOL 6795238) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 7,850 0000000 COM 6,003,288 00 EXP 6,098,075 000 FX RATE 8,912 6560 IDR/USD
	(2,784 64)	1,387 37	12,409,433 46	18,873,135 00	(6,463,701 54)	03-JUL-00 IDR (5,000 000) USD	SMART SMART(SINAR MAS AGRO RES & TECH CP) COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 07-JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,800 5850000 COM 95,015 00 EXP 34,775 000 FX RATE 8,944 5438 IDR/USD

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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(3 903 94)	16,913,776 84	(2,023 13)	25,962,959 00	(9,049,182 16)	(7,000 000) USD	04-JUL-00	SMART(SINAR MAS AGRO RES & TECH CP) COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 10-JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,734 5010000 COM 130,708 00 EXP 47,840 000 FX RATE 8,992 8058 IDR/USD
(1,690 56)	7,220,644 08	(920 12)	11,098,865 00	(3,878,220 92)	(3,000 000) USD	05-JUL-00	SMART(SINAR MAS AGRO RES & TECH CP) COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 11 JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,725 0640000 COM 55,876 00 EXP 20,451 000 FX RATE 9,372 0712 IDR/USD

(1,124 20)	4,772,490 38	(609 73)	7,357,971 00	(2,585,480 62)	(2,000 000) USD	06-JUL-00	SMART(SINAR MAS AGRO RES & TECH CP) COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 12-JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,704 2860000 COM 37,043 00 EXP 13,558 000 FX RATE 9,278 4378 IDR/USD
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(10,692 20)	45,267,202 14	(5,835 03)	69,829,268 00	(24,562,065 86)	(19,000 000) USD	07-JUL-00	SMART(SINAR MAS AGRO RES & TECH CP) COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 13 JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,700 4990000 COM 351 547 00 EXP 128,666 000 FX RATE 9,319 6645 IDR/USD
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EMK FDN/ TEMPLTON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
(2,249.44)	986.08	9,164,279.77	14,335,241.00	(5,170,981.23)	10-JUL-00 IDR (4,000,000) USD	SMART(SINAR MAS AGRO RES & TECH CPI COMMON STOCK IDR1000 (SEDOL 6814056) SALE TO SETTLE ON 14-JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 3,608,456,000 COM 72,169.00 EXP 26,414,000 FX RATE 9,293.6803 IDR/USD
(22,444.98)	10,396.34	95,747,826.67	147,457,439.00	(51,709,612.33)	IDR	TOTAL SMART
(557,472.89)	(248,065.64)	(2,210,923,718.37)	501,043,625.00	(2,711,967,343.37)	21-JUL-00 IDR (1,378,000,000) USD	BARITO PACIFIC TIMBER IDR1000 (LOCAL) (SEDOL 6070708) SALE TO SETTLE ON 28 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 365,000,000 COM 955,643.00 EXP 970,732,000 FX RATE 8,912.6560 IDR/USD
(74,846.39)	(66,927.07)	(596,497,932.37)	3,529,557,324.00	(4,126,055,256.37)	21-JUL-00 IDR (368,500,000) USD	INDOSAT INDOSAT IDRHS00 (REREF FROM 6460051) (SEDOL 6423344) SALE TO SETTLE ON 28-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9,615,000,000 COM 6,731,942.00 EXP 6,838,234,000 FX RATE 8,912.6560 IDR/USD
(910.98)	(854.69)	(7,769,896.02)	37,017,678.00	(44,787,574.02)	26-JUL-00 IDR (4,000,000) USD	INDOSAT IDRHS00 (REREF FROM 6460051) (SEDOL 6423344) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9,290,000,000 COM 70,604.00 EXP 71,718,000 FX RATE 9,090.9091 IDR/USD
(75,757.37)	(67,781.76)	(604,267,828.39)	3,566,575,002.00	(4,170,842,830.39)	IDR	TOTAL INDOSAT

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	COMPONENT	SECURITY	TOTAL	PROCEEDS	COST	UNITS	DATE	DESCRIPTION
					14,403,646,339 00	(1,757,308,214 87)	(1,757,308,214 87)	21-JUL-00	PT TELEKOMUNIKASI INDONESIA(PERSERO) SER B>IDR500 (REFER FROM 6881856)
				(168,049 65)	1,616,089 12	(1,981,308 75)	(4,421,720 000)		(SEDDOL 6878795) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3,270 00000000 COM 27,472,146 00 EXP 27,905,915 000 FX RATE 8,912 6560 IDR/USD
				(100,459 42)	797,732,936 00	(1,825,744,059 78)	(308,000 000)	21-JUL-00	TAMBANG TIMAH (L) TAMBANG TIMAH (LOCAL) (REFER FROM (SEDDOL 6875730) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 2,600 00000000 COM 1,521,520 00 EXP 1,545,544 000 FX RATE 8,912 6560 IDR/USD
				(9,427 05)	1,089,060,930 00	(1,016,804,001 30)	(78,500 000)	21 JUL-00	PT GUDANG GARAM IDR500 (REFER FROM 6398420 & 6665652) (SEDDOL 6366999) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13,850 00000000 COM 2,065,727 00 EXP 2,098,343 000 FX RATE 8,912 6560 IDR/USD
				(1,708 74)	156,946,584 00	(148,958,547 96)	(11,500 000)	26-JUL-00	PT GUDANG GARAM IDR500 (REFER FROM 6398420 & 6665652) (SEDDOL 6366999) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13,700 00000000 COM 299,345 00 EXP 304,071 000 FX RATE 9,090 9091 IDR/USD
				(11,135 79)	1,240,007,514 00	(1,165,762,549 26)	(141,606 64)	IDR	TOTAL PT GUDANG GARAM
				8,312 71	138,783 56	(18,094 18)		USD	
				74,244,964 74	17,264 12	(18,094 18)			
				(2,823 08)	74,244,964 74	(18,094 18)			
				8,312 71	74,244,964 74	(18,094 18)			
				(11,135 79)	74,244,964 74	(18,094 18)			

EMK FDN/ TEMPLETON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(83,037 08)	(368,355,248 55)	(124,366 54)	3,851,556,076 00	(4,219,911,324 55)	21-JUL-00 IDR (816,550 000) USD	INDOFOODS SUKSESI INDOFOODS SUKSESI MAKUR IDR500 (REFER FROM 6460288 & 6458313) (SEDL 6458335) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 4,735 0000000 COM 7,346,092 00 EXP 7,462,082 000 FX RATE 8,912 6560 IDR/USD
(294,385 48)	(118,071,611 28)	(307,633 11)	1,157,151,072 00	(1,275,222,683 28)	21-JUL-00 IDR (384,000 000) USD	INDOCMENT TUNGGAL INDOCMENT TUNGGAL PRAKARSA IDR500 (REFER FROM 6454850) (SEDL 6454861) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3,025 0000000 COM 2,207,040 00 EXP 2,241,888 000 FX RATE 8,912 6560 IDR/USD
(811 65)	7,633,679 41	28 05	496,092,660 00	(488,458,980 59)	26-JUL-00 IDR (37,500 000) USD	HM SAMPORNA HANJAYA MANDALA SAMPORNA IDR500 (REFER FROM 6400336) (SEDL 6400325) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13,280 0000000 COM 946,200 00 EXP 961,140 000 FX RATE 9,090 9091 IDR/USD
0 25	116,725 59	13 29	6,629,512 00	(6,512,786 41)	27-JUL-00 IDR (500 000) USD	HANJAYA MANDALA SAMPORNA IDR500 (REFER FROM 6400336) (SEDL 6400325) SALE TO SETTLE ON 01-AUG-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13,310 0000000 COM 12,645 00 EXP 12,843 000 FX RATE 8,952 5515 IDR/USD
(811 40)	7,750,405 00	41 34	502,722,172 00	(494,971,767 00)	IDR (55,269 37) USD	TOTAL HM SAMPORNA
(1,848 910 11)	(11,665,656,841 02)	(3,157,491 17)	34,239,930,658 00	(45,905,587,499 02)	IDR (6,996,344 00) USD	TOTAL INDONESIAN RUPIAHS

EMK FDN/ TEMPLETON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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								ISRAELI SHEKELS Koor Industries Ord Shk1 (SEDO 6481698) SALE TO SETTLE ON 17-JUL-00 THROUGH UNION BANK OF SWITZERLAND /LONDON AT 453 2600000 COM 453 26 FX RATE 4 0910 ILS/USD
(357 74)	10,640 07	2,243 11	22,048 09	90,198 74	(19,804 98)	(200 000)	13-JUL-00	
(18 13)	500 07	104 08	1,094 33	4,478 00	(3,977 93)	(10 000)	17-JUL-00	Koor Industries Ord Shk1 (SEDO 6481698) SALE TO SETTLE ON 19-JUL-00 THROUGH UNION BANK OF SWITZERLAND /LONDON AT 450 0500000 COM 22 50 FX RATE 4 0920 ILS/USD
(149 25)	2,241 17	396 64	7,328 39	30,086 71	(27,845 54)	(70 000)	20-JUL-00	Koor Industries Ord Shk1 (SEDO 6481698) SALE TO SETTLE ON 24-JUL-00 THROUGH UNION BANK OF SWITZERLAND /LONDON AT 431 9700000 COM 151 19 FX RATE 4 1055 ILS/USD
(156 70)	1,947 51	319 58	9,231 82	37,748 91	(35,801 40)	(90 000)	24-JUL-00	Koor Industries Ord Shk1 (SEDO 6481698) SALE TO SETTLE ON 26-JUL-00 THROUGH UNION BANK OF SWITZERLAND /LONDON AT 421 5400000 COM 189 69 FX RATE 4 0890 ILS/USD
(681 82)	15,328 82	3,063 41	39,702 63	162,512 36	(147,183 54)	(36,639 22)	ILS	TOTAL KOOR INDUSTRIES
185 25	(63,174 60)	(15,264 64)	210,106 88	859,126 95	(922,301 55)	(4,040 000)	24-JUL-00	FORMULA SYST(1985) Formula Systems(1985) Ord Shk1 (SEDO 6348425) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 213 0600000 COM 1,635 45 FX RATE 4 0890 ILS/USD

EMK FDN/ TEMPLETON 215052
 FROM 01 JUL 00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
44 35	12,429 08	50,822 41	723,628 80	(672,806 39)	24-JUL 00 ILS (2,177 000) USD	NICE SYSTEMS SHK1 (SEDL 6647133) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 333 0300000 COM 1,377 51 FX RATE 4 0890 ILS/USD
280 13	(8,536 29)	(34,904 87)	731,940 17	(766,845 04)	24-JUL-00 ILS (5,130 000) USD	ELRON ELECTRONIC INDUSTRIES ILS0 003 (SEDL 6310844) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 142 9500000 COM 1,393 33 FX RATE 4 0890 ILS/USD
(172 09)	(7,811 89)	(31,928 24)	2,477,208 28	(2,509,136 52)	ILS (613,765 40) USD	TOTAL ISRAELI SHEKELS
0 03	(38,078 32)	(144,697 62)	1,801,545 41	(1,946,243 03)	24-JUL-00 MYR (132,800 000) USD	MALAYSIAN RINGGITS GENTING BERHAD GENTING BERHAD MYR0 50 (REFE FROM 6366632) (REFE FROM 6366665) (SEDL 6366676) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13 6000000 COM 3,431 55 EXP 1,103 040 FX RATE 3 8000 MYR/USD
6,665 79	1,754 16	6,665 79	256,101 13	(249,435 34)	21-JUL-00 MYR (69,000 000) USD	GOLDEN HOPE PLANTATIONS BERHAD MYS1 (REFE FROM 6411899) (FORMERLY HARRISON MALAYSIA) (SEDL 6411929) SALE TO SETTLE ON 28-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3 7313000 COM 1,029 84 EXP 328 730 FX RATE 3 8000 MYR/USD

EMK FDN/ TEMPLETON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	CURRENCY COMPONENT
DATE/ UNITS	COST	PROCEEDS	TOTAL

IOI CORP BHD INDUSTRIAL OXYGEN INC MYR0 50 (REFER FROM 6460932) (SEDOL 6464514) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3 280000 COM 1,620 32 EXP 626 400 FX RATE 3 8000 MYR/USD	24-JUL-00	MYR	(723,401 62)	850,553 28	127,151 66	33,460 98	127,151 66
RESORTS WORLD BHD RESORTS WORLD BEHARD ORD MYR0 50 (REFER FROM 6733270 & 7697182) (SEDOL 6731962) SALE TO SETTLE ON 28-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9 477900 COM 1,288 99 EXP 361 120 FX RATE 3 8000 MYR/USD	21-JUL-00	MYR	(391,950 15)	320,598 49	(71,351 66)	(18,776 75)	(71,351 66)
TOTAL MALAYSIAN RINGGITS	MYR	MYR	(3,311,030 14)	3,228,798 31	(82,231 83)	(21,639 95)	(82,231 83)

MEXICAN NUEVO PESOS DESC - B DESC SOCIEDAD DE FOMENTO INDL_B (REFER FROM 3248874) (SEDOL 2265120) SALE TO SETTLE ON 26-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 6 320000 COM 11,453 59 FX RATE 9 3320 MXN/USD	24-JUL-00	MXN	(5,906,177 71)	6,016,752 01	110,574 30	11,848 94	110,574 30
VITRO ORD NPV (BR) VITRO SA ORD NPV (BR) (REFER FROM 2930354) (SEDOL 2931324) SALE TO SETTLE ON 05-JUL-00 THROUGH ACCIONES Y VALORES DE MEXICO/MEXICO CITY AT 11 113900 COM 266 73 FX RATE 9 5330 MXN/USD	03-JUL-00	MXN	(96,128 38)	66,416 67	(29,711 71)	(7,239 78)	(29,711 71)
VITRO ORD NPV (BR) VITRO SA ORD NPV (BR) (REFER FROM 2930354) (SEDOL 2931324) SALE TO SETTLE ON 05-JUL-00 THROUGH ACCIONES Y VALORES DE MEXICO/MEXICO CITY AT 11 113900 COM 266 73 FX RATE 9 5330 MXN/USD	03-JUL-00	USD	(14,206 81)	6,967 03	(7,239 78)	(3,116 72)	(7,239 78)
TOTAL	USD	USD	(6,000 000)	6,967 03	(29,711 71)	(3,116 72)	(29,711 71)

EMK FBN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(2,032 27)	(14,074 21)	(3,517 20)	33,989 99	(48,064 20)	04-JUL-00 MXN (3,000 000) USD	VITRO SA ORD NPV (BR) (REFEF FROM 2930354) (SEDOJ 2931324) SALE TO SETTLE ON 06 JUL-00 THROUGH ACCIONES Y VALORES DE MEXICO/MEXICO CITY AT 11 3755000 COM 136 51 FX RATE 9 4780 MXN/USD
(1,197 79)	(8,766 39)	(2,118 44)	19 239 01	(28,005 40)	05-JUL-00 MXN (1,748 000) USD	VITRO SA ORD NPV (BR) (REFEF FROM 2930354) (SEDOJ 2931324) SALE TO SETTLE ON 07 JUL-00 THROUGH ACCIONES Y VALORES DE MEXICO/MEXICO CITY AT 11 0505000 COM 77 26 FX RATE 9 5220 MXN/USD

(7 353 12)	(5,522 30)	(12,875 42)	119,645 67	(172,197 98)	MXN USD	TOTAL VITRO ORD NPV (BR) ALFA S A -A ALFA S A -A MXP50 (REFEF FROM 2014098) (FORMERLY GRUPO INDUSTRIAL ALFA SA) (SEDOJ 2043423) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 26 1000000 COM 3,838 27 FX RATE 9 3320 MXN/USD
7,399 98	(31,054 52)	(31,054 52)	2,016,301 73	(2,047,356 25)	24-JUL 00 MXN (77,400 000) USD	GPO IND BIMBO GRUPO INDUSTRIAL BIMBO SA DE CV SER A NPV REFERER FROM 2097538) (SEDOJ 2392471) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 16 1000000 COM 3,013 12 FX RATE 9 3320 MXN/USD

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG-00

REALIZED GAIN/LOSS ON INVESTMENTS

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT						
181 30	18,808 69	2,196 81	111,238 24	(92,429 55)	24-JUL-00 MXN (3,000 000) USD	GRUPO MEXICO SA SERIES B (SEDL 2399502) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 37 1500000 COM 211 76 FX RATE 9 3320 MXN/USD
50,820 88	5,318,255 47	620,715 56	23,430,156 16	(18,111,900 69)	24-JUL-00 MXN (570,468 000) USD	GRUPO FINANCIERO BANAMEX ACCIVL SER O MXN9 (SEDL 2401300) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 41 1500000 COM 44,602 04 FX RATE 9 3320 MXN/USD
4,443 30	1,155,607 51	128,276 12	2,822,586 88	(1,666,979 37)	24-JUL-00 MXN (579,500 000) USD	GRUPO FINANCIERO BANCOMER SA SER O NPV (SEDL 2402875) SALE TO SETTLE ON 26 JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 4 8800000 COM 5,373 12 FX RATE 9 3320 MXN/USD
(81,932 42)	3,988,104 38	345,425 67	25,390,434 84	(21,402,330 46)	24-JUL-00 MXN (566,565 000) USD	CEMEX SA CEMENTOS MEXICANOS PTG CERT NPV(REP2 A & 1 B) (REREF FROM 2103578) (SEDL 2406457) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 44 9000000 COM 48,333 66 FX RATE 9 3320 MXN/USD
(87,968 84)	10,618,961 36	1,050,049 05	61,489,952 41	(50,870,991 05)	MXN (5,538,856 26) USD	TOTAL MEXICAN NUEVO PESOS

EMK FDN/ TEMPLATEON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22 AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
(678 53)	(3,784 61)	(168,887 75)	113,201 90	(282,089 65)	24-JUL-00 PHP (2,000 000) USD	PHILIPPINE NATL BK PHILIPPINE NATIONAL BANK ORD PHP 100 00 (SEDOL 6685694) SALE TO SETTLE ON 28-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 57 000000 COM 216 60 EXP 581 500 FX RATE 44 6249 PHP/USD
(98,894 92)	(126,334 67)	(5,637,675 58)	39,832,521 65	(45,470,197 23)	24-JUL-00 PHP (778,900 000) USD	SAN MIGUEL CORP B SAN MIGUEL CORP ORD "B" PHP 5 00 (SEDOL 6775777) SALE TO SETTLE ON 28 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 51 500000 COM 78,215 37 EXP FX RATE 44 6249 PHP/USD
(6,020 69)	(3,610 83)	(162,487 63)	208,107 00	(370,594 63)	11-JUL-00 PHP (104,000 000) USD	RFPUBLIC FLOUR MILLS CORP (RFM) RFP2 (REFEF FROM 6719344) (SEDOL 6736213) SALE TO SETTLE ON 17-JUL-00 THROUGH BARING SECURITIES /HONG KONG AT 2 020000 COM 840 32 EXP 1,132 680 FX RATE 45 0000 PHP/USD
(115 204 10)	(77,206 86)	(3,478,162 72)	3,602,325 59	(7,080,488 31)	26-JUL-00 PHP (1 986,998 000) USD	RFPUBLIC FLOUR MILLS CORP (RFM) RFP2 (REFEF FROM 6719344) (SEDOL 6736213) SALE TO SETTLE ON 01-AUG-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 1 8333000 COM 21,856 58 EXP FX RATE 45 0499 PHP/USD
(121,224 79)	(80,817 69)	(3,640,650 35)	3 810,432 59	(7,451,082 94)	PHP (286,630 06) USD	TOTAL RFM CORP

EMK FON/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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(441 64)	(810 03)	(35,989 70)	(1,251 67)	18,866 72	(54,856 42)	424 64	21-JUL-00	FILINVEST DEVLPT FILINVEST DEVELOPMENT CORP PHP1 (REFER FROM 6337854) (SEDOL 6358491) SALE TO SETTLE ON 27-JUL-00 THROUGH AT 1 3600000 COM 76 16 EXP 97 120 FX RATE 44 4300 PHP/USD
				891,452 49	(2,797,677 65)	19,788 11	26 JUL-00	FILINVEST DEVELOPMENT CORP PHP1 (REFER FROM 6337854) (SEDOL 6358491) SALE TO SETTLE ON 01-AUG 00 THROUGH SG SECURITIES (PHILIPPINES) INC AT 1 2600000 COM 3,598 56 EXP 4,588 950 FX RATE 45 0499 PHP/USD

(23,389 86)	(42,313 62)	(1,908,225 16)	(65,703 48)					
				910,319 21	(2,852,534 07)	20,212 75	PHP	TOTAL FILINVEST DEVLPT
				44,666,475 35	(56,055,903 89)	(87,167 90)	USD	TOTAL PHILIPPINE PESOS

(23,831 50)	(43,123 65)	(1,942,214 86)	(66,955 15)					
				3,507,968 43	(2,607,015 11)	814,008 29	PLN	POLISH ZLOTYS BANK SLASKI BANK SLASKI PLZ100000 (SEDOL 4132341) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 236 0000000 COM 3,518 52 EXP 7,037 050 FX RATE 4 3095 PLN/USD
				1,244,069 06	(1,287,597 44)	288,680 63	PLN	BANK ROZWOJU EKSPORTU COMMON STOCK (REFER FROM 4122687) (SEDOL 4143053) SALE TO SETTLE ON 27-JUL 00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 137 5000000 COM 1,247 81 EXP 2,495 630 FX RATE 4 3095 PLN/USD

(5,822 67)	(10,100 56)	(43,528 38)	(15,923 23)					
				3,507,968 43	(2,607,015 11)	814,008 29	PLN	BANK ROZWOJU EKSPORTU COMMON STOCK (REFER FROM 4122687) (SEDOL 4143053) SALE TO SETTLE ON 27-JUL 00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 137 5000000 COM 1,247 81 EXP 2,495 630 FX RATE 4 3095 PLN/USD

ENK FDN/ TEMPLETON 215052
 FROM 01-JUL 00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
CURRENCY COMPONENT							

(51,036 76)	(180,640 71)	(778,471 08)	3,660,465 58	(1,081,072 03)	(69,800 000) USD	25-JUL-00	ELEKTRIM PLN1 (REREF FROM 4277736) (SEDOL 4320102) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 52 6000000 COM 3,671 48 EXP 7,342 960 FX RATE 4 3095 PLN/USD
		3,832 31	6,974 99	(3,142 68)	(47 000) USD	24 JUL-00	WARTA SA ORD PLN10(REGD) (SEDOL 4941484) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 149 0000000 COM 7 00 EXP 21 010 FX RATE 4 2955 PLN/USD
(177 45)	892 17	714 72	51,729 45	(12,239 65)	(1,603 000) USD	24-JUL 00	IMPEXMETAL COMMON STOCK (SEDOL 5228186) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 32 4000000 COM 51 94 EXP 155 810 FX RATE 4 2955 PLN/USD
		8,156 30	12,042 71	(43,573 15)			
(2,095 74)	1,898 80	(196 94)	828,808 10	(958,828 85)	(25,500 000) USD	25-JUL-00	ORBIS COMMON STOCK PLN2 (SEDOL 5349173) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 32 6000000 COM 831 30 EXP 1,662 600 FX RATE 4 3095 PLN/USD
		(130,022 75)	192,320 73	(224,730 60)			
(2,238 68)	(30,171 19)	(32,409 87)	217,308 00	(56,016 47)	(975 000) USD	03-JUL-00	PROKOM SOFTWARE SA COMMON STOCK (SEDOL 5372878) SALE TO SETTLE ON 06-JUL-00 THROUGH NOMURA INTERNATIONAL PLC/LONDON AT 224 0000000 COM 436 80 EXP 655 200 FX RATE 4 3018 PLN/USD
		(11,840 95)	50,515 59	(229,148 95)			
(2,748 32)	(2,752 56)	(5,500 88)					

EMK FDN/ TEMPLETON 215052
FROM 01-JUL 00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
PROKOM SOFTWARE SA COMMON STOCK (SEDL 5372878) SALE TO SETTLE ON 24-JUL-00 THROUGH NOMURA INTERNATIONAL PLC /LONDON AT 215 000000 COM 483 75 EXP 725 630 FX RATE 4 3515 PLN/USD	19 JUL-00 PLN (1,125 000) USD	(264,402 63)	240,665 62	(23,737 01)	(23,737 01)	(5,454 90)
PROKOM SOFTWARE SA COMMON STOCK (SEDL 5372878) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC /LONDON AT 216 000000 COM 4,641 84 EXP FX RATE 4 2955 PLN/USD	24-JUL-00 PLN (10,745 000) USD	(2,525,338 92)	2,309,315 40	(216,023 52)	(216,023 52)	(50,290 66)
TOTAL PROKOM SOFTWARE SA		(3,018,890 50)	2,767,289 02	(251,601 48)	(251,601 48)	(58,498 12)
TELEKOMUNIKACJE PO STOCK (SEDL 5552551) SALE TO SETTLE ON 27 JUL-00 THROUGH NOMURA INTERNATIONAL PLC /LONDON AT 33 9000000 COM 2,890 55 EXP FX RATE 4 3095 PLN/USD	25 JUL-00 PLN (85,267 000) USD	(2,179,636 17)	2,881,879 65	702,243 48	702,243 48	162,952 44
TELEKOMUNIKACJE POLSKIE ORD 3 COMMON STOCK (SEDL 5810066) SALE TO SETTLE ON 27-JUL-00 THROUGH NOMURA INTERNATIONAL PLC /LONDON AT 21 6000000 COM 2,898 72 EXP FX RATE 4 3095 PLN/USD	25 JUL-00 PLN (134,200 000) USD	(2,903,610 02)	2,890,023 84	(13,586 18)	(13,586 18)	(3,152 61)
TOTAL POLISH ZLOTYS		(17,441,230 56)	17,839,206 10	397,975 54	397,975 54	92,242 38
		(4,237,363 22)	4,140,849 67	(96,513 55)		(188,755 93)

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		SECURITY COMPONENT		TOTAL		PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT									
	(4,112.42)	72,166.83	2,528.62	72,166.83	(1,583.80)		(31,718.77)	12-APR-00 RUB (20,000,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 17-APR-00 THROUGH BRUNSWICK WARBURG AT 0 182000
	(1,028.30)	17,774.31	622.35	17,774.31	(405.95)		(7,929.69)	13-APR-00 RUB (5,000,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 18-APR-00 THROUGH BRUNSWICK WARBURG AT 0 180000
	(1,027.59)	17,737.55	622.64	17,737.55	(404.95)		(7,929.69)	14-APR-00 RUB (5,000,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 19-APR-00 THROUGH BRUNSWICK WARBURG AT 0 1802000
	(13,632.89)	205,215.65	7,109.49	205,215.65	(6,523.40)		(104,830.53)	17-APR-00 RUB (66,100,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 20-APR-00 THROUGH BRUNSWICK WARBURG AT 0 1625000
	(22,634.31)	331,374.14	11,580.43	331,374.14	(11,053.88)		(174,453.22)	19-APR-00 RUB (110,000,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 24-APR-00 THROUGH BRUNSWICK WARBURG AT 0 1607000
	(17,922.27)	263,634.25	9,213.15	263,634.25	(8,709.12)		(138,135.23)	20-APR-00 RUB (87,100,000) USD	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 25-APR-00 THROUGH BRUNSWICK WARBURG AT 0 1612000

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS		SECURITY COMPONENT		CURRENCY COMPONENT	
DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 27-APR-00 THROUGH BRUNSWICK WARBURG AT 0 1635000	24-APR-00 RUB (90,000 000) USD	(142,734 46)	277,378 79	(8,792 09)	277,378 79
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 30-MAY-00 THROUGH BRUNSWICK WARBURG AT 0 1260000	25-MAY-00 RUB (160,100 000) USD	(415,547 95)	155,740 08	(13,335 58)	155,740 08
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 31 MAY 00 THROUGH BRUNSWICK WARBURG AT 0 1273000	26-MAY-00 RUB (1,299,333 58)	(1,299,333 58)	503,167 08	(41,046 87)	503,167 08
TOTAL UNIFIED ENERGY SYSTEM	RUB (2,322,613 12)	(2,322,613 12)	1,844,188 68	(91,855 64)	1,844,188 68
TOTAL RUSSIAN RUBLES	USD (238,369 39)	(238,369 39)	1,844,188 68	(91,855 64)	1,844,188 68
SINGAPORE DOLLARS OVERSEAS UNION ENT OVERSEAS UNION ENTERPRISE LTD SGD1 (SEDOL 6663827) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 4 5201000 COM 714 51 EXP 100 000 FX RATE 1 7475 SGD/USD	21-JUL-00 SGD (63,230 000) USD	(266,695 60)	284,991 41	(3,166 90)	18,295 81
TOTAL SINGAPORE DOLLARS	SGD (266,695 60)	(266,695 60)	284,991 41	(3,166 90)	18,295 81
	USD (166,252 12)	(166,252 12)	163,085 22	(3,166 90)	10,469 71
	SGD (13,636 61)	(13,636 61)			(13,636 61)

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL 00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21 AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
CURRENCY COMPONENT							
						12-MAY-00	FEDSURE HLDGS FEDSURE HOLDINGS ORD ZAR0 02 (SEDOL 6333971) SELL FRACTIONAL SHARES TO SETTLE ON 23-MAY-00 AT 19.8700000 FX RATE 7.0362 ZAR/USD
		19.87	19.87	2.82	(1.000) USD		
						04-JUL-00	ILLOVO SUGAR LTD ILLOVO SUGAR LTD COMMON STOCK (SEDOL 6840084) SALE TO SETTLE ON 11-JUL-00 THROUGH STANDARD BANK OF SOUTH AFRICA LTD, THE AT 4.2330000 COM 991.87 FX RATE 6.7800 ZAR/USD
		217,041.65	494,942.18	(47,176.68)	(117,159.000) USD		
						21-JUL-00	NAMPAK NAMPAK ORD R0 05 (REFER FROM 6621397) SALE TO SETTLE ON 25-JUL-00 THROUGH DONALDSON LUKIN AND JENRETTE SECS AT 13.5889000 COM 652.27 FX RATE 6.9185 ZAR/USD
		129,790.30	260,254.61	(130,464.31)	(19,200.000) USD		
						26-JUL-00	DIMENSION DATA HLDG DIMENSION DATA HLDGS ZAR0 001 (REFER FROM 6269935) (SEDOL 6260035) SALE TO SETTLE ON 27-JUL-00 THROUGH DEUTSCHE MORGAN GRENPELL (PTY) JOHANNESB AT 61.2000000 COM 477.36 FX RATE 6.9450 ZAR/USD
		117,900.52	238,202.64	(18,604.16)	(3,900.000) USD		
							TOTAL SO AFRICAN COMMON RANDS
		464,752.34	993,419.30	(528,666.96)			
		67,751.07	144,918.77	(87,900.94)			
		464,752.34	993,419.30	(528,666.96)			
							TOTAL SO AFRICAN COMMON RANDS

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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415.71	8,483,482	8,038.97	300,864,512	(292,381,030)	21-JUL-00 KRW	SO KOREAN WON CHEIL JAEDANG CORP CHEIL JAEDANG CORP KRW5000 (FORMERLY CHEIL FOODS & CHEMICALS CO) (SEDOL 6189516) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 50,900 0000000 COM 574,450 EXP 907,038 000 FX RATE 1,112 8422 KRW/USD
1,723.01	(15,559,128)	(12,258.42)	1,061,598.57	(1,196,950,810)	21-JUL-00 KRW	LG ELECTRONICS LG ELECTRONICS KRW5000 (FORMERLY GOLDSTAR CO LTD) (REREF FROM 4416346) (SEDOL 6375779) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 31,300 0000000 COM 2,255,690 EXP 3,561,628 000 FX RATE 1,112 8422 KRW/USD
1,411.45	(13,862,031)	(11,044.97)	607,894.70	(690,352,905)	21-JUL-00 KRW	HYUNDAI MOTOR CO HYUNDAI MOTOR CO KRW5000 (SEDOL 6451055) SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 14,300 0000000 COM 1,291,660 EXP 2,039,466 000 FX RATE 1,112 8422 KRW/USD
45.65	(2,974,343)	(2,624.12)	40,735,422	(43,709,765)	24-JUL-00 KRW	HYUNDAI MOTOR CO KRW5000 (SEDOL 6451055) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13,600 0000000 COM 77,770 EXP 122,808 000 FX RATE 1,114 0820 KRW/USD
1,457.10	(16,836,374)	(13,669.09)	717,226,296	(734,062,670)	USD	TOTAL HYUNDAI MOTOR CO (658,127.90)
	(15,126.19)		644,458.81			

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL 00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21 AUG 00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS					
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS
					KOREA ELECTRIC KOREA ELECTRIC POWER CORP COMMON STOCK KRW500 (REFER FROM XCSKEPC) (REFER FROM XCSKEPC) (SEDOL B495730) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 33,000 000000 COM 7,125,850 EXP 11,251,350 000 FX RATE 1,112 8422 KRW/USD
					HANA BANK HANA BANK COMMON STOCK (SEDOL B496454) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 6,780 000000 COM 1,090,010 EXP 1,721,171 000 FX RATE 1,112 8422 KRW/USD
					LG CHEMICAL LG CHEMICAL LTD KRW500 (FORMERLY LUCKY LTD) (SEDOL 6537030) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 19,000 000000 COM 441,500 EXP 697,110 000 FX RATE 1,112 8422 KRW/USD
					SAMSUNG CO SAMSUNG CO KRW500 (REFER FROM 6772024) (SEDOL 8771601) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 11,000 000000 COM 352,790 EXP 557,040 000 FX RATE 1,112 8422 KRW/USD
					LG CHEMICAL LG CHEMICAL LTD KRW500 (FORMERLY LUCKY LTD) (SEDOL 6537030) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 19,000 000000 COM 441,500 EXP 697,110 000 FX RATE 1,112 8422 KRW/USD
					HANA BANK HANA BANK COMMON STOCK (SEDOL B496454) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 6,780 000000 COM 1,090,010 EXP 1,721,171 000 FX RATE 1,112 8422 KRW/USD
					LG CHEMICAL LG CHEMICAL LTD KRW500 (FORMERLY LUCKY LTD) (SEDOL 6537030) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 19,000 000000 COM 441,500 EXP 697,110 000 FX RATE 1,112 8422 KRW/USD
					SAMSUNG CO SAMSUNG CO KRW500 (REFER FROM 6772024) (SEDOL 8771601) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 11,000 000000 COM 352,790 EXP 557,040 000 FX RATE 1,112 8422 KRW/USD

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DESCRIPTION
						DATE/	

	43 689 46	(56,007 80)	(62,327,843)	688,171,360	(750,499,203)	(630,709 12)	SAMUNG SDI CO LIMITED KRW5000 (FORMERLY SAMUNG DISPLAY DEVICES) (SEDOL 6771645) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 51,000 000000 COM 1,313,960 EXP 2,074,680 000 FX RATE 1,112 8422 KRW/USD
	25,180 52	886,375 20	986,395,727	1,594,130,300	(607,734,573)	(520,929 77)	SAMUNG ELECTRONIC SAMUNG ELECTRONICS KRW5000 LOCAL (REFER FROM 6772284 & 6774837 & 6001364) (SEDOL 6771720) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 348,000 000000 COM 3,043,760 EXP 4,805,940 000 FX RATE 1,112 8422 KRW/USD
	355 18	27,692 28	30,817,136	158,211,946	(127,394,810)	(114,121 79)	SK GLOBAL COMPANY LTD KRW5000 (FORMERLY SUNKYYONG) (SEDOL 6860015) SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 16,950 000000 COM 302,080 EXP 476,974 000 FX RATE 1,112 8422 KRW/USD
	808 88	(70,870 53)	(78,867,712)	873,104,728	(951,972,440)	(854,633 58)	SK CORPORATION (FORMERLY YUKON LTD) (SEDOL 6988371) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 20,400 000000 COM 1,667,060 EXP 2,632,212 000 FX RATE 1,112 8422 KRW/USD

EMK FOM/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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	(346,515,580)	(293,746 88)	743,186,907	(1,089,702,487)	(157,089 000) USD	21 JUL-00	SAMSUNG HEAVY IND KRW5000 (REFE) FROM 6853059) (SEDOL 6772217) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 4,740 0000000 COM 1,414,740 EXP FX RATE 1,112 8422 KRW/USD 213 000
17,632 02	(346,515,580)	(293,746 88)	743,186,907	(1,089,702,487)	(157,089 000) USD	21 JUL-00	SAMSUNG HEAVY IND KRW5000 (REFE) FROM 6853059) (SEDOL 6772217) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 4,740 0000000 COM 1,414,740 EXP FX RATE 1,112 8422 KRW/USD 213 000
841 68	25,512,402	23,767 12	661,365,852	(635,853,450)	(32,030 000) USD	21-JUL-00	HYUNDAI ELEC IND KRW5000 (SEDOL 6450267) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 20,750 0000000 COM 1,262,780 EXP FX RATE 1,112 8422 KRW/USD 1,993,868 000
841 68	25,512,402	23,767 12	661,365,852	(635,853,450)	(32,030 000) USD	21-JUL-00	HYUNDAI ELEC IND KRW5000 (SEDOL 6450267) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 20,750 0000000 COM 1,262,780 EXP FX RATE 1,112 8422 KRW/USD 1,993,868 000
(95 39)	4,941,801	4,345 31	44,304,081	(39,362,280)	(523 000) USD	21 JUL 00	KOREA TELECOM KRW5000 (SEDOL 6505316) SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 65,300 0000000 COM 84,760 EXP FX RATE 1,112 8422 KRW/USD 223,059 000
(95 39)	4,941,801	4,345 31	44,304,081	(39,362,280)	(523 000) USD	21 JUL 00	KOREA TELECOM KRW5000 (SEDOL 6505316) SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 65,300 0000000 COM 84,760 EXP FX RATE 1,112 8422 KRW/USD 223,059 000
1,074 00	(26,687,892)	(22,907 74)	216,816,378	(243,504,270)	(10,840 000) USD	21 JUL-00	HYUNDAI HEAVY INDUSTRIES CO COMMON STOCK (SEDOL 6446620) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 20,100 0000000 COM 413,970 EXP FX RATE 1,112 8422 KRW/USD 653,652 000
1,074 00	(26,687,892)	(22,907 74)	216,816,378	(243,504,270)	(10,840 000) USD	21 JUL-00	HYUNDAI HEAVY INDUSTRIES CO COMMON STOCK (SEDOL 6446620) SALE TO SETTLE ON 25-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 20,100 0000000 COM 413,970 EXP FX RATE 1,112 8422 KRW/USD 653,652 000

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG 00

01-11-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	(301,462,844)	(269,426,90)	311,807,122	(613,269,966)	21-JUL-00 KRW (59,950,000) USD	KOREA DATA SYSTEMS CO COMMON STOCK (REFER FROM 6502834) (SEDL 6167750) SALE TO SETTLE ON 25 JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 6,150 0000000 COM 595,350 EXP 940,028 000 FX RATE 1,112 8422 KRW/USD
	1,740,684,498	2,014,212 79	12,209,540,823	(10,468,856,325)	KRW (8,957,239 85)	TOTAL SO KOREAN WON
	1,222,980 08	1,222,980 08	(1,546,035 92)	2,769,016 00	SKK (2,384 000) USD	SLOVAKIA KORUNA NAFTA AS NAFTA AS ORD SKK1000 (SEDL 4587286) REVOKE OF SALE TO SETTLE ON 05-JUN-00 THROUGH J AT 650 0000000 COM 3,564 08 NAFTA AS ORD SKK1000
	(1,222,980 08)	(44,271 23)	1,546,035 92	(2,769,016 00)	SKK (2,384 000) USD	SLOVAKIA KORUNA NAFTA AS NAFTA AS ORD SKK1000 (SEDL 4587286) SALE TO SETTLE ON 12-JUN-00 THROUGH J AT 650 0000000 COM 3,564 08 SLOVAKIA KORUNA
	(17,252 42)	(27,018 81)	34,155 95	(78,427 18)	USD (2,384 000) USD	TOTAL NAFTA AS
	265,295 31	7,296 36	5,401,403 00	(5,136,107 69)	TWD (23,000 000) USD	NEW TAIWAN DOLLARS HOU HAI PRECISION INDUSTRY CO HOU HAI PRECISION INDUSTRY CO TWS10 (SEDL 6438564) SALE TO SETTLE ON 25-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 236 0000000 COM 7,576 00 EXP 19,021 000 FX RATE 31 0450 TWD/USD
	8,545 51	265,295 31	173,986 21	(166,689 85)	USD	TOTAL SLOVAKIA KORUNA
	(1,249 15)				USD	

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21 AUG-00
 PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						24-JUL-00 TWD	UNI PRESIDENT ENT (FORMERLY PRESIDENT ENTERPRISES CORP)
(323 36)	147,078 00	4,414 21	147,078 00	1,469,068 00	(1,321,990 00)		UNI PRESIDENT ENT (FORMERLY PRESIDENT ENTERPRISES CORP)
						24-JUL-00 TWD	ACCTON TECH (SEDOL 6005214)
(742 65)	41,095 00	581 07	41,095 00	3,066,899 00	(3,025,804 00)		ACCTON TECHNOLOGY CORP TWD10
						24-JUL-00 TWD	VIA TECHNOLOGIES INC COMMON
(37 89)	13,622 22	403 24	13,622 22	548,246 00	(534,623 78)		VIA TECHNOLOGIES INC COMMON
						24-JUL-00 TWD	VIA TECHNOLOGIES INC COMMON
(1,039 22)	(121,452 22)	(4,951 35)	(121,452 22)	4,155,538 00	(4,276,990 22)		VIA TECHNOLOGIES INC COMMON
						24-JUL-00 TWD	STOCK (SEDOL 6148823)
						24-JUL-00 TWD	SALE TO SETTLE ON 15-JUL-00 THROUGH
						24-JUL-00 TWD	INDSUEZ W I CARR AT 551 0000000 COM 785 00 EXP 1,969 000
						24-JUL-00 TWD	FX RATE 30 8800 TWD/USD
						24-JUL-00 TWD	SALE TO SETTLE ON 25-JUL-00 THROUGH
						24-JUL-00 TWD	UBS WARBURG (HONG KONG) LIMITED AT 67 0000000 COM 4,301 00 EXP 10,800 000
						24-JUL-00 TWD	FX RATE 31 0450 TWD/USD
						24-JUL-00 TWD	UNI PRESIDENT ENT (FORMERLY PRESIDENT ENTERPRISES CORP)
						24-JUL-00 TWD	ACCTON TECH (SEDOL 6005214)
						24-JUL-00 TWD	SALE TO SETTLE ON 25-JUL-00 THROUGH
						24-JUL-00 TWD	UBS WARBURG (HONG KONG) LIMITED AT 25 9000000 COM 2,060 00 EXP 5,172 000
						24-JUL-00 TWD	FX RATE 31 0450 TWD/USD
						24-JUL-00 TWD	UNI PRESIDENT ENT (FORMERLY PRESIDENT ENTERPRISES CORP)
						24-JUL-00 TWD	ACCTON TECH (SEDOL 6005214)
						24-JUL-00 TWD	SALE TO SETTLE ON 25-JUL-00 THROUGH
						24-JUL-00 TWD	UBS WARBURG (HONG KONG) LIMITED AT 522 0000000 COM 5,828 00 EXP 14,634 000
						24-JUL-00 TWD	FX RATE 31 0450 TWD/USD
						24-JUL-00 TWD	TOTAL VIA TECHNOLOGIES
(1,077 11)	(107,830 00)	(4,548 11)	(107,830 00)	4,703,784 00	(4,811,614 00)		TOTAL VIA TECHNOLOGIES
						24-JUL-00 TWD	TOTAL NEW TAIWAN DOLLARS
(3 392 27)	11,135 80	7,743 53	345,638 31	14,641,154 00	(14,295,515 69)		TOTAL NEW TAIWAN DOLLARS

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	(162,424 02)	(162,424 02)	318,335 98	(480,760 00)	10-JUL-00 THB	SAHA PATHANAP (FR) SAHA PATHANAPIBUL PUBLIC COMPANY LTD THB10 (FOREIGN REG) (FORMERLY SAHA PATHANAPIBUL) (SEDOL 6787622) SALE TO SETTLE ON 13-JUL-00 THROUGH AT 40 0004000 COM 1,600 02 EXP 67 200 UBS WARBURG (HONG KONG) LIMITED FX RATE 39 9500 THB/USD
	(7,154 75)	(4,065 68)	7,968 36	(19,188 79)	(8,000 000) USD	SAHA PATHANAP (FR) SAHA PATHANAPIBUL LTD THB10 (FOREIGN REG) (FORMERLY SAHA PATHANAPIBUL) (SEDOL 6767622) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 37 0000000 COM 55 50 EXP 2 330 FX RATE 40 3750 THB/USD
	(273 05)	(6,986 33)	11,042 17	(18,028 50)	21-JUL 00 THB	SAHA PATHANAPIBUL PUBLIC COMPANY LTD THB10 (FOREIGN REG) (FORMERLY SAHA PATHANAPIBUL) (SEDOL 6767622) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 37 0000000 COM 55 50 EXP 2 330 FX RATE 40 3750 THB/USD
	(7,427 80)	(4,238 72)	8,241 85	(19,908 37)	THB USD	TOTAL SAHA PATHANAP (FR) HANA MICRO (FR) HANA MICROELECTRONICS CO THB10 (FOREIGN REG) (SEDOL 6413668) SALE TO SETTLE ON 11-JUL-00 THROUGH HONG KONG AND SHANGHAI BANKING/BANGKOK AT 308 0988000 COM 154 05 EXP 6 470 FX RATE 39 5649 THB/USD
	(99 42)	586 61	23,209 24	(7,440 12)	06-JUL 00 THB	HANA MICROELECTRONICS CO THB10 (FOREIGN REG) (SEDOL 6413668) SALE TO SETTLE ON 11-JUL-00 THROUGH HONG KONG AND SHANGHAI BANKING/BANGKOK AT 308 0988000 COM 154 05 EXP 6 470 FX RATE 39 5649 THB/USD
	4	(7,618 41)	18,627 44	(26,245 85)	03 JUL-00 THB	THAI FARM BK (LR) THAI FARMERS BANK PUBLIC CO LTD THB10 (LOCAL REG) (REREF FROM 6869573) (SEDOL 6888783) SALE TO SETTLE ON 06-JUL 00 THROUGH HONG KONG AND SHANGHAI BANKING/BANGKOK AT 26 7500000 COM 93 63 EXP 3 930 FX RATE 39 3650 THB/USD

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE	DESCRIPTION	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
73.68	04 JUL-00	THAI FARMERS BANK PUBLIC CO LTD THB10 (LOCAL REG) (REF FROM 6869573) (SEDOL 6888783) SALE TO SETTLE ON 07-JUL-00 THROUGH HONG KONG AND SHANGHAI BANKING/BANGKOK AT 26 2250000 COM 236 03 EXP 9 910 FX RATE 39 3450 THB/USD	(1,800 000) USD	(67,489 33)	46,959 06	(20,530 27)	(20,530 27)	(521 80)
102.00	21-JUL-00	ITALIAN-THAI (FR) ITALIAN-THAI DEVELOPMENT PLC ORD THB10(FOREIGN REG) (SEDOL 6461731) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 18 7500000 COM 1,030 13 EXP 43 270 FX RATE 40 3750 THB/USD	(12,300 000) USD	(312,448 58)	204,951 60	(107,496 96)	(107,496 96)	(2,662 46)
(19,318.30)	21-JUL-00	BEC WORLD THB10(FOREIGN) (SEDOL 6078142) SALE TO SETTLE ON 26-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 252 0000000 COM 55,377 00 EXP FX RATE 40 3750 THB/USD	(43,950 000) USD	(11,355,226 39)	11,017,697 17	(338,029 22)	(338,029 22)	(8,372 24)
(26,228.43)	06-JUL-00	TURKISH LIRAS ARCELIX ARCELIX (SEDOL 4051800) SALE TO SETTLE ON 10-JUL-00 THROUGH IKTISAT BANKASI T A S /ISTANBUL AT 30,500 0000000 COM 14,411,250 00 FX RATE 625,000 0000 TRL/USD	(225,000 000) USD	(176,363,293 71)	6,848,088,750 00	6,671,725,456 29	6,671,725,456 29	10,674 76
(2,112.67)	06-JUL-00	TOTAL THAI BAHTS THB (12,268,138 75) 11,648,262 78 288,643 55 (619,875 97) (15,402 14)		(2,394 85)	10,956 94	8,562 09	6,671,725,456 29	(2,112.67)

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(8,920 15)	28,169,507,482 10	36,151 06	28,169,507,482 10	48,262 64	07-JUL-00 TRL (744,645,017 90) (10,111 58) (950,000 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 11-JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 30,500 0000000 COM 60,847,500 00 FX RATE 625,000 0000 TRL/USD
(10,826 24)	34,541,458,280 33	44,440 09	34,541,458,280 33	56,712 36	10-JUL 00 TRL (903,763,900 67) (12,272 27) (1,153,000 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 12-JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 30,806 4300000 COM 74,591,609 00 FX RATE 625,000 0000 TRL/USD
(751 17)	2,372,169,051 13	3,044 30	2,372,169,051 13	3,895 80	11 JUL-00 TRL (62,706,948 87) (851 50) (80,000 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 13-JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 30,500 0000000 COM 5,124,000 00 FX RATE 625,000 0000 TRL/USD
(1 690 13)	4,529,081,365 03	5,556 40	4,529,081,365 03	7,472 28	17 JUL-00 TRL (141,090,634 97) (1,915 88) (180,000 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 19 JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 26,000 0000000 COM 9,828,000 00 FX RATE 625,000 0000 TRL/USD
(20,535 12)	54,343,062,693 12	66,413 78	54,343,062,693 12	89,691 70	20 JUL-00 TRL (1,714,251,214 88) (23 277 92) (2,187,000 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 24-JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 25,686 0000000 COM 117,968,092 00 FX RATE 625,000 0000 TRL/USD
(280,634 53)	690,295,840,593 13	823,838 81	690,295,840,593 13	1,141,956 69	21-JUL-00 TRL (23,427,090,354 87) (318,117 88) (29,887,712 000) USD	ARCELIX (SEDL 4051800) SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 24,000 0000000 COM 1,506,340,685 00 EXP 2,075,816,387 000 FX RATE 625,000 0000 TRL/USD
(325,470 01)	820,922,844,921 13	988,006 53	820,922,844,921 13	1,356,948 41	TRL (27,169,911,365 87) (368,941 88) USD	TOTAL ARCELIX

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22 AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(227 06)	19,362,459 37	19,362,459 37	9,080,890,000 00	(9,061,527,540 63)	18-JUL 00 TRL	TURCAS PETROCULUK TRLL1000 (SEDOL 4907572) SALE TO SETTLE ON 20 JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 32,500 00000000 COM 19,110,000 00 FX RATE 625,000 0000 TRL/USD
(632 53)	53,938,279 63	53,938,279 63	25,296,765,000 00	(25,242,826,720 37)	19 JUL-00 TRL	TURPAS PETROCULUK TRLL1000 (SEDOL 4907572) SALE TO SETTLE ON 21-JUL-00 THROUGH IKTISAT BANKKASI T A S /ISTANBUL AT 32,500 00000000 COM 53,235,000 00 FX RATE 625,000 0000 TRL/USD

(859 59)	73,300,739 00	73,300,739 00	34,377,655,000 00	(34,304,354,261 00)	TRL	TOTAL TURCAS PETROCULUK
(2 108 18)	(6,952 53)	(4,345,332,082 11)	13,342,637,007 00	(17,687,969,089 11)	20-JUL-00 TRL	SABANCI HOLDING COMMON STOCK (REFER FROM XHOSHR1) (SEDOL 5268568) SALE TO SETTLE ON 24-JUL-00 THROUGH GLOBAL SECURITIES /ISTANBUL AT 6,597 0000000 COM 33,440,193 00 FX RATE 625,000 0000 TRL/USD

(328,437 78)	816,650,813,578 02	816,650,813,578 02	895,813,048,294 00	(79,162,234,715 98)	TRL	TOTAL TURKISH LIRAS
1,682 14	1,306,641 29	978,203 51	1,433,300 87	(455,097 36)	USD	AMPAL AMER ISRAEL AMPAL-AMERICAN ISRAEL CORP CLASS A COM STK USD1 (SEDOL 2031822) SALE TO SETTLE ON 25-JUL 00 THROUGH SBC WARBURG DILLON READ INC AT 17 8750000 EXP 0 210 FX RATE 1 0000 USD/USD

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					21-JUL-00	AMPAL-AMERICAN ISRAEL CORP CLASS A COM STK USD1 (SEDOL 2031622) SALE TO SETTLE ON 26-JUL-00 THROUGH SBC WARBURG DILLON READ INC AT 17 3378000 EXP 0 340 FX RATE 1 0000 USD/USD
		2,475 98	10,055 58	(7,579 60)	USD (580 000)	
		4,158 12	4,158 12	(12,153 50)	USD	TOTAL AMPAL AMER ISRAEL
		40,619 41	70,078 96	(29,459 55)	USD (1,110 000)	TELEFONO DE MEXICO SA ADR REPRS 20 SERIES L SHARES AMERICAN DEPOSITARY RECEIPT (SEDOL 2881612) SALE TO SETTLE ON 07-JUL-00 THROUGH CITIBANK/ADR AT 63 1863000 COM 55 50 EXP 2 330 FX RATE 1 0000 USD/USD
		477 43	1,754 00	(1,276 57)	USD (400 000)	JARDINE MATHESON RE JARDINE MATHESON HOLDINGS USD0 25 (SING REG) (SEDOL 6472119) SALE TO SETTLE ON 12 JUL-00 THROUGH MORGAN STANLEY DEAN WITTER HONG KONG AT 4 3982000 COM 4 40 EXP 0 880 FX RATE 1 0000 USD/USD
		2,399 42	10,058 86	(7,659 44)	USD (2,400 000)	JARDINE MATHESON HOLDINGS USD0 25 10 JUL-00 JARDINE MATHESON HOLDINGS USD0 25 (SING REG) (SEDOL 6472119) SALE TO SETTLE ON 13-JUL-00 THROUGH MORGAN STANLEY DEAN WITTER HONG KONG AT 4 2038000 COM 25 22 EXP 5 040 FX RATE 1 0000 USD/USD
		2,876 85	11,812 86	(8,936 01)	USD	TOTAL JARDINE MATH(SING RE
		2,876 85				
		2,876 85				

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG-00
PREPARED DATE 22-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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					19 JUL-00	MAVESA S A ADR VEBL NPV (SEDOL 2570374) SALE TO SETTLE ON 24-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 3 0000000 COM 159 50 EXP 0 320 FX RATE 1 0000 USD/USD
		(6,851 87)	9,410 18	(16,262 05)	USD	
		(10,047 02)	13,861 76	(23,908 78)	USD	MAVESA S A ADR-EACH CNV INTO 20 VEBL NPV (SEDOL 2570374) SALE TO SETTLE ON 25-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 3 0057000 COM 234 50 EXP 0 470 FX RATE 1 0000 USD/USD
		(10,047 02)	13,861 76	(23,908 78)	USD	
		(16,898 89)	23,271 94	(40,170 83)	USD	TOTAL MAVESA S A ADR
		(16,898 89)	23,271 94	(40,170 83)	USD	
		(4,533 16)	29,887 71	(34,420 87)	USD	TRANS DE GAS ADS TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESS1(REG) (SEDOL 2902844) SALE TO SETTLE ON 20-JUL-00 THROUGH DEUTSCHE MORGAN GRENFFELU NEW YORK AT 9 4195015 COM 159 50 EXP 1 000 FX RATE 1 0000 USD/USD
		(4,533 16)	29,887 71	(34,420 87)	USD	
		(5,273 22)	29,147 65	(34,420 87)	USD	TRANS DE GAS ADS TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESS1(REG) (SEDOL 2902844) SALE TO SETTLE ON 25-JUL-00 THROUGH DEUTSCHE MORGAN GRENFFELU NEW YORK AT 9 1875015 COM 159 50 EXP 0 880 FX RATE 1 0000 USD/USD
		(5,273 22)	29,147 65	(34,420 87)	USD	

EMK FDN/ TEMPLATEON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	(4,719 69)	(4,719 69)	21,176 69	(25,896 58)	21-JUL-00 USD (2,400 000)	TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESL1(REG (SEDOL 2902944) SALE TO SETTLE ON 26 JUL 00 THROUGH SBC WARBURG DILLION READ INC AT 8 874000 COM 120 00 EXP 0 710 FX RATE 1 000 USD/USD
	(4,390 12)	(4,390 12)	18,269 38	(22,659 50)	24-JUL-00 USD (2,100 000)	TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESL1(REG (SEDOL 2902944) SALE TO SETTLE ON 27-JUL-00 THROUGH SBC WARBURG DILLION READ INC AT 8 750000 COM 105 00 EXP 0 620 FX RATE 1 000 USD/USD
	(9,874 63)	(9,874 63)	36,523 40	(46,398 03)	25-JUL-00 USD (4,300 000)	TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESL1(REG (SEDOL 2902944) SALE TO SETTLE ON 28-JUL-00 THROUGH SBC WARBURG DILLION READ INC AT 8 5441000 COM 215 00 EXP 1 230 FX RATE 1 000 USD/USD
	(4,690 91)	(4,690 91)	19,047 62	(23,738 53)	26 JUL-00 USD (2,200 000)	TRANSPORTS DORA DE GAS DEL SUR ADS EACH REPR 5 CLASS B PESL1(REG (SEDOL 2902944) SALE TO SETTLE ON 31-JUL-00 THROUGH SBC WARBURG DILLION READ INC AT 8 7083000 COM 110 00 EXP 0 640 FX RATE 1 000 USD/USD
	(33,481 73)	(33,481 73)	154,052 65	(187,534 38)	USD	TOTAL TRANS DE GAS ADS

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21 AUG 00
PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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		4,636 77	(2,878 73)	7,515 50	USD	IRKUTSK ENTERGO COMMON STOCK (SEDOL 4429645) RUB1 REVOKE OF SALE TO SETTLE ON 27-SEP 99 THROUGH BRUSNWIK WARBURG AT 0 0655001
		28,505 77	(40,055 03)	68,560 80	USD	IRKUTSK ENTERGO COMMON STOCK (SEDOL 4429645) RUB1 REVOKE OF SALE TO SETTLE ON 01-APR-00 THROUGH PARBURY TRADING LTD AT 1 0000000
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		33,142 54	(42,933 76)	76,076 30	USD	TOTAL IRKUTSK ENTERGO

		9,185 65	23,147 75	(13,962 10)	USD	TOTAL ACCESS COMMU (SEDOL 6899310) THB10(CLOB) (REFER FROM 6904816) SALE TO SETTLE ON 06-JUL-00 THROUGH BNP PRIME PEREGRINE AT 4 0030000 COM 58 04 EXP 11 610 FX RATE 1 0000 USD/USD
		1,896 89	4,785 60	(2,888 71)	USD	TOTAL ACCESS COMMUNICATIONS (SEDOL 6899310) THB10(CLOB) (REFER FROM 6904816) SALE TO SETTLE ON 10 JUL-00 THROUGH BNP PRIME PEREGRINE AT 4 0000000 COM 12 00 EXP 2 400 FX RATE 1 0000 USD/USD
		276,777 90	758,229 55	(481,451 65)	USD	TOTAL ACCESS COMMUNICATIONS (SEDOL 6899310) THB10(CLOB) (REFER FROM 6904816) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3 8009000 COM 1,900 45 EXP 50 000 FX RATE 1 0000 USD/USD

276,777 90	276,777 90	276,777 90
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EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					24-JUL-00 USD (615,054 48)	TOTAL ACCESS COMMUNICATIONS THB10(CLOB) (REFER FROM 6904816) (SEDOL 6899310) SALE TO SETTLE ON 27-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 3 7504000 COM 2,395 57 EXP 50 000 FX RATE 1 0000 USD/USD
		340,727 15	955,781 83			TOTAL TOTAL ACCESS COMMUN
		628,587 59	1,741,944 53	(1,113,356 94)	USD	UNIFIED ENERGY SYSTEM
		1,583 80	(3,640 00)	5,223 80	USD (20,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 17-APR-00 THROUGH BRUSNWI WARBURG AT 0 1820000
					12-APR 00 USD (20,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 17-APR 00 THROUGH BRUSNWI WARBURG AT 0 1820000
		405 95	(900 00)	1,305 85	USD (5,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 18-APR-00 THROUGH BRUSNWI WARBURG AT 0 1800000
					13-APR 00 USD (5,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 18-APR-00 THROUGH BRUSNWI WARBURG AT 0 1800000

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG 00
PREPARED DATE 22 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
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		404 95	(901 00)	1,305 95	14-APR 00	USD (5,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 19 APR-00 THROUGH BRUSNWICK WARBURG AT 0 1802000
		404 95	(901 00)	1,305 95	14-APR 00	USD (5,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 20 APR-00 THROUGH BRUSNWICK WARBURG AT 0 1625000
		6,523 40	(10,741 25)	17,264 65	17-APR-00	USD (66,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 20 APR-00 THROUGH BRUSNWICK WARBURG AT 0 1625000
		6,523 40	(10,741 25)	17,264 65	17-APR 00	USD (66,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 20-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1625000
		11,053 88	(17,677 00)	28,730 88	19-APR-00	USD (110,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 24-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1607000
		11,053 88	(17,677 00)	28,730 88	19 APR 00	USD (110,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 24-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1607000

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	8,709 12	8,709 12	(14,040 52)	22,749 64	20-APR-00 USD (87,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 25-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1612000
			14,040 52		20-APR-00 USD (87,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 25-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1612000
			(14,040 52)	22,749 64	20-APR-00 USD (87,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 25-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1612000
	8,792 09	8,792 09	(14,715 00)	23,507 09	24-APR-00 USD (90,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 27-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1635000
			14,715 00		24-APR-00 USD (90,000 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 27-APR-00 THROUGH BRUSNWICK WARBURG AT 0 1635000
	21,643 89	21,643 89	(20,172 60)	41,816 49	25-MAY-00 USD (160,100 000)	UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 30-MAY-00 THROUGH BRUSNWICK WARBURG AT 0 1260000

EMK FDN/ TEMPLATEON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG-00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 30-MAY-00 THROUGH BRUNSWICK WARBURG AT 0 1260000	25-MAY-00 USD (160,100 000)		20,172 60			
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) REVOKE OF SALE TO SETTLE ON 31-MAY-00 THROUGH BRUNSWICK WARBURG AT 0 1273000	26-MAY-00 USD (500,600 000)	124,177 64	(63,726 38)	60,451 26		
UNIFIED ENERGY SYSTEMS COMMON STOCK (SEDOL 4889335) SALE TO SETTLE ON 31 MAY-00 THROUGH BRUNSWICK WARBURG AT 0 1273000	26 MAY-00 USD (500,600 000)		63,726 38			
TOTAL UNIFIED ENERGY SYSTEM	USD	288,831 73	(14,040 52)	128,277 46		
JARDINE STRATEGIC COMMON STOCK (REREF FROM 6472960) JARDINE STRATEGIC HLDGS LTD (SEDOL 6098850) SALE TO SETTLE ON 12-JUL-00 THROUGH MORGAN STANLEY DEAN WITTER HONG KONG AT 2 706000 COM 13 50 EXP 2 700 FX RATE 1 0000 USD/USD	07-JUL-00 USD (2,000 000)	(4,917 64)	5,385 00	467 36		
JARDINE STRATEGIC HLDGS LTD (SEDOL 6098850) COMMON STOCK (REREF FROM 6472960) SALE TO SETTLE ON 17-JUL-00 THROUGH MORGAN STANLEY DEAN WITTER HONG KONG AT 2 600000 COM 6 50 EXP 1 300 FX RATE 1 0000 USD/USD	12-JUL-00 USD (1,000 000)	(2,458 82)	2,592 20	133 38		
TOTAL				128,277 46		

EMK FDN/ TEMPLETON 215052
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-AUG-00
PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					14-JUL-00	JARDINE STRATEGIC HLDS LTD COMMON STOCK (REF FROM 6472960) (SEDOL 6098850) SALE TO SETTLE ON 19-JUL-00 THROUGH MORGAN STANLEY DEAN WITTER HONG KONG AT 2 6000000 COM 13 00 EXP 2 600 FX RATE 1 0000 USD/USD
		266 76	5,184 40	(4,917 64)	USD	
					21-JUL-00	JARDINE STRATEGIC HLDS LTD COMMON STOCK (REF FROM 6472960) (SEDOL 6098850) SALE TO SETTLE ON 26 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 2 5500000 COM 86 06 EXP 17 210 FX RATE 1 0000 USD/USD
		1,127 63	34,321 73	(33,194 10)	USD	
					28-JUL-00	ARGENTINE PESOS MOLINOS RIO MOLINOS RIO ARS1 (REREF FROM 3562842) (SEDOL 2598569)
					ARS	
					USD	
					28-JUL-00	CAPEX SA CAPEX SA ORD ARP1 (SEDOL 2175144)
					ARS	
					USD	
					28-JUL-00	FREE DELIVER ASSET- TRANSITION
					ARS	
					USD	
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					USD	

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	COMPONENT	TOTAL	SECURITY COMPONENT	COMPONENT	DATE/ UNITS	COST	PROCEEDS	TOTAL	DESCRIPTION
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USD			29,120,503.88	②	(173,012,600.30)		75,373,844.08	①	75,373,844.08	CORPORATE ACTIONS
USD			(49,620,984.34)							PURCHASES
USD										SALES
USD										SECURITY TRANSFERS OUT
USD										ACCOUNT TOTALS
USD			2,361,243.78	③	2,361,243.78		5,662,589.50		5,662,589.50	
USD										ACCOUNT TOTALS
USD										SECURITY TRANSFERS OUT
USD										PURCHASES
USD										SALES
USD										SECURITY TRANSFERS OUT
USD										ACCOUNT TOTALS

July 2001

Proceeds ① 75,373,844.08
 Cost ② 73,012,600.30
 Gain/Loss ③ 2,361,243.78

EMK FDN/ TEMPLETON 215052
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-AUG 00
 PREPARED DATE 22-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
							SALES CASH AND EQUIVALENTS
							INDONESIAN RUPIAHS
							INDONESIAN RUPIAH
							INDONESIAN RUPIAH
							(BT-STD 0101636)
							WRITE-DOWN OF ASSET BOOK VALUE
							TOTAL INDONESIAN RUPIAHS
							USD
							IDR
							30 AUG-00
							(2,369,350 00)
							(275 03)
							(2,369,350 00)
							(283 37)
							(2,369,350 00)
							(283 37)

							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0303107)
							SALE MONEY MARKET MUTUAL FUNDS
							TO SETTLE ON 02-AUG-00
							AT 1 0000000
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0303107)
							SALE MONEY MARKET MUTUAL FUNDS
							TO SETTLE ON 03-AUG-00
							AT 1 0000000
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0303107)
							SALE MONEY MARKET MUTUAL FUNDS
							TO SETTLE ON 08-AUG-00
							AT 1 0000000
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0303107)
							SALE MONEY MARKET MUTUAL FUNDS
							TO SETTLE ON 09-AUG-00
							AT 1 0000000
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0303107)
							SALE MONEY MARKET MUTUAL FUNDS
							TO SETTLE ON 11-AUG 00
							AT 1 0000000

EMK FDN/ TEMPLETON 215052
 FROM 01-AUG-00 TO 31-AUG 00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21 SEP-00
 PREPARED DATE 21-SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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			14,719.11	(14,719.11)	USD 14-AUG-00 (14,719.110)	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 14-AUG-00 AT 1 0000000
			701,862.26	(701,862.26)	USD 21-AUG-00 (701,862.260)	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 21-AUG-00 AT 1 0000000
			70,061.75	(70,061.75)	USD 22-AUG-00 (70,061.750)	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 22 AUG-00 AT 1 0000000
			33,722.39	(33,722.39)	USD 24-AUG-00 (33,722.390)	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 24-AUG-00 AT 1 0000000
			87.73	(87.73)	USD 31-AUG-00 (87.730)	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 31 AUG-00 AT 1 0000000

4,467,395.45	(4,467,395.45)	USD	TOTAL BT INSTITUTIONAL			
4,467,395.45	(4,467,395.45)	USD	TOTAL US DOLLARS			
4,467,395.45	(4,467,395.45)	USD	TOTAL CASH AND EQUIVALENTS			

8.34	(283.37)	USD				
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EMK FDN/ TEMPLETON 215052
FROM 01 AUG-00 TO 31 AUG-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-SEP-00
PREPARED DATE 21-SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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(0 03)	144,697 62	38,078 29	1,801,545 41	1,946,243 03	24-JUL-00 MYR	GENTING BERHAD MALAYSIAN RINGGITS GENTING BERHAD MYR50 (REREF FROM 6366632) (REREF FROM 6366676) (SEDL 6366676) REVOKE OF SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13 6000000 COM 3,431 55 EXP 1,103 040
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0 03	(144,698 12)	(38,078 42)	1,801,545 41	(1,946,243 53)	24-JUL-00 MYR	GENTING BERHAD MYR50 (REREF FROM 6366632) (REREF FROM 6366665) (SEDL 6366676) SALE TO SETTLE ON 31-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 13 6000000 COM 3,431 55 EXP 1,103 040
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TOTAL GENTING BERHAD						
	(0 50)	(0 13)	(0 50)	(0 13)	MYR	USD

(0 01)	71,351 66	18,776 74	(320,598 49)	391,950 15	21-JUL-00 MYR	RESORTS WORLD BEHARD ORD MYR50 (REREF FROM 6733270 & 7697182) (SEDL 6731962) REVOKE OF SALE TO SETTLE ON 28-JUL 00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9 4779000 COM 1,288 99 EXP 361 120
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EMK FDN/ TEMPLETON 215052
 FROM 01-AUG-00 TO 31-AUG-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-SEP 00
 PREPARED DATE 21-SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
RESORTS WORLD BEHARD ORD MYR0 50 (REFER FROM 6733270 & 7697182) (SEDOL 6731962) SALE TO SETTLE ON 28-JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 9.4779000 COM 1.288 99 EXP 361 120 FX RATE 3.8000 MYR/USD	21-JUL-00	(34,000 000) USD	320 598 49	(71,352 16)	(71,352 16)	0 01
TOTAL RESORTS WORLD BHD MYR (0 50) USD (0 13)		(91,950 65)	84,368 03	(18,776 87)	(18,776 88)	
TOTAL MALAYSIAN RINGGITS MYR (1 00) USD (0 26)		(103,144 90)		(1,352 16)	(1,352 16)	
TOTAL EQUITIES USD (0 26) USD (0 26)		(1,274,513 87)	4,467,395 45	(275 29)	(283 63)	8 34
TOTAL SALES USD (4,467,670 74)				(283 63)	(283 63)	
SECURITY TRANSFERS OUT EQUITIES HONG KONG DOLLARS CHINA AEROSPACE CHINA AEROSPACE INTL HOLDING HKD1 (FORMERLY CONIC INVESTMENT) (SEDOL 6215875) RYOKE OF FREE DELIVER ASSET- TRANSITION	28 JUL 00	(503,400 000) USD	1,274,513 87	163,722 12		
CHINA AEROSPACE CHINA AEROSPACE INTL HOLDING HKD1 (FORMERLY CONIC INVESTMENT) (SEDOL 6215875) RYOKE OF FREE DELIVER ASSET- TRANSITION	28-JUL-00	(503,400 000) USD	(1,274,744 12)	(163,751 65)		
CHINA AEROSPACE INTL HOLDING HKD1 (FORMERLY CONIC INVESTMENT) (SEDOL 6215875) FREE DELIVER ASSET- TRANSITION		(230 25)	(230 25)	(29 53)		
TOTAL CHINA AEROSPACE HKD (230 25) USD (29 53)		(230 25)	(230 25)	(29 53)		
TOTAL HONG KONG DOLLARS HKD (230 25) USD (29 53)		(230 25)	(230 25)	(29 53)		

EMK FDN/ TEMPLETON 215052
 FROM 01-AUG-00 TO 31-AUG-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-SEP-00
 PREPARED DATE 21-SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						PAKISTAN RUPEES
				25,938,895 51	28-JUL-00 PKR	PAKISTAN TELECOM CORP A PKR10 (REFER FROM 6702195) (SEDOL 6672629) REVOKE OF FREE DELIVER ASSET- TRANSITION
				(25,943,703 01)	28-JUL-00 PKR	PAKISTAN TELECOM CORP A PKR10 (REFER FROM 6702195) (SEDOL 6672629) FREE DELIVER ASSET- TRANSITION
						TOTAL PAKISTAN TELECOM
				(4,807 50)	PKR	
				(90 10)	USD	
						TOTAL PAKISTAN RUPEES
						THAI BAHTS
				(10,323,335 64)	11-AUG 00 THB	CP FOOD PUBLIC (FR) CHAROEN POKPHAND FOOD PUBLIC CO LTD THB10 (FOREIGN REG) (FORMERLY CHAROEN POKPHAND FEEDMILL) (SEDOL 6160458) FREE DELIVER ASSET- TRANSITION
				(344,426 03) ✓	USD	
				(10,323,335 64)	THB	
				(344,426 03)	USD	
						TOTAL THAI BAHTS

EMK FDN/ TEMPLETON 215052
FROM 01-AUG-00 TO 31 AUG 00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 21-SEP-00
PREPARED DATE 21 SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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REALIZED GAIN/LOSS ON INVESTMENTS

US DOLLARS TRANS DE GAS ADS	28-JUL 00	USD	(299,968 69) ✓			
TRANSPTS DORA DE GAS DEL SUR						
ADS EACH REPR 5 CLASS B PESS1(REG						
ADS						
(SEVOL 2902944)						
FREE DELIVER ASSET - TRANSITION						
TOTAL US DOLLARS		USD	(299,968 69)			
TOTAL EQUITIES		USD	(644,514 35)			
TOTAL SECURITY TRANSFERS OUT		USD	(644,514 35)			

ACCOUNT TOTALS	USD	USD	USD	USD	USD	USD
CORPORATE ACTIONS						
EXERCISES/ASSIGNMENTS						
EXPIRATIONS						
PURCHASES		USD	2,707,842 41			
SALES		USD	② (12,261 06)			
SECURITY TRANSFERS OUT		USD	④ (4,467,670 74)			
ACCOUNT TOTALS		USD	(2,416,603 74)			
		USD	4,467,395 45			
		USD	① - 0 -			
		USD	③ (12,261 06)			
		USD	⑤ (275 29)			
		USD	(12,536 35)			
		USD	(12,660 64)			
		USD	115 95			
		USD	8 34			
		USD	124 29			

August 2001
 Proceeds ④ 4,467,395 45
 Cost ⑤ -4,479,931 80
 Gain/Loss ③ -12,536 35

EMK FDN/ TEMPLETON 215052
 FROM 01-AUG 00 TO 31-AUG-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 21-SEP-00
 PREPARED DATE 21-SEP-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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IRKUTSK ENTERGO COMMON STOCK	13 OCT-99	USD				
(SEDO 4429645) RUB1 PURCHASE TO SETTLE ON 18-OCT-99 THROUGH BRUNSWICK WARBURG NOMINEES AT 1 0000000						
TOTAL IRKUTSK ENTERGO						
USD						
TOTAL US DOLLARS						
USD						
TOTAL EQUITIES						
USD						
TOTAL PURCHASES						
USD						

SALES CASH AND EQUIVALENTS US DOLLARS

BT INSTITUTIONAL LIQUID ASSETS FUND	11-SEP-00	USD	(253,508 63)	253,508 63		
(BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 11-SEP-00 AT 1 0000000						
BT INSTITUTIONAL LIQUID ASSETS FUND	13-SEP 00	USD	(253,762 44)	253,762 44		
(BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 13-SEP-00 AT 1 0000000						

EMK FDN/ TEMPLETON 215052
 FROM 01 SEP-00 TO 30-SEP-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 27-OCT-00
 PREPARED DATE 27 OCT 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT							
17,252.42	1,222,980.08	27,018.81	1,222,980.08	(1,546,035.92)	2,769,016.00	05-JUN-00 SKK	NAFTA AS ORD SKK1000 (SEDOL 4587286) REVOKE OF SALE TO SETTLE ON AT 650 0000000 COM 3,564 08 SREUNHONG THROUGH J
(17,252.42)	(1,222,980.08)	(27,018.81)	(1,222,980.08)	1,546,035.92	(2,769,016.00)	05-JUN-00 SKK	NAFTA AS ORD SKK1000 (SEDOL 4587286) SALE TO SETTLE ON 12-JUN 00 SREUNHONG LTD AT 650 0000000 COM 3,564 08 FX RATE 45 2640 SKK/USD
	47,744.00	1,054.79	47,744.00	47,744.00	47,744.00	SKK	TOTAL NAFTA AS
	47,744.00	1,054.79	47,744.00	47,744.00	47,744.00	USD	TOTAL SLOVAKIA KORUNA
1,249.15	(265,295.31)	(8,545.51)	(265,295.31)	(5,401,403.00)	5,136,107.69	24-JUL-00 TWD	NEW TAIWAN DOLLARS HOU HAI PRECISION HOU HAI PRECISION INDUSTRY CO COMMON STOCK TWD10 (SEDOL 6438564) BACKOUT OF PREVIOUS SALE TO SETTLE ON 25 JUL-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 236 0000000 COM 7,576 00 EXP 19,021 000

EMK FDN/ TEMPLETON 215052
FROM 01-SEP-00 TO 30 SEP-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 27-OCT-00
PREPARED DATE 27-OCT-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	DESCRIPTION	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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	08 JUN-98	ORBIS COMMON STOCK PLN2 (SEDOŁ 5349173) ORBIS FREE DELIVER ASSET- TRANSITION	(6,881 01) PLN	(6,881 01) PLN	(6,881 01) PLN		
	01-AUG-00	CHAREON POKPHAN CHAREON POKPHAN FOODS WARRANTS EXPIRE 30JUN2002 (BT-STD 4041630) FREE DELIVER ASSET TRANSITION	(183 000) USD	(183 000) USD	(183 000) USD		
		TOTAL POLISH ZLOTYS	(6,881 01) PLN	(6,881 01) PLN	(6,881 01) PLN		
		TOTAL THAI BAHTS	THB	THB	THB		
		TOTAL EQUITIES	USD	USD	USD		
		TOTAL SECURITY TRANSFERS OUT	USD	USD	USD		

	USD	CORPORATE ACTIONS	② 164,766 00	① 164,766 00	-		
	USD	PURCHASES	↓ 131,904 54	↓ 104,853 21	↓ 33,056 37	③	
	USD	SALES	↓ 532,965 14	↓ 593,866 77	60,901 63		
	USD	SECURITY TRANSFERS OUT	(171,555 15)	758,632 77	27,845 26		
	USD	ACCOUNT TOTALS	② (164,766 00)	① 164,766 00	-	③	(154,263 34)

Proceeds £0. 865,485 98 Cost £2 = 835,640 72 Gain/Loss £3 = 27,845 26
 September 2001

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 30-OCT-00 AT 1 0000000	30-OCT-00 6,437 78	USD 6,437 78				
TOTAL BT INSTITUTIONAL						
USD 630,955 76						
TOTAL US DOLLARS						
USD 630,955 76						
TOTAL CASH AND EQUIVALENTS						
USD 630,955 76						
TOTAL PURCHASES						

SALES CASH AND EQUIVALENTS US DOLLARS						
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 10-OCT 00 AT 1 0000000	10-OCT-00 (19,991 82)	USD (19,991 82)				
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 20-OCT-00 AT 1 0000000	20-OCT-00 (514,788 19)	USD (514,788 19)				
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 31-OCT-00 AT 1 0000000	31-OCT-00 (579 78)	USD (579 78)				
TOTAL BT INSTITUTIONAL						
USD (535,359 79)						
TOTAL US DOLLARS						
USD (535,359 79)						
TOTAL CASH AND EQUIVALENTS						
USD (535,359 79)						

EMK FDN/TEMPLETON 215052
FROM 01-OCT-00 TO 31-OCT-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-NOV-00
PREPARED DATE 10-NOV 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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					04-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 04-OCT-00 AT 1 0000000
		906 86		906 86	USD	
					12-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 12-OCT-00 AT 1 0000000
		220 89		220 89	USD	
					13-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 13-OCT-00 AT 1 0000000
		95 70		95 70	USD	
					18-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 18-OCT-00 AT 1 0000000
		35,314 12		35,314 120	USD	
					18-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 19-OCT-00 AT 1 0000000
		587,749 25		587,749 250	USD	
					23-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 23-OCT-00 AT 1 0000000
		0 02		0 020	USD	
					26-OCT-00	BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) PURCHASE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 26-OCT-00 AT 1 0000000
		231 14		231 140	USD	

PURCHASES
CASH AND EQUIVALENTS
US DOLLARS

EMK FDN/ TEMPLETON 215052
FROM 01-OCT-00 TO 31-OCT-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-NOV-00
PREPARED DATE 10-NOV-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	(2,057 00)	(46,139 26)	(48,196 26)	578,387 24	4,372 26		
PURCHASES	(2,057 00)	(46,139 26)	(48,196 26) ③	578,387 24 ①	630,955 76		
SALES					② (626,583 50)		
SECURITY TRANSFERS OUT							
ACCOUNT TOTALS							

October 2001

Proceeds	① 578,387 24	
Cost	② 626,583 50	
Gain/Loss	③ < 48,196 26 >	

EMK FDN/TEMPLETON 215052
 FROM 01-OCT-00 TO 31-OCT-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 10-NOV-00
 PREPARED DATE 10-NOV 00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
			23,544.75		23,544.75		TOTAL BT INSTITUTIONAL
			23,544.75		23,544.75		TOTAL US DOLLARS
			23,562.12		23,562.12		TOTAL PURCHASES
							EQUITIES
							US DOLLARS
							HACI OMER SABANCI
							HACI OMER SABANCI ADR SERIES-144A
							(SEDOL 2033974)
							REGISTRATION FEE
							TOTAL US DOLLARS
							TOTAL EQUITIES
							CASH AND EQUIVALENTS
							US DOLLARS
							BT INSTITUTIONAL
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0383107)
							PURCHASE MONEY MARKET MUTUAL
							FUNDS TO SETTLE ON 30-JAN-01
							AT 1 0000000
							TOTAL BT INSTITUTIONAL
							TOTAL US DOLLARS
							TOTAL CASH AND EQUIVALENTS
							SALES
							US DOLLARS
							BT INSTITUTIONAL
							BT INSTITUTIONAL LIQUID ASSETS FUND
							(BT-STD 0383107)
							SALE MONEY MARKET FUNDS
							TO SETTLE ON 09-JAN-01
							AT 1 0000000
							TOTAL US DOLLARS
							TOTAL CASH AND EQUIVALENTS

EMK FDN/ TEMPLETON 215052
 FROM 01-JAN-01 TO 31-JAN-01
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 13-FEB-01
 PREPARED DATE 13-FEB-01

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
EQUITIES						
HACI OMER SABANCI HACI OMER SABANCI ADR SERIES-144A (SEDOL 2033974) WRITE DOWN OF ASSET BOOK VALUE	31-JAN 01	USD (17 37)		(17 37)		(17 37)
TOTAL US DOLLARS		USD (17 37)		(17 37)		(17 37)
TOTAL EQUITIES		USD (17 37)		(17 37)		(17 37)
TOTAL SALES		USD (34 74)	17 37	(17 37)		(17 37)
ACCOUNT TOTALS		USD 23,562 12	① 17 37	② (17 37)		(17 37)
PURCHASES		USD ② (34 74)				
SALES		USD 23,527 38				
ACCOUNT TOTALS			17 37	(17 37)		(17 37)

January 2001
 Proceeds ① 17 37
 Cost ② 34 74
 Gain/Loss ③ <17 37>

EMK FDN/ TEMPLETON 215052
 FROM 01-JAN-01 TO 31-JAN 01
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 13 FEB 01
 PREPARED DATE 13-FEB 01

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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							SALES CASH AND EQUIVALENTS US DOLLARS
							BT INSTITUTIONAL BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 07-FEB 01 AT 1 0000000
				274,840 79	(274,840 79)	07-FEB-01 USD (274,840 790)	
				274,840 79	(274,840 79)		TOTAL US DOLLARS
				274,840 79	(274,840 79)		TOTAL CASH AND EQUIVALENTS

							EQUITIES NEW TAIWAN DOLLARS HOU HAI PRECISION HOU HAI PRECISION INDUSTRY CO COMMON STOCK TWD10 (SEDL 6438564) REVOKE OF SALE TO SETTLE ON 07-OCT-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 157 2089000 COM 201 00 EXP 424 000
				185 726 46	326,589 46	06-OCT 00 TWD (900 000) USD 10,599 30	
				185 726 46	(140 863 00)		
				5,934 13	(4,500 70)		
				185,726 46	(14,500 70)		
				185,726 46	(14,500 70)		

164 47

EMK FDN/ TEMPLETON 215052
FROM 01-FEB-01 TO 28-FEB-01
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 08-MAR-01
PREPARED DATE 12-MAR-01

INVESTMENTS ACQUIRED AND DISPOSED

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
HOU HAI PRECISION INDUSTRY CO COMMON STOCK TWD10 (SEDOL 6438564) SALE TO SETTLE ON 07-OCT-00 THROUGH UBS WARBURG (HONG KONG) LIMITED AT 157 2089000 COM 201 00 EXP 424 000 FX RATE 31 2980 TWD/USD	08 OCT-00 TWD (900 000) USD	(326,614 46) (10,600 10)	140,863 00 4,500 70	(185,751 46) (6,099 40)	(185,751 46) (5,934 93)	(164 47)
TOTAL HOU HAI PRECISION	TWD (25 00)	(25 00)		(25 00)	(25 00)	(25 00)
TOTAL NEW TAIWAN DOLLARS	TWD (25 00)	(25 00)		(25 00)	(25 00)	(25 00)
TOTAL EQUITIES	USD (0 80)	(0 80)		(0 80)	(0 80)	(0 80)
TOTAL SALES	USD (274,841 59)	(274,840 79)	274,840 79	(0 80)	(0 80)	(0 80)

ACCOUNT TOTALS	SALES	PURCHASES	ACCOUNT TOTALS
1,647 73	USD (274,841 59)	USD (274,840 79)	USD (273,193 86)
	②	①	
	(274,841 59)	(274,840 79)	(274,840 79)
		③	(0 80)
			(0 80)

February 2001

Proceeds	Cost	Gain/Loss
① 274,840 79	② 274,841 59	③ < 80

HOU HAI PRECISION INDUSTRY CO
 COMMON STOCK TWD10
 (SEDOL 6438564)
 SALE TO SETTLE ON 07-OCT-00
 THROUGH UBS WARBURG (HONG KONG)
 LIMITED
 AT 157 2089000 COM 201 00 EXP 424 000
 FX RATE 31 2980 TWD/USD

ACCOUNT TOTALS
SALES
PURCHASES
ACCOUNT TOTALS

BMK FDN/ TEMPLETON 215052
 FROM 01-FEB-01 TO 28-FEB-01
 UPDATES THROUGH 08-MAR-01
 PREPARED DATE 12-MAR-01

FOR TEMPLETON MANAGED ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

1a Security Title	1b How	1c Date	1d Settlement Amount	1e Basis	1f Gain/Loss
ADVANCED INFO SERVICE PUBLIC CO LTD	Acquired	07/28/00	170 277 10	8 535 26	7,744 84
AKBANK	Purchase	07/28/00	270 534 43	481 373 74	(210 839 31)
AFRIKAN BANK INVESTMENTS LTD	Purchase	07/28/00	1 584 387 83	1 753 262 13	(168 874 20)
AKGANSKA CIMBENTO SANARY VE TICARET AS	Purchase	07/28/00	1 295 000	29 534 81	(10 358 28)
AL AHRAM BEVERAGES CO	Purchase	07/28/00	138 111 65	256 049 68	(117 938 03)
AMERICAN STANDARD SANITARYWARE (THB	Purchase	07/28/00	10 899 84	42 857 16	(31,957 32)
ANGLO AMERICAN PLC	Purchase	07/28/00	1 292 849 78	1 101 533 71	191,316 57
ASIA PULP & PAPER CO LTD	Purchase	07/28/00	417 200 63	615 894 80	(198 694 17)
AUSTRIA TABAK AG	Purchase	07/28/00	91 828 99	121 946 04	(30 117 05)
BANGKOK BANK PUBLIC CO LTD	Purchase	07/28/00	317 932 68	440 515 97	(122 583 31)
BANGKOK BANK PUBLIC CO LTD	Purchase	07/28/00	3 451 62	10 504 34	(7 052 72)
BANK AUSTRIA AG	Purchase	07/28/00	1 592 811 25	1 508 017 18	84 794 07
BARLOW LTD	Purchase	07/28/00	1 043 034 33	903 033 54	140 000 79
BBAG OESTERREICHISCHE BRAU BETEILIGUNGS AG	Purchase	07/28/00	52 294 89	46 803 50	5 491 39
BORSCHODEM	Purchase	08/14/00	218 314 05	169 942 38	48 371 67
BORSODCHERM RT	Purchase	07/28/00	525 714 18	519 080 00	6 634 18
CAPEX SA	Purchase	07/28/00	80 971 38	88 248 70	2 272 68
CESKY TELECOM AS	Purchase	07/28/00	114 500 83	81 599 51	32 901 32
CEZ AS	Purchase	07/28/00	1 051 080 85	857 097 09	193 983 76
CHAOREN POZHANG FOOD PUBLIC CO	Purchase	08/14/00	427,002 84	344 426 03	82 576 81
CHEUNG KONG HLDGS LTD	Purchase	07/28/00	1 923 520 81	914 828 79	1 008 694 02
CHINA AEROSPACE INTL HOLDINGS LTD	Purchase	07/28/00	852 628 30	163 722 12	(81 093 82)
COMPANIA ANONIMA NACIONAL TELEFONOS DE VENEZUELA	Purchase	07/28/00	866 750 00	728 843 32	137 806 68
COMPANIA DE TELECOMUNICACIONES DE CHILE SA	Purchase	07/28/00	300 231 25	423 861 27	(123 630 02)
COMPAHEX HOLDINGS LTD	Purchase	07/28/00	36 185 28	58 874 34	(22 789 06)
CREDICORP LTD	Purchase	07/28/00	2 343 75	3 468 99	(1 125 24)
CRYSTAL SYSTEMS SOLUTIONS LTD	Purchase	07/28/00	8 478 75	9 847 12	(1 368 37)
CYCLE & CARRIAGE LTD	Purchase	07/28/00	13 938 84	18 241 66	(4 404 82)
DAIRY FARM INTERNATIONAL HOLDINGS LTD	Purchase	07/28/00	187 017 00	422 586 57	(236 569 57)
DBS GROUP HOLDINGS LTD	Purchase	07/28/00	447 967 71	460 530 90	(12 563 19)
DE BEERS/CENTENARY AG	Purchase	07/28/00	401 278 28	353 421 93	47 854 35
DOGAN SIREKTELER GRUBU HOLDING AS	Purchase	07/28/00	441 952 30	415 921 17	26 031 13
EESTI TELEKOM AS	Purchase	07/28/00	20 075 00	27 532 76	(7 457 76)
EGIS RT	Purchase	07/28/00	118 229 29	92 889 70	25 339 59
ELECTRICITY GENERATING PUBLIC CO LTD	Purchase	07/28/00	29 554 92	31 886 73	(1,731 81)
ENERGIS SA	Purchase	07/28/00	124 365 75	154 745 83	(30 380 08)
FEDSURE HOLDINGS LTD	Purchase	07/28/00	356 825 49	419 474 33	(62 848 84)
FIRST CAPITAL CORPORATION LTD	Purchase	07/28/00	34 453 73	42 526 93	(8 073 20)
FIRSTSTRAND LTD	Purchase	07/28/00	155 834 83	179 126 08	(23 291 25)
FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA	Purchase	07/28/00	389 338 75	374 552 92	14 785 83
FRASER AND NEAVE LTD	Purchase	07/28/00	992 420 01	894 348 64	98 071 37
FUNDTech LTD	Purchase	07/28/00	238 523 75	354 430 58	(115 906 83)
GALILEO TECHNOLOGY LTD	Purchase	07/28/00	117 812 50	156 074 61	(38 262 11)
GAS AUTHORITY OF INDIA LTD	Purchase	07/28/00	43 550 00	77 114 24	(33 564 24)
GAZ AUTO WORKS	Purchase	07/28/00	700 00	385 00	315 00
GEDRON RICHTER LTD	Purchase	07/28/00	461 164 41	456 012 98	5 151 43
GIAT COMMUNICATIONS LTD	Purchase	07/28/00	1 637 50	1 675 00	(37 50)
GIAT SATELLITE NETWORKS LTD	Purchase	07/28/00	72 000 00	68 845 36	3 154 64
GOLDEN AGRIC RESOURCES CO LTD	Purchase	07/28/00	56 093 98	136 585 41	(80 491 51)
HANA MICROELECTRONICS CO LTD	Purchase	07/28/00	23 500 06	9 486 36	14 013 70
HANG LUNG DEVELOPMENT CO LTD	Purchase	07/28/00	311 879 66	460 813 06	(148 933 40)
HARTWALL OYJ	Purchase	07/28/00	102 567 81	94 289 74	8 277 87

EWING MARION KAUFFMAN FOUNDATION
 ATTACHMENT TO PART IV CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

FOR TEMPLETON MANAGED ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

1a. Security Title	1b. Shares Traded	1c. How Acquired	1d. Date Acquired	1e. Date Sold	1f. Settlement Amount	1g. Basis	1h. Gain/Loss
HONG KONG LAND HOLDINGS LTD	261,000	PURCHASE	07/28/00		430,650.00	385,566.54	45,083.46
HONGKONG & SHANGHAI HOTELS LTD	106,000	PURCHASE	07/28/00		61,167.96	82,247.77	(21,079.81)
H58C HOLDINGS LTD	178,000	PURCHASE	07/28/00		565,890.78	637,271.25	(72,380.47)
HUB POWER CO LTD	1,178,000	PURCHASE	07/28/00		360,569.34	637,271.25	(276,701.91)
HUTCHISON WHAMPOA LTD	46,106	PURCHASE	07/28/00		662,187.68	568,133.99	94,053.69
IMPERIAL HOLDINGS LTD	27,300	PURCHASE	07/28/00		224,281.51	232,420.59	(8,139.08)
ISCOR LTD	175,425	PURCHASE	07/28/00		372,896.23	661,807.68	(288,911.45)
JARDINE MATHESON HOLDINGS LTD	143,373	PURCHASE	07/28/00		610,768.88	457,565.18	153,203.80
JASMINE INTERNATIONAL PUBLIC CO LTD	441,200	PURCHASE	07/28/00		92,974.20	521,012.42	(428,038.22)
KEPPEL CORPORATION LTD	496,800	PURCHASE	07/28/00		1,094,134.33	1,050,324.30	43,810.03
KERSAAF INVESTMENTS LTD	39,074	PURCHASE	07/28/00		159,943.84	185,155.90	(35,212.06)
KOREA TELECOM CORP	1,199	PURCHASE	07/28/00		42,564.50	49,732.45	(7,167.95)
LAND AND HOUSE PUBLIC COMPANY LTD	109,208	PURCHASE	07/28/00		39,678.33	129,496.43	(89,818.10)
LIBERTY GROUP LTD	67,643	PURCHASE	07/28/00		588,749.13	1,010,709.32	(421,960.19)
LUKOIL HOLDINGS	3,900	PURCHASE	07/28/00		52,650.00	52,893.75	(243.75)
LUKOIL HOLDINGS	13,680	PURCHASE	07/28/00		738,720.00	448,636.41	292,083.59
MADECO MANUFACTURERA DE COBRE SA MADECO	10,690	PURCHASE	07/28/00		58,795.00	99,008.54	(40,213.54)
MAGIC SOFTWARE ENTERPRISES LTD	3,200	PURCHASE	07/28/00		33,200.00	35,985.84	(2,785.84)
MATAV RT	26,800	PURCHASE	07/28/00		176,303.86	184,102.60	(7,798.74)
MAVR MELNHOF KARTON AG	4,058	PURCHASE	07/28/00		178,703.54	202,974.82	(24,271.28)
MCL LAND LTD	12,000	PURCHASE	07/28/00		9,685.79	11,256.57	(1,570.78)
MCL MAGYAR OLY ES GAZIPARI RT	18,660	PURCHASE	07/28/00		252,750.12	400,554.27	(147,804.15)
MOLINOS RIO DE LA PLATA SA	66,993	PURCHASE	07/28/00		167,997.29	173,756.11	(5,758.82)
MOSENERGO	34,900	PURCHASE	07/28/00		138,483.08	117,700.03	20,783.03
MOSENERGO	21,910	PURCHASE	07/28/00		84,901.25	73,891.35	11,009.90
NAMPAK LTD	187,208	PURCHASE	07/28/00		352,233.36	215,880.19	136,553.17
NATSTEEL LTD	364,000	PURCHASE	07/28/00		499,483.82	482,097.41	17,386.41
NEDCOR LTD	8,650	PURCHASE	07/28/00		182,828.37	165,481.28	17,347.09
OLD MUTUAL PLC	348,680	PURCHASE	07/28/00		774,896.89	829,598.35	(54,701.46)
OMV AG	6,030	PURCHASE	07/28/00		444,159.26	542,557.33	(98,398.07)
ORBIS COMMON STOCK PLN 2	183	PURCHASE	07/28/00		-	1,612.77	(1,612.77)
ORBOTECH LTD	400	PURCHASE	07/28/00		34,500.00	37,520.46	(3,020.46)
ORCKIT COMMUNICATIONS LTD	4,950	PURCHASE	07/28/00		46,715.63	70,280.27	(23,564.64)
OTP BANK	4,140	PURCHASE	07/28/00		217,378.92	192,248.65	25,130.27
OVERSEA-CHINESE BANKING CORP LTD	117,500	PURCHASE	07/28/00		860,334.39	551,348.78	308,985.60
PAKISTAN TELECOMMUNICATIONS CORP PTC	1,044,500	PURCHASE	07/28/00		531,101.69	511,130.01	19,971.68
PALABORA MINING CO LTD	11,300	PURCHASE	07/28/00		55,181.33	91,383.02	(36,201.69)
PEREZ COMPANC SA	265,506	PURCHASE	07/28/00		451,631.18	544,290.00	(92,658.82)
PHILIPPINE LONG DISTANCE TELEPHONE CO	27,590	PURCHASE	07/28/00		415,574.38	671,770.24	(256,195.86)
PLIVA D	3,100	PURCHASE	07/28/00		33,867.50	48,456.38	(12,588.88)
POINT OF SALE LTD	100	PURCHASE	07/28/00		2,287.50	2,406.25	(118.75)
PTT EXPLORATION & PRODUCTION PUBLIC CO LTD	63,100	PURCHASE	07/28/00		296,509.63	315,321.64	(18,812.01)
QUILMES INDUSTRIAL SA	35,030	PURCHASE	07/28/00		388,708.75	394,479.20	(4,770.45)
RED OCTOBER	3,000	PURCHASE	07/28/00		10,500.00	67,662.00	(57,162.00)
REUNERT LTD	32,500	PURCHASE	07/28/00		49,712.75	43,095.66	6,617.09
ROSTELECOM	56,710	PURCHASE	07/28/00		751,407.50	357,771.00	393,636.50
SABA UNION PUBLIC CO LTD	79,400	PURCHASE	07/28/00		19,712.97	80,385.43	(60,672.46)
SANLAM LTD	317,400	PURCHASE	07/28/00		380,652.06	372,837.07	7,814.99
SAPIENS INTERNATIONAL CORP	400	PURCHASE	07/28/00		2,350.00	3,087.50	(737.50)
SAPPI LTD	54,200	PURCHASE	07/28/00		442,163.02	378,806.44	65,356.58
SASOL LTD	212,400	PURCHASE	07/28/00		1,372,782.76	1,347,222.05	25,060.71
SEMBCORP INDUSTRIES LTD	298,858	PURCHASE	07/28/00		332,543.06	340,243.45	(7,700.39)

Ewing Maron Kauffman Foundation
 ATTACHMENT TO PART IV CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30 2001

FOR TEMPLETON MANAGED ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

1a Security Title	1b Shares	1c Date	1d Date Sold	1e Settlement Amount	1f Basis	1g Gains/Loss
SEMBCORP MARINE LTD	821,000	07/28/00		357,368.12	401,489.88	(44,121.76)
SEMINS INC	1,000	07/28/00		2,937.50	4,375.00	(1,437.50)
SERM SUK PUBLIC COMPANY LTD	2,000	07/28/00		4,117.72	28,264.41	(24,146.69)
SERM SUK PUBLIC COMPANY LTD	1,300	07/28/00		3,951.80	9,748.36	(5,796.56)
SHANGDONG HUANENG POWER DEVELOPMENT CO LTD	25,600	07/28/00		190,400.00	217,369.99	(28,969.99)
SHANGHAI PETROCHEMICAL CO LTD	60,000	07/28/00		9,540.66	9,520.79	19.87
SHIN CORPORATION PUBLIC COMPANY LTD	41,000	07/28/00		165,847.16	196,121.44	(30,274.28)
SIAM CEMENT PUBLIC CO LTD (THE)	42,800	07/28/00		576,403.05	1,000,187.43	(423,784.38)
SIAM CEMENT PUBLIC CO LTD (THE)	5,250	07/28/00		42,727.38	43,816.08	(1,088.70)
SIAM COMMERCIAL BANK	3,533	07/28/00		299.52	-	299.52
SIAM COMMERCIAL BANK	1,637,900	07/28/00		565,340.32	1,348,127.15	(782,786.83)
SIAM MAKRO PUBLIC COMPANY LIMITED	52,600	07/28/00		62,556.88	97,602.43	(35,045.57)
SLOVNAFT AS	3,000	07/28/00		36,723.72	76,888.31	(40,164.59)
SOUTH AFRICAN BREWERIES PLC	199,148	07/28/00		1,387,242.80	1,853,413.51	(466,170.71)
SUPER GROUP LTD	28,000	07/28/00		30,614.00	30,471.20	142.80
SUPRE PACIFIC LTD	10,500	07/28/00		87,659.84	62,762.53	4,897.31
TECNOMATIX TECHNOLOGIES LTD	6,457	07/28/00		101,294.19	96,184.11	5,100.08
TELECOM ARGENTINA STET-FRANCE SA (TECO)	6,457	07/28/00		1,235,730.94	1,427,085.24	(191,354.30)
TELECOM ARGENTINA STET-FRANCE SA (TECO)	396,300	07/28/00		280,774.49	560,965.27	(280,190.78)
TELEFONOS DE MEXICO SA (TELMEX)	28,681	07/28/00		1,460,938.44	761,197.52	699,740.92
THAI AIRWAYS INTERNATIONAL PUBLIC CO LTD	208,100	07/28/00		198,094.47	303,235.02	(105,140.55)
THAI FARMERS BANK PUBLIC CO LTD	591,100	07/28/00		372,256.27	513,201.53	(140,945.26)
THAI FARMERS BANK PUBLIC CO LTD	482,200	07/28/00		259,875.26	439,775.82	(179,900.56)
THAI FARMERS BANK PUBLIC CO LTD	704,400	07/28/00		439,343.59	611,570.22	(172,226.63)
TIGER BRANDS LTD	99,255	07/28/00		899,531.65	657,852.96	241,678.69
TISZAI VEGYI KOMBIKAT RT	4,266	07/28/00		54,413.61	68,227.16	(13,813.55)
TONGAAT-HULETT GROUP LTD	48,222	07/28/00		204,315.83	366,033.21	(161,717.38)
TRANSPORADORA DE GAS DEL SUR SA TGS	27,800	07/28/00		238,037.50	300,088.32	(62,050.82)
TTI TEAM TELECOM INTERNATIONAL LTD	3,200	07/28/00		92,800.00	103,508.29	(10,708.29)
TURKAS TURKIYE PETROL RAFINELERI AS	24,752,200	07/28/00		1,266,854.86	1,301,745.04	(34,890.18)
TURKCELL ILETISIM HIZMETLERI AS	11,580,000	07/28/00		784,163.65	815,232.00	(31,068.35)
UNIBANCO UNIAO DE BANCOS BRASILEIROS SA (UBB)	37,000	07/28/00		708,380.00	541,989.16	166,370.84
UNIFIED ENERGY SYSTEMS	782,500	07/28/00		104,463.75	144,289.66	(39,825.91)
UNIFIED ENERGY SYSTEMS	83,200	07/28/00		64,488.31	430,864.63	(366,376.32)
UNIFIED INDUSTRIAL CORPORATION LTD	408,000	07/28/00		181,124.24	266,086.77	(84,962.53)
UNITED OVERSEAS BANK LTD	35,854	07/28/00		258,388.58	148,052.85	112,335.73
VENFIN LTD	89,600	07/28/00		694,075.40	699,135.81	(194,839.59)
VOCALTEC COMMUNICATIONS LTD	4,600	07/28/00		79,350.00	105,874.82	(26,524.82)
LYCODOSSLOVENSKE ZELENARNE AS	4,000	07/28/00		10,142.74	74,677.62	(64,534.88)
ADD OTHER TEMPLETON SALES						
JULY 2000 (per Bankers Trust statement)	75,373,844.08				73,012,600.30	2,361,243.78
AUGUST 2000 (per Bankers Trust statement)	4,467,395.45				4,479,831.80	(12,536.35)
SEPTEMBER 2000 (per Bankers Trust statement)	883,485.98				835,840.72	27,845.26
OCTOBER 2000 (per Bankers Trust statement)	578,387.24				626,583.50	(48,196.26)
JANUARY 2001 (per Bankers Trust statement)	17.37				34.74	(17.37)
FEBRUARY 2001 (per Bankers Trust statement)	274,840.79				274,841.59	(0.80)
TOTAL - TEMPLETON MANAGED ACCOUNT	129,159,976.42			129,666,666.48		(506,710.07)
SUBTOTAL - TEMPLETON MANAGED ACCOUNT						
	47,602,005.51			60,437,053.84		(2,835,048.33)

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL
DOBSON COMMUNICATIONS CORP COMMON STOCK CL 'A' (SEDOL 2541994) PURCHASE TO SETTLE ON 14-JUL-00 THROUGH INVESTMENT TECHNOLOGY GROUP INC/NEW YORK AT 19 0313000 COM 4,700 00	11-JUL-00 94,000 000	USD 1,793,642 20		
TOTAL DOBSON COMM CORP		USD 2,195,267 20		
TOTAL US DOLLARS		USD 15,655,583 59		
TOTAL EQUITIES		USD 15,655,583 59		
TOTAL PURCHASES		USD 19,587,778 87		

SALES CASH AND EQUIVALENTS US DOLLARS

BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 07-JUL-00 AT 1 0000000	07-JUL-00 USD (224,678 49)	(224,678 49)	224,678 49	
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 10-JUL-00 AT 1 0000000	10-JUL-00 USD (36,357 82)	(36,357 82)	36,357 82	
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET FUNDS TO SETTLE ON 12-JUL-00 AT 1 0000000	12-JUL-00 USD (137,150 14)	(137,150 14)	137,150 14	

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG 00
PREPARED DATE 10-AUG 00

INVESTMENTS ACQUIRED AND DISPOSED

	DATE/ UNITS	COST	PROCEEDS	TOTAL	DESCRIPTION
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REALIZED GAIN/LOSS ON INVESTMENTS

	13-JUL-00	USD (1,195,081 25)	(1,195,081 25)	1,195,081 25	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 13-JUL-00 AT 1 0000000
	14-JUL-00	USD (3,523,282 82)	(3,523,282 82)	3,523,282 82	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 14-JUL-00 AT 1 0000000
	18-JUL-00	USD (468,769 22)	(468,769 22)	468,769 22	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 18-JUL-00 AT 1 0000000
	19-JUL-00	USD (1,375,853 78)	(1,375,853 78)	1,375,853 78	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 19-JUL-00 AT 1 0000000
	20-JUL-00	USD (1,323,891 77)	(1,323,891 77)	1,323,891 77	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 20-JUL-00 AT 1 0000000
	24-JUL-00	USD (595,154 42)	(595,154 42)	595,154 42	BT INSTITUTIONAL LIQUID ASSETS FUND SALE MONEY MARKET MUTUAL FUNDS (BT-STD 0383107) TO SETTLE ON 24-JUL-00 AT 1 0000000

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS						
DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
BT INSTITUTIONAL LIQUID ASSETS FUND (BT-STD 0383107) SALE MONEY MARKET MUTUAL FUNDS TO SETTLE ON 31-JUL-00 AT 1 0000000	31-JUL-00 USD (243,170 34)	(243,170 34)	243,170 34			
TOTAL BT INSTITUTIONAL						
	USD	(9,123,390 05)	9,123,390 05			
TOTAL US DOLLARS						
	USD	(9,123,390 05)	9,123,390 05			
TOTAL CASH AND EQUIVALENTS						
EQUITIES						
ANN TAYLOR STORES ANN TAYLOR STORES (SEDOL 2038537) SALE TO SETTLE ON 12-JUL-00 THROUGH ABN AMRO CHICAGO CORP AT 34 2500000 COM 270 00 EXP 5 140 FX RATE 1 0000 USD/USD	07-JUL-00 USD (4,500 000)	(97,577 82)	153,849 86	56,272 04		
ANN TAYLOR STORES ANN TAYLOR STORES (SEDOL 2038537) SALE TO SETTLE ON 17-JUL-00 THROUGH ROBERTSON, STEPHENS & CO /SAN FRANCISCO AT 38 0000000 COM 540 00 EXP 11 400 FX RATE 1 0000 USD/USD	12-JUL-00 USD (9,000 000)	(195,155 65)	341,448 60	146,292 95		
TOTAL ANN TAYLOR STORES						
	USD	(292,733 47)	495,298 46	202,564 99		
ARTESYN TECHN ARTESYN TECHNOLOGIES INC COMMON STOCK (FORMERLY COMPUTER PRODUCTS) (SEDOL 2214951) SALE TO SETTLE ON 11-JUL-00 THROUGH ROBERTSON, STEPHENS & CO /SAN FRANCISCO AT 28 8830000 EXP 1 350 FX RATE 1 0000 USD/USD	06-JUL-00 USD (1,400 000)	(27,271 02)	40,434 85	13,163 83		

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
		99,708 24	212,688 19	(112,979 95)	17-JUL-00 USD (5,800 000)	ARTESYN TECHNOLOGIES INC COMMON STOCK (FORMERLY COMPUTER PRODUCTS) (SEDOL 2214951) SALE TO SETTLE ON 20-JUL-00 THROUGH ROBERT BAIRD & CO /MILWAUKEE AT 36 6716000 EXP 7 090 FX RATE 1 0000 USD/USD
		196,260 31	445,595 38	(249,335 07)	18-JUL-00 USD (12,800 000)	ARTESYN TECHNOLOGIES INC COMMON STOCK (FORMERLY COMPUTER PRODUCTS) (SEDOL 2214951) SALE TO SETTLE ON 21-JUL-00 THROUGH ROBERT BAIRD & CO /MILWAUKEE AT 34 8133000 EXP 14 860 FX RATE 1 0000 USD/USD
		45,875 59	96,521 78	(50,646 19)	21-JUL-00 USD (2,600 000)	ARTESYN TECHNOLOGIES INC COMMON STOCK (FORMERLY COMPUTER PRODUCTS) (SEDOL 2214951) SALE TO SETTLE ON 26-JUL-00 THROUGH DEUTSCHE MORGAN GRENFELL/ NEW YORK AT 37 1250000 EXP 3 220 FX RATE 1 0000 USD/USD
		355,007 97	795,240 20	(440,232 23)	USD	TOTAL ARTESYN TECHN
		34,287 29	57,668 07	(23,380 78)	13-JUL-00 USD (730 000)	ADC TELECOMMUNICATIONS INC COM STK US\$0 20 (SEDOL 2554635) SALE TO SETTLE ON 18-JUL-00 THROUGH SMITH BARNEY INC AT 79 0000000 EXP 1 830 FX RATE 1 0000 USD/USD

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT						
					31-JUL-00 USD (7,200 000)	ADC TELECOMMUNICATIONS INC COM STK US\$0 20 (SEDOL 2554635) SALE TO SETTLE ON 03-AUG-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 40 7500000 EXP 8 780 FX RATE 1 0000 USD/USD
		178,087 72	293,390 22	(115,302 50)		TOTAL ADC TELECOMM INC
		212,375 01	351,058 29	(138,683 28)		
					03-JUL-00 USD (1,400 000)	QUAKER FABRIC CP QUAKER FABRIC CORP COM STK US10 01 (SEDOL 2713168) SALE TO SETTLE ON 07-JUL-00 THROUGH FIRST UNION CAP MARKETS CORP/ WHEAT AT 5 0000000 EXP 0 240 FX RATE 1 0000 USD/USD
		(2,987 18)	6,999 76	(9,986 94)		
					06-JUL-00 USD (4,100 000)	QUAKER FABRIC CORP COM STK US10 01 (SEDOL 2713168) SALE TO SETTLE ON 11-JUL-00 THROUGH FIRST UNION CAP MARKETS CORP/ WHEAT AT 5 0000000 EXP 0 690 FX RATE 1 0000 USD/USD
		(8,748 14)	20,499 31	(29,247 45)		
					18-JUL-00 USD (35,000 000)	QUAKER FABRIC CORP COM STK US10 01 (SEDOL 2713168) SALE TO SETTLE ON 21-JUL-00 THROUGH FIRST UNION CAP MARKETS CORP/ WHEAT AT 5 0000000 EXP 5 840 FX RATE 1 0000 USD/USD
		(74,679 22)	174,994 16	(249,673 38)		
					19-JUL-00 USD (5,400 000)	QUAKER FABRIC CORP COM STK US10 01 (SEDOL 2713168) SALE TO SETTLE ON 24-JUL-00 THROUGH FIRST UNION CAP MARKETS CORP/ WHEAT AT 5 2500000 EXP 0 950 FX RATE 1 0000 USD/USD
		(10,171 99)	28,349 05	(38,521 04)		

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10 AUG-00
PREPARED DATE 10 AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
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QUAKER FABRIC CORP COM STK US10 01 (SEDOL 2713168) SALE TO SETTLE ON 26-JUL-00 THROUGH FIRST UNION CAP MARKETS CORP/ WHEAT AT 5 5938000 EXP 2 020 FX RATE 1 0000 USD/USD	21-JUL-00 USD (10,800 000)	(77,042 07)	60,411 02	(16,631 05)	(16,631 05)	(16,631 05)
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TOTAL QUAKER FABRIC CP	USD	(404,470 88)	291,253 30	(113,217 58)	(113,217 58)	(113,217 58)
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EMMIS COMMUNICATNS EMMIS COMMUNICATIONS CLASS A COM STK US00 01 (SEDOL 2313364) SALE TO SETTLE ON 20-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 43 0000000 EXP 0 430 FX RATE 1 0000 USD/USD	17-JUL-00 USD (300 000)	(8,015 26)	12,899 57	4,884 31	4,884 31	4,884 31
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EMMIS COMMUNICATIONS CLASS A COM STK US00 01 (SEDOL 2313364) SALE TO SETTLE ON 25-JUL-00 THROUGH INSTINET /NEW YORK AT 43 2500000 COM 6 00 EXP 0 150 FX RATE 1 0000 USD/USD	20-JUL-00 USD (100 000)	(2,671 75)	4,318 85	1,647 10	1,647 10	1,647 10
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TOTAL EMMIS COMMUNICATNS	USD	(10,687 01)	17,218 42	6,531 41	6,531 41	6,531 41
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AK STEEL HOLDING C AK STEEL HOLDING CORP COM STK US00 01 (SEDOL 2067735) SALE TO SETTLE ON 21-JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 9 5955000 COM 4,176 00 EXP 33 410 FX RATE 1 0000 USD/USD	18-JUL-00 USD (104,400 000)	(1,254,853 54)	997,978 39	(256,875 15)	(256,875 15)	(256,875 15)
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AK STEEL HOLDING CORP COM STK US00 01 (SEDOL 2067735) SALE TO SETTLE ON 24-JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 9 2500000 COM 880 00 EXP 6 790 FX RATE 1 0000 USD/USD	19-JUL-00 USD (22,000 000)	(264,432 74)	202,613 21	(61,819 53)	(61,819 53)	(61,819 53)
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EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						20-JUL-00	AK STEEL HOLDING CORP COM STK (SEDOL 2067735) USD0 01 SALE TO SETTLE ON 25-JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 9 3951000 COM 720 00 EXP 5 810 FX RATE 1 0000 USD/USD
		(49,047 87)	(49,047 87)	167,306 19	(216,354 06)		
						21-JUL-00	AK STEEL HOLDING CORP COM STK USD0 01 (SEDOL 2067735) SALE TO SETTLE ON 26-JUL-00 THROUGH JEFFRIES & COMPANY /NEW YORK AT 9 8359000 COM 564 00 EXP 4 790 FX RATE 1 0000 USD/USD
		(32,471 83)	(32,471 83)	143,015 35	(175,487 18)		
						21-JUL-00	CHECK FREE CORP USD0 01 (SEDOL 2169376) SALE TO SETTLE ON 26-JUL-00 THROUGH EBERSTADT FLEMING, INC AT 86 3125000 EXP 8 420 FX RATE 1 0000 USD/USD
		108,766 38	108,766 38	192,299 83	(83,533 45)		
						25-JUL-00	WESTERN WIRE-CL'A STK NPV (SEDOL 2949479) SALE TO SETTLE ON 28-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 59 1463000 EXP 2 570 FX RATE 1 0000 USD/USD
		17,584 95	17,584 95	76,887 62	(59,302 67)		
						05-JUL-00	HOUSTON EXPLRN CO HOUSTON EXPLORATION CO COM STK USD0 01 (SEDOL 2436562) SALE TO SETTLE ON 10-JUL-00 THROUGH SALOMON SMITH BARNNEY INC AT 24 0154000 COM 234 00 EXP 3 130 FX RATE 1 0000 USD/USD
		30,691 47	30,691 47	93,422 93	(62,731 46)		
							TOTAL AK STEEL HOLDING C USD (1,911,127 52)
							1,510,913 14
							(400,214 38)
							(400,214 38)

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY	COMPONENT	COMPONENT	COMPONENT	COMPONENT	UNITS	DESCRIPTION

					20-JUL-00	USD (1,600,000)	NATIONAL OILWELL INC COM STK USDO 01 (REFEF FROM XXNLOIL) (SEDOL 2624488) SALE TO SETTLE ON 25-JUL-00 THROUGH NATIONAL FINANCIAL SERVICES /NEW YORK AT 33 1875000 COM 96 00 EXP 1 770 FX RATE 1 0000 USD/USD
		20,275 45	20,275 45	53,002 23	20-JUL-00	USD (32,726 78)	NATIONAL OILWELL INC COM STK USDO 01 (REFEF FROM XXNLOIL) (SEDOL 2624488) SALE TO SETTLE ON 25-JUL-00 THROUGH NATIONAL OILWELL INC COM STK USDO 01 (REFEF FROM XXNLOIL) (1,400,000)
		17,653 52	17,653 52	46,269 45	20-JUL-00	USD (28,635 93)	NATIONAL OILWELL INC COM STK USDO 01 (REFEF FROM XXNLOIL) (SEDOL 2624488) SALE TO SETTLE ON 25-JUL-00 THROUGH SMITH BARNEY INC AT 33 1250000 COM 84 00 EXP 1 550 FX RATE 1 0000 USD/USD
		45,126 02	45,126 02	116,715 85	20-JUL-00	USD (3,500,000)	NATIONAL OILWELL INC COM STK USDO 01 (REFEF FROM XXNLOIL) (SEDOL 2624488) SALE TO SETTLE ON 25-JUL-00 THROUGH SMITH BARNEY INC AT 33 4085000 COM 210 00 EXP 3 900 FX RATE 1 0000 USD/USD
		83,054 99	83,054 99	218,007 53	13-JUL-00	USD (132,952 54)	TOTAL NATIONAL OILWELL
		37,384 90	37,384 90	274,975 40	13-JUL-00	USD (22,000,000)	COVANCE COM STK USD 01 (SEDOL 2229029) SALE TO SETTLE ON 18-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 12 5393000 COM 880 00 EXP 9 200 FX RATE 1 0000 USD/USD
		14,725 21	14,725 21	122,720 89	13-JUL-00	USD (10,000,000)	COVANCE COM STK USD 01 (SEDOL 2229029) SALE TO SETTLE ON 18-JUL-00 THROUGH EBERSTADT FLEMING, INC AT 12 3125000 COM 400 00 EXP 4 110 FX RATE 1 0000 USD/USD

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						14-JUL-00 USD (17,000 000)	COVANCE COM STK USD0 01 (SEDL 2229029) SALE TO SETTLE ON 19-JUL-00 THROUGH EBERSTADT FLEMING, INC AT 12 6706000 COM 680 00 EXP 7 180 FX RATE 1 0000 USD/USD
						17-JUL-00 USD (3,000 000)	YOUNG & RUBICAM INC COM STK (SEDL 2238638) SALE TO SETTLE ON 20-JUL-00 THROUGH INSTINET /NEW YORK AT 57 0625000 COM 180 00 EXP 5 710 FX RATE 1 0000 USD/USD
						21-JUL-00 USD (1,300 000)	YOUNG & RUBICAM INC COM STK (SEDL 2238638) SALE TO SETTLE ON 26-JUL-00 THROUGH SBC WARBURG DILLION READ INC AT 58 1875000 COM 78 00 EXP 2 530 FX RATE 1 0000 USD/USD
						21-JUL-00 USD (1,500 000)	YOUNG & RUBICAM INC COM STK (SEDL 2238638) SALE TO SETTLE ON 26-JUL-00 THROUGH INSTINET /NEW YORK AT 57 6250000 COM 90 00 EXP 2 890 FX RATE 1 0000 USD/USD
						24-JUL-00 USD (24,200 000)	YOUNG & RUBICAM INC COM STK USD0 01 (SEDL 2238638) SALE TO SETTLE ON 27-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 58 3518000 COM 1,452 00 EXP 47 080 FX RATE 1 0000 USD/USD
						USD (1,066,725 46)	TOTAL YOUNG & RUBICAM IN
						USD (1,743,524 10)	
						USD (1,066,725 46)	
						USD (1,066,725 46)	
						USD (1,066,725 46)	

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
			2,974.45	134,995.50	(132,021.05)		05-JUL-00	ELECTRONICS BOUTIQ STK USD0 01 (REREF FROM SJNXXSD) (SEDOL 2279046) SALE TO SETTLE ON 10-JUL-00 THROUGH PRUDENTIAL-BACHE SECURITIES, INC/N Y AT 16 0750000 EXP 4 500 FX RATE 1 0000 USD/USD
			21,276.69	138,445.38	(117,168.69)		11-JUL-00	ELECTRONICS BOUTIQUE HLDGS COM STK USD0 01 (REREF FROM SJNXXSD) (SEDOL 2279046) SALE TO SETTLE ON 14-JUL-00 THROUGH BANC OF AMERICA SECURITIESLLC AT 19 5000000 EXP 4 620 FX RATE 1 0000 USD/USD
			226,742.44	273,440.88	(249,189.74)			TOTAL ELECTRONICS BOUTIQ
			723.04	82,184.76	(81,461.72)		06-JUL-00	TULARIK INC TULARIK INC COMMON STOCK (SEDOL 2528351) SALE TO SETTLE ON 11-JUL-00 THROUGH LEWCO SECURITIES /NEW YORK AT 32 8750000 EXP 2 740 FX RATE 1 0000 USD/USD
			(2,073.42)	144,557.68	(146,631.10)		13-JUL-00	TULARIK INC COMMON STOCK (SEDOL 2528351) SALE TO SETTLE ON 18-JUL-00 THROUGH LEWCO SECURITIES /NEW YORK AT 32 1250000 EXP 4 820 FX RATE 1 0000 USD/USD
			(1,350.38)	226,742.44	(228,092.82)			TOTAL TULARIK INC
			(1,350.38)	226,742.44	(228,092.82)			USD

EMK FDN/ STRONG CAPITAL 215050
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 10-AUG-00
PREPARED DATE 10-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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GT GROUP TELECOM
 GT GROUP TELECOM COMMON STOCK
 CLASS B NPV (REFER FROM RGICLB)
 (SEDOL 2560580)
 SALE TO SETTLE ON 17-JUL-00 THROUGH
 SALOMON SMITH BARNEY INC
 AT 17 5000000 EXP 78 170
 FX RATE 1 0000 USD/USD

165,280 09	165,280 09	2,344,921 83	2,344,921 83	(2,179,641 74)	USD	12-JUL-00	
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TOTAL US DOLLARS	USD	(17,89,283 11)	9,240,638 28	1,451,355 17	1,451,355 17		
TOTAL EQUITIES	USD	(17,89,283 11)	9,240,638 28	1,451,355 17	1,451,355 17		
TOTAL SALES	USD	(16,912,673 16)	18,364,028 33	1,451,355 17	1,451,355 17		

ACCOUNT TOTALS
 CORPORATE ACTIONS
 PURCHASES
 SALES
 ACCOUNT TOTALS

19,587,778 87	USD	(16,912,673 16) ?	18,364,028 33 ①	1,451,355 17 ②	1,451,355 17		
2,675,105 71	USD		18,364,028 33	1,451,355 17	1,451,355 17		

Proceeds
Cost
Gain/Loss

① 18,364,028 33
② 1,451,355 17
③ 1,451,355 17

JULY (custodied at Bankers Trust)
① 18,364,028 33
② 1,451,355 17

EMK FDN/ STRONG CAPITAL 215050
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 10-AUG-00
 PREPARED DATE 10-AUG-00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
EQUITY									
COMMON STOCK									

CAD - CANADIAN DOLLAR									

10382K102	BRACKNELL CORP	COM		22AUG00	25AUG00	1 475500	31JUL00	TO 31JUL00	
231	239,470 20	126,444 19	93,023 37	113,804 01	76,586 93	-7,177 09	39,500 000		49,409 84
	162,433 21								
230	64,480 00	33,470 74	24,727 73	23AUG00	28AUG00	1 487400	31JUL00	TO 31JUL00	
	43,485 28			31,009 24	20,847 95	-2,090 40	10,500 000		18,757 55
10382K102 TOTAL									
	304,350 20	160,334 95	117,751 10	144,013 25	97,434 88	-9,267 49			88,167 39
	205,918 49								
CAD TOTAL									
	304,350 20	160,334 95	117,751 10	144,013 25	97,434 88	-9,267 49			88,167 39
	205,918 49								
JPY - JAPANESE YEN									

642910004	HITACHI	JPY50		21NOV00	29NOV00	110 270004	31JUL00	TO 31JUL00	
700	18,205,487 00	19,581,821 00	141,779 13	-1,376,134 00	-12,479 68	15,801 54	17,000 000		3,321 86
	165,100 99								
JPY TOTAL									
	18,205,487 00	19,581,821 00	141,779 13	-1,376,134 00	-12,479 68	15,801 54			3,321 86
	165,100 99								
USD - US DOLLAR									

G6852T105	PARTNERRE LTD	COM		26OCT00	31OCT00	1 000000	17AUG00	TO 17AUG00	
579	269,815 49	206,848 78		42,964 71		00	5,000 000		42,964 71

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS				
(CONTINUED)									
USD - US DOLLAR									

636	148,474 37	124,109 24		13NOV00	16NOV00	1 000000	17AUG00	TO 17AUG00	
				44,365 11		00	3,000 000		44,365 11
667	81,751 02	62,054 63		21DEC00	27DEC00	1 000000	17AUG00	TO 17AUG00	
				19,696 39		00	1,500 000		19,696 39
G6852T105 TOTAL									
	520,040 88	393,012 67		127,028 21		00			127,028 21
000886101	ADC TELECOMMUNICATIONS INC	COM		03AUG00	08AUG00	1 000000	31JUL00	TO 31JUL00	
089	331,988 93	128,113 89		203,875 04		00	8,000 000		203,875 04
256	196,962 93	80,071 18		29AUG00	01SEP00	1 000000	31JUL00	TO 31JUL00	
				116,891 75		00	5,000 000		116,891 75
573	63,255 35	73,539 04		27OCT00	01NOV00	1 000000	31JUL00	TO 31JUL00	
				-10,283 71		00	3,600 000		-10,283 71
704	143,944 07	139,337 14		24NOV00	29NOV00	1 000000	31JUL00	TO 31JUL00	
				4,606 91		00	7,200 000		4,606 91
770	1,633,070 54	1,257,904 89		05DEC00	08DEC00	1 000000	31JUL00	TO 27OCT00	
				375,165 67		00	45,000 000		375,165 67
000886101 TOTAL									
	2,369,221 84	1,678,964 18		690,255 66		00			690,255 66
00207R101	ATMI INC	COM		22JAN01	25JAN01	1 000000	03JAN01	TO 10JAN01	
468	126,245 79	90,202 27		36,043 52		00	5,000 000		36,043 52
285	637,445 09	457,843 84		23JAN01	26JAN01	1 000000	05JAN01	TO 09JAN01	
				179,581 23		00	25,400 000		179,581 23

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
295				24JAN01	29JAN01	1 000000	09JAN01	TO 09JAN01	
	352,915 63	252,365 90		100,549 73			14,000 000		100,549 73
00207R101	TOTAL								
	1,116,606 51	800,452 03		316,174 48					316,174 48
004833109	ACNIELSON CORP	COM		18DEC00	21DEC00	1 000000	31JUL00	TO 31JUL00	
031	824,429 72	539,652 46		284,777 26			22,900 000		284,777 26
032	1,099,483 78	723,464 21		376,019 57			30,700 000		376,019 57
131	511,143 18	332,275 10		178,868 08			14,100 000		178,868 08
143	483,025 24	313,422 41		169,602 43			13,300 000		169,602 43
144	1,054,912 27	683,402 47		371,509 60			29,000 000		371,509 60
004833109	TOTAL								
	3,972,994 19	2,592,217 05		1,380,777 14					1,380,777 14
00738A106	ADTRAN INC	COM		19MAR01	22MAR01	1 000000	31JAN01	TO 31JAN01	
518	121,903 52	131,699 10		-9,795 58			4,900 000		-9,795 58
608	504,508 18	583,238 89		-78,730 71			21,700 000		-78,730 71

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
00738A106	TOTAL								
	626,411 70	714,937 99		-88,526 29					-88,526 29
029066107	AMERICAN PWR CONVERSION CORP	COM		20SEP00	25SEP00	1 000000	28JUL00	TO 28JUL00	
357	56,003 69	50,835 34		5,168 35			2,600 000		5,168 35
369	137,377 71	129,043 55		8,334 16			6,600 000		8,334 16
383	36,310 36	35,193 70		1,116 46			1,800 000		1,116 46
555	41,145 59	36,796 81		4,348 78			1,900 000		4,348 78
578	7,008 24	7,746 70		-738 46			400 000		-738 46
586	79,297 35	118,137 14		-38,839 79			6,100 000		-38,839 79
612	61,039 96	89,087 02		-28,047 06			4,600 000		-28,047 06
649	86,259 62	129,757 19		-43,497 57			6,700 000		-43,497 57
660	80,498 11	120,073 81		-39,575 70			6,200 000		-39,575 70
683	75,433 11	114,263 79		-38,830 68			5,900 000		-38,830 68

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/L	BUYS
(CONTINUED)									
USD - US DOLLAR									
671	70,281 89	104,580 42		17NOV00	22NOV00	1 000000	31JUL00 TO 31JUL00		
						00	5,400 000		-34,298 53
679	54,178 19	81,340 33		20NOV00	24NOV00	1 000000	31JUL00 TO 31JUL00		
						00	4,200 000		-27,162 14
490	21,886 77	32,923 46		21NOV00	27NOV00	1 000000	31JUL00 TO 31JUL00		
						00	1,700 000		-11,036 49
497	15,320 96	23,240 89		22NOV00	28NOV00	1 000000	31JUL00 TO 31JUL00		
						00	1,200 000		-7,919 13
703	86,594 61	129,757 19		24NOV00	29NOV00	1 000000	31JUL00 TO 31JUL00		
						00	6,700 000		-43,162 58
711	44,105 00	63,910 26		27NOV00	30NOV00	1 000000	31JUL00 TO 31JUL00		
						00	3,300 000		-19,805 26
718	22,099 24	32,923 46		28NOV00	01DEC00	1 000000	31JUL00 TO 31JUL00		
						00	1,700 000		-10,824 20
735	3,894 25	5,810 02		01DEC00	04DEC00	1 000000	31JUL00 TO 31JUL00		
						00	300 000		-1,915 77
734	21,886 77	32,923 47		01DEC00	04DEC00	1 000000	31JUL00 TO 31JUL00		
						00	1,700 000		-11,036 70
753	32,530 16	48,416 86		05DEC00	08DEC00	1 000000	31JUL00 TO 31JUL00		
						00	2,500 000		-15,886 70
766	65,438 31	96,833 72		04DEC00	11DEC00	1 000000	31JUL00 TO 31JUL00		
						00	5,000 000		-31,195 41

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/L	BUYS
(CONTINUED)									
USD - US DOLLAR									
769	12,999 56	19,366 74		07DEC00	12DEC00	1 000000	31JUL00 TO 31JUL00		
						00	1,000 000		-6,367 18
778	90,022 88	129,757 19		08DEC00	13DEC00	1 000000	31JUL00 TO 16OCT00		
						00	6,700 000		-39,734 31
789	77,800 34	112,327 12		11DEC00	14DEC00	1 000000	16OCT00 TO 17OCT00		
						00	5,800 000		-34,526 78
803	43,955 52	63,910 25		12DEC00	15DEC00	1 000000	17OCT00 TO 17OCT00		
						00	3,300 000		-19,954 73
007	3,374 88	5,810 02		14DEC00	19DEC00	1 000000	17OCT00 TO 17OCT00		
						00	300 000		-2,435 14
016	79,349 03	143,313 91		15DEC00	20DEC00	1 000000	17OCT00 TO 18OCT00		
						00	7,400 000		-63,964 88
029046107	TOTAL								
	1,406,292 12	1,958,079 56				00			-551,787 44
036115103	AMNTAYLOR STORES CORP								
115	216,007 78	140,209 34		09AUG00	14AUG00	1 000000	31JUL00 TO 31JUL00		
						00	6,000 000		75,798 44
209	340,291 63	233,682 23		21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00		
						00	10,000 000		106,609 40
289	160,254 65	93,472 89		06SEP00	11SEP00	1 000000	31JUL00 TO 31JUL00		
						00	4,000 000		66,781 74
300	93,172 87	53,746 91		08SEP00	13SEP00	1 000000	31JUL00 TO 31JUL00		
						00	2,300 000		39,425 96

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
USD - US DOLLAR										
311		955,735 70	530,458 68		11SEP00 425,277 02	14SEP00	1 000000	31JUL00 22,700 000	TO 31JUL00	425,277 02
434		510,210 06	315,471 02		05OCT00 194,739 04	06OCT00	1 000000	31JUL00 13,500 000	TO 31JUL00	194,739 04
437		1,492,836 85	923,044 83		03OCT00 569,792 02	06OCT00	1 000000	31JUL00 39,500 000	TO 31JUL00	569,792 02
114		131,450 76	108,104 93		29DEC00 23,545 83	04JAN01	1 000000	14DEC00 5,200 000	TO 14DEC00	23,545 83
151		438,526 25	301,446 44		04JAN01 137,079 81	09JAN01	1 000000	14DEC00 14,500 000	TO 14DEC00	137,079 81
213		393,477 41	307,683 26		16JAN01 85,794 15	19JAN01	1 000000	14DEC00 14,800 000	TO 14DEC00	85,794 15
216		1,773,306 99	1,386,653 62		16JAN01 386,653 37	19JAN01	1 000000	14DEC00 66,700 000	TO 15DEC00	386,653 37
036115103	TOTAL	6,505,470 95	4,393,974 15		2,111,496 80		00			2,111,496 80
03760A101	APOGENT TECHNOLOGIES INC			COM	24OCT00	27OCT00	1 000000	31JUL00	TO 31JUL00	
556		151,134 95	83,035 31		68,099 64		00	6 000 000		68,099 64
014		78,279 32	38,012 51		40,266 81		00	3,400 000		40,266 81
036		158,716 89	76,025 03		82,691 86		00	6,800 000		82,691 86

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
USD - US DOLLAR										
039		53,652 83	25,714 35		19DEC00 27,938 48	22DEC00	1 000000	31JUL00 2,300 000	TO 31JUL00	27,938 48
052		36,484 35	19,004 26		20DEC00 17,478 09	26DEC00	1 000000	31JUL00 1,700 000	TO 31JUL00	17,478 09
075		125,160 41	67,080 91		21DEC00 58,079 70	27DEC00	1 000000	31JUL00 6,000 000	TO 31JUL00	58,079 70
080		26,778 58	14,534 20		22DEC00 12,244 38	28DEC00	1 000000	31JUL00 1,300 000	TO 31JUL00	12,244 38
086		9,946 21	5,590 08		26DEC00 4,356 13	29DEC00	1 000000	31JUL00 500 000	TO 31JUL00	4 356 13
139		684,717 10	374,535 07		03JAN01 310,182 03	08JAN01	1 000000	31JUL00 33,500 000	TO 31JUL00	310,182 03
155		699,767 70	385 715 22		04JAN01 314,052 48	09JAN01	1 000000	31JUL00 34,500 000	TO 31JUL00	314,052 48
03760A101	TOTAL	2,024,638 54	1,089,248 94		935,389 60		00			935,389 60
037933108	APRIA HEALTHCARE GROUP INC			COM	21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
207		116,528 10	111,163 10		5,365 00		00	7,800 000		5,365 00
227		107,564 40	102,612 10		4,952 30		00	7,200 000		4,952 30
460		108,774 56	85,510 08		23,264 48		00	6,000 000		23,264 48

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
681	238,522 02	171,020 16		02NOV00	07NOV00	1 000000	31JUL00 TO 31JUL00	12,000 000	67,501 86
				67,501 86			00		
645	159,577 86	114,013 44		13NOV00	14NOV00	1 000000	31JUL00 TO 31JUL00	8,000 000	45,564 42
				45,564 42			00		
759	187,013 75	114,013 44		04DEC00	12DEC00	1 000000	31JUL00 TO 31JUL00	8,000 000	73,000 31
				73,000 31			00		
779	167,574 40	99,761 76		08DEC00	13DEC00	1 000000	31JUL00 TO 31JUL00	7,000 000	67,812 64
				67,812 64			00		
049	254,450 69	133,965 79		19DEC00	22DEC00	1 000000	31JUL00 TO 31JUL00	9,400 000	122,484 98
				122,484 98			00		
074	238,126 04	122,564 45		21DEC00	27DEC00	1 000000	31JUL00 TO 31JUL00	8,600 000	115,561 59
				115,561 59			00		
095	172,558 73	82,659 74		27DEC00	02JAN01	1 000000	31JUL00 TO 31JUL00	5,800 000	89,898 99
				89,898 99			00		
171	20,751 30	11,401 34		08JAN01	11JAN01	1 000000	31JUL00 TO 31JUL00	800 000	9,349 96
				9,349 96			00		
188	62,407 03	34,204 03		10JAN01	16JAN01	1 000000	31JUL00 TO 31JUL00	2,400 000	28,203 00
				28,203 00			00		
395	211,417 93	109,625 44		13FEB01	14FEB01	1 000000	31JUL00 TO 31JUL00	7,500 000	101,792 49
				101,792 49			00		
707	270,564 91	155,807 50		18APR01	23APR01	1 000000	31JUL00 TO 31JUL00	10,100 000	114,757 41
				114,757 41			00		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL BASE COST	TRD DT LOCAL BASE	STL DT SECY GN/LS SECY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								NET	DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
058	93,871 20	52,450 05		18MAY01	23MAY01	1 000000	31JUL00 TO 31JUL00	3,400 000	41,421 15
				41,421 15			00		
037933108	TOTAL								
	2,411,702 92	1,500,772 42		910,930 50			00		910,930 50
038222105	APPLIED MATERIALS INC	COM		03JAN01	08JAN01	1 000000	31JUL00 TO 03AUG00	23,166 000	372,727 71
138	1,114,286 83	741,559 12		372,727 71			00		
043127109	ARTESYN TECHNOLOGIES INC	COM		07AUG00	10AUG00	1 000000	31JUL00 TO 31JUL00	600 000	8,221 34
101	20,249 32	12,027 98		8,221 34			00		
108	334,113 86	198,461 64		08AUG00	11AUG00	1 000000	31JUL00 TO 31JUL00	9,900 000	135,652 20
				135,652 20			00		
120	52,598 24	32,074 61		09AUG00	14AUG00	1 000000	31JUL00 TO 31JUL00	1,600 000	20,523 63
				20,523 63			00		
122	50,388 40	32,074 61		10AUG00	15AUG00	1 000000	31JUL00 TO 31JUL00	1,600 000	18,313 79
				18,313 79			00		
128	121,765 94	82,191 20		11AUG00	16AUG00	1 000000	31JUL00 TO 31JUL00	4,100 000	39,574 74
				39,574 74			00		
131	246,965 92	164,382 39		11AUG00	16AUG00	1 000000	31JUL00 TO 31JUL00	8,200 000	82,583 53
				82,583 53			00		
135	125,505 80	80,186 53		11AUG00	16AUG00	1 000000	31JUL00 TO 31JUL00	4,000 000	45,319 27
				45,319 27			00		
142	355,610 22	248,578 25		14AUG00	17AUG00	1 000000	31JUL00 TO 31JUL00	12,400 000	107,031 97
				107,031 97			00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE		NET	NET	
(CONTINUED)									
USD - US DOLLAR									
149	549,889 41	350,816 08		15AUG00	18AUG00	1 000000	31JUL00 TO 31JUL00		
				199,073 33		00	17,500 000	199,073 33	
170	131,400 61	86,058 45		16AUG00	21AUG00	1 000000	31JUL00 TO 01AUG00		
				45,342 16		00	4,100 000	45,342 16	
043127109	TOTAL								
	1,988,487 72	1,286 851 76		701,635 96		00		701,635 96	
050095108	ATWOOD OCEANICS INC	COM		28DEC00	03JAN01	1 000000	31JUL00 TO 31JUL00		
100	89,377 01	75,723 08		13,653 93		00	2,000 000	13,653 93	
153	123,217 58	113,584 62		04JAN01	09JAN01	1 000000	31JUL00 TO 31JUL00		
				9,632 96		00	3,000 000	9,632 96	
050095108	TOTAL								
	212,594 59	189,307 70		23,286 89		00		23,286 89	
054937107	BB+T CORP	COM		13NOV00	16NOV00	1 000000	31JUL00 TO 31JUL00		
644	191,009 62	126,601 41		64,408 21		00	6,000 000	64,408 21	
747	99,149 38	63,300 70		04DEC00	07DEC00	1 000000	31JUL00 TO 31JUL00		
				35,848 68		00	3,000 000	35,848 68	
449	149,770 04	88,943 01		27FEB01	02MAR01	1 000000	31JUL00 TO 31JUL00		
				60,827 03		00	4,100 000	60,827 03	
461	278,995 90	169,208 65		01MAR01	06MAR01	1 000000	31JUL00 TO 31JUL00		
				109,787 25		00	7,800 000	109,787 25	
600	122,170 07	75,926 96		03APR01	06APR01	1 000000	31JUL00 TO 31JUL00		
				46,243 11		00	3,500 000	46,243 11	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE		NET	NET	
(CONTINUED)									
USD - US DOLLAR									
084	89,383 01	54,233 54		24MAY01	30MAY01	1 000000	31JUL00 TO 31JUL00		
				35,149 47		00	2,500 000	35,149 47	
054937107	TOTAL								
	930,478 02	578,214 27		352,263 75		00		352,263 75	
073325102	BEA SYS INC	COM		05SEP00	08SEP00	1 000000	31JUL00 TO 31JUL00		
277	68,335 42	14,719 96		53,615 46		00	1,000 000	53,615 46	
355	194,806 00	44,159 87		19SEP00	22SEP00	1 000000	31JUL00 TO 31JUL00		
				150,646 13		00	3,000 000	150,646 13	
419	563,043 73	103,039 70		29SEP00	04OCT00	1 000000	31JUL00 TO 31JUL00		
				460,004 03		00	7,000 000	460,004 03	
455	225,363 58	44,159 87		06OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
				181,203 71		00	3,000 000	181,203 71	
466	368,031 23	73,599 79		09OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
				294,431 44		00	5,000 000	294,431 44	
475	379,987 33	73,599 79		10OCT00	13OCT00	1 000000	31JUL00 TO 31JUL00		
				306,387 54		00	5,000 000	306,387 54	
482	189,085 19	36,799 89		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00		
				152,285 30		00	2,500 000	152,285 30	
590	303,946 11	63,295 82		31OCT00	03NOV00	1 000000	31JUL00 TO 31JUL00		
				240,650 29		00	4,300 000	240,650 29	
594	78,309 88	14,719 96		01NOV00	06NOV00	1 000000	31JUL00 TO 31JUL00		
				63,589 92		00	1,000 000	63,589 92	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
614	179,754 90	32,383 91		06NOV00	09NOV00	1 000000	31JUL00	TO	31JUL00
						00	2,200 000		147,370 99
630	184,778 84	34,799 89		09NOV00	14NOV00	1 000000	31JUL00	TO	31JUL00
						00	2,500 000		147,978 95
647	106,590 19	22,079 94		14NOV00	17NOV00	1 000000	31JUL00	TO	31JUL00
						00	1,500 000		84,510 25
677	40,923 46	14,719 94		20NOV00	24NOV00	1 000000	31JUL00	TO	31JUL00
						00	1,000 000		46,203 50
795	335,638 81	179,047 89		07MAY01	10MAY01	1 000000	31JUL00	TO	31JUL00
						00	9,800 000		156,590 92
811	21,611 39	10,962 12		09MAY01	14MAY01	1 000000	31JUL00	TO	31JUL00
						00	400 000		10,649 27
014	50,426 31	25,578 27		09MAY01	14MAY01	1 000000	31JUL00	TO	31JUL00
						00	1,400 000		24,848 04
073325102	TOTAL								
	3,310,632 37	789,466 63		2,520,945 74		00			2,520,945 74
118440106	BUCKLE INC	COM		19SEP00	22SEP00	1 000000	31JUL00	TO	31JUL00
353	158,724 69	238,453 89				00	13,000 000		-79,929 20
360	206,076 62	315,757 46		20SEP00	25SEP00	1 000000	31JUL00	TO	31JUL00
						00	17,200 000		-109,680 84
370	94,491 10	145,028 13		21SEP00	24SEP00	1 000000	31JUL00	TO	31JUL00
						00	7,900 000		-50,537 03

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
377	117,204 08	179,988 32		22SEP00	27SEP00	1 000000	31JUL00	TO	31JUL00
						00	9,800 000		-62,704 24
388	42,844 12	64,088 77		25SEP00	28SEP00	1 000000	31JUL00	TO	31JUL00
						00	3,400 000		-23,242 65
396	17,189 42	27,536 99		27SEP00	02OCT00	1 000000	31JUL00	TO	31JUL00
						00	1,500 000		-10,347 57
415	1,227,948 92	1,945,947 12		29SEP00	04OCT00	1 000000	31JUL00	TO	31JUL00
						00	106,000 000		-717,978 20
118440106	TOTAL								
	1,844,500 95	2,918,920 68		-1,054,419 73		00			-1,054,419 73
125945103	CSK AUTO CORP	COM		23AUG00	28AUG00	1 000000	31JUL00	TO	31JUL00
229	136,964 65	400,029 63				00	27,500 000		-463,064 98
235	130,319 63	541,117 63		24AUG00	29AUG00	1 000000	31JUL00	TO	31JUL00
						00	24,800 000		-410,798 00
244	132,498 70	538,935 71		25AUG00	30AUG00	1 000000	31JUL00	TO	31JUL00
						00	24,700 000		-406,437 01
125945103	TOTAL								
	399,782 98	1,480,082 97		-1,280,299 99		00			-1,280,299 99
126840109	CABLEVISION NY GROUP CLASS A	CL A		04OCT00	12OCT00	1 000000	31JUL00	TO	31JUL00
453	125,605 74	44,573 24				00	1,700 000		61,032 50
501	141,656 27	75,968 52		14OCT00	19OCT00	1 000000	31JUL00	TO	31JUL00
						00	2,000 000		65,687 75

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
							NET	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR							
534	124,770 22	64,573 24		20OCT00 25OCT00	1 000000	31JUL00	TO 31JUL00		
				60,196 98	00	1,700 000		60,196 98	
561	95,735 82	49,379 54		23OCT00 26OCT00	1 000000	31JUL00	TO 31JUL00		
				46,356 28	00	1,300 000		46,356 28	
760	70,871 55	34,185 83		06DEC00 11DEC00	1 000000	31JUL00	TO 31JUL00		
				36,685 72	00	900 000		36,685 72	
196	127,593 24	56,976 39		11JAN01 17JAN01	1 000000	31JUL00	TO 31JUL00		
				70,616 85	00	1,500 000		70,616 85	
202	146,299 12	60,774 82		12JAN01 18JAN01	1 000000	31JUL00	TO 31JUL00		
				85,524 30	00	1,600 000		85,524 30	
12686C109 TOTAL	832,531 96	406,431 58		426,100 38	00			426,100 38	
12686C844	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP		06APR01 11APR01	1 000000	30MAR01	TO 30MAR01		
613	294,758 57	187,929 14		106,829 43	00	14,750 000		106,829 43	
154647101	CENTRAL NEWSPAPERS INC	CL A		31JUL00 03AUG00	1 000000	31JUL00	TO 31JUL00		
259	2,425,600 00	883,176 53		1,542,423 47	00	37,900 000		1,542,423 47	
160903100	CHARTER ONE FINL INC	COM		14DEC00 19DEC00	1 000000	31JUL00	TO 31JUL00		
006	139,733 85	109,574 07		30,159 76	00	5,400 000		30,159 76	
127	68,183 81	49,409 79		02JAN01 05JAN01	1 000000	31JUL00	TO 31JUL00		
				18,774 02	00	2,435 000		18,774 02	
430	171,268 03	127,367 91		22FEB01 27FEB01	1 000000	31JUL00	TO 31JUL00		
				43,900 12	00	6 200 000		43,900 12	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS		
							NET	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)		USD - US DOLLAR							
539	154,155 90	117,096 31		22MAR01 27MAR01	1 000000	31JUL00	TO 31JUL00		
				37,059 59	00	5,700 000		37,059 59	
713	126,401 01	95,579 69		19APR01 24APR01	1 000000	31JUL00	TO 31JUL00		
				30,821 32	00	4,600 000		30,821 32	
047	134,725 50	93,501 87		17MAY01 22MAY01	1 000000	31JUL00	TO 31JUL00		
				41,223 63	00	4,500 000		41,223 63	
160903100 TOTAL	794,468 08	592,529 64		201,938 44	00			201,938 44	
162813109	CHECKFREE CORP NEW	COM		08AUG00 11AUG00	1 000000	31JUL00	TO 31JUL00		
105	93,596 88	46,087 42		47,509 46	00	1,600 000		47,509 46	
309	514,487 84	288,046 39		11SEP00 14SEP00	1 000000	31JUL00	TO 31JUL00		
				226,441 45	00	10,000 000		226,441 45	
608	106,700 24	57,609 28		06NOV00 09NOV00	1 000000	31JUL00	TO 31JUL00		
				49,090 96	00	2,000 000		49,090 96	
093	120,895 97	96,208 98		25MAY01 31MAY01	1 000000	31JUL00	TO 31JUL00		
				24,686 99	00	3,100 000		24,686 99	
162813109 TOTAL	835,680 93	487,952 07		347,728 86	00			347,728 86	
16867C101	CHIEFTAIN INTL INC	COM		12DEC00 15DEC00	1 000000	31JUL00	TO 31JUL00		
807	101,168 21	70,550 30		30,617 91	00	4,100 000		30,617 91	
005	32,095 92	22,369 61		9,726 31	00	1,300 000		9,726 31	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	NET RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
058	84,380 76	58,505 13		20DEC00	24DEC00	1 000000	31JUL00	TO	31JUL00
				25,875 63		00	3,400 000		25,875 63
082	174,272 33	123,893 22		22DEC00	28DEC00	1 000000	31JUL00	TO	31JUL00
				50,379 11		00	7,200 000		50,379 11
177	136,207 98	92,919 91		04JAN01	09JAN01	1 000000	31JUL00	TO	31JUL00
				43,288 07		00	5,400 000		43,288 07
199	145,043 91	98,082 13		08JAN01	12JAN01	1 000000	31JUL00	TO	31JUL00
				46,961 78		00	5,700 000		46,961 78
196	211,369 25	141,100 61		10JAN01	16JAN01	1 000000	31JUL00	TO	31JUL00
				70,268 64		00	8,200 000		70,268 64
070	313,452 57	172,608 71		22MAY01	25MAY01	1 000000	31JUL00	TO	31JUL00
				140,843 86		00	9,600 000		140,843 86
139	85,251 15	46,748 19		05JUN01	08JUN01	1 000000	31JUL00	TO	31JUL00
				38,502 96		00	2,600 000		38,502 96
16867C101 TOTAL									
	1,283,242 08	826,777 81		456,464 27		00			456,464 27
16888M104	CHILES OFFSHORE INC	COM		28SEP00	05OCT00	1 000000	18SEP00	TO	18SEP00
407	83,007 22	76,000 00		7,007 22		00	4,000 000		7,007 22
497	237,566 55	233,700 00		13OCT00	18OCT00	1 000000	18SEP00	TO	18SEP00
				3,866 55		00	12,300 000		3,866 55
516	1,520,917 37	1,588,400 00		17OCT00	20OCT00	1 000000	18SEP00	TO	18SEP00
				-67,482 63		00	83,600 000		-67,482 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	NET RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	BASE CURR GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
517	1,897 93	1,900 00		17OCT00	20OCT00	1 000000	18SEP00	TO	18SEP00
				-2 07		00	100 000		-2 07
16888M104 TOTAL									
	1,843,389 87	1,900,000 00		-56,610 93		00			-56,610 93
179584107	CLAIRE S STORES INC	COM		02NOV00	07NOV00	1 000000	31JUL00	TO	31JUL00
603	158,344 50	130,981 71		27,362 79		00	7,000 000		27,362 79
650	195,646 26	168,405 06		27,241 20		00	9,000 000		27,241 20
696	327,432 25	261,963 43		45,468 82		00	14,000 000		45,468 82
712	123,385 87	93,558 37		29,827 50		00	5,000 000		29,827 50
064	233,007 33	190,722 10		42,285 23		00	10,400 000		42,285 23
179584107 TOTAL									
	1,037,816 21	845,630 67		192,185 54		00			192,185 54
184190106	CLAYTON HOMES INC	COM		06DEC00	11DEC00	1 000000	08AUG00	TO	08AUG00
765	89,637 00	83,405 04		6,231 96		00	9,000 000		6,231 96
009	149,941 98	129,741 18		20,200 80		00	14,000 000		20,200 80
148	141,635 81	97,305 88		44,329 15		00	10,500 000		44,329 15

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS				NET	
(CONTINUED)									
USD - US DOLLAR									
190	137,835 14	93,598 99		10JAN01	16JAN01	1 000000	08AUG00 TO 08AUG00		
				44,236 15		00	10,100 000	44,236 15	
208	137 611 40	88,965 38		16JAN01	19JAN01	1 000000	08AUG00 TO 08AUG00		
				48,646 02		00	9,600 000	48,646 02	
239	131,227 95	82,894 99		25JUN01	28JUN01	1 000000	08AUG00 TO 08AUG00		
				48,332 96		00	8,500 000	48,332 96	
184190106	TOTAL								
	787,888 48	575,911 46		211,977 02		00		211,977 02	
193294105	COLE KENNETH PRODTNS INC	CL A		15MAR01	20MAR01	1 000000	14MAR01 TO 14MAR01		
509	267,005 07	260,061 46		6,943 61		00	10,600 000	6,943 61	
531	964,218 07	1,005,898 10		16MAR01	22MAR01	1 000000	14MAR01 TO 14MAR01		
				-41,680 03		00	41,000 000	-41,680 03	
522	152 847 21	157,018 24		19MAR01	22MAR01	1 000000	14MAR01 TO 14MAR01		
				-4,151 03		00	6,400 000	-4,151 03	
699	56,728 10	49,068 20		17APR01	20APR01	1 000000	14MAR01 TO 14MAR01		
				7,659 90		00	2,000 000	7,659 90	
720	793 413 52	689,408 21		20APR01	25APR01	1 000000	14MAR01 TO 14MAR01		
				104,005 31		00	28,100 000	104,005 31	
725	189,498 71	169,285 29		23APR01	26APR01	1 000000	14MAR01 TO 14MAR01		
				20,213 42		00	6,900 000	20,213 42	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/LS	STL DT	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS				NET	
(CONTINUED)									
USD - US DOLLAR									
193294105	TOTAL								
	2,423,730 68	2,330,739 50		92 991 18		00		92,991 18	
200300200	COMCAST CORP	CL A SPL		04OCT00	10OCT00	1 000000	31JUL00 TO 31JUL00		
439	85,236 95	41,056 45		44,180 50		00	2,000 000	44,180 50	
454	106,345 73	49,267 74		06OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00		
				57,077 99		00	2,400 000	57,077 99	
546	129,245 89	61,584 47		23OCT00	26OCT00	1 000000	31JUL00 TO 31JUL00		
				67,461 22		00	3,000 000	67,461 22	
616	68,150 72	39,556 55		09APR01	12APR01	1 000000	31JUL00 TO 31JUL00		
				28,594 17		00	1,700 000	28,594 17	
200300200	TOTAL								
	388,979 29	191,465 41		197,513 88		00		197,513 88	
200525103	COMMERCE BANCSHARES INC	CDM		09OCT00	12OCT00	1 000000	29SEP00 TO 04OCT00		
469	387,338 38	386,037 50		1,300 88		00	10,500 000	1,300 88	
222814204	COVAD COMMUNICATIONS GROUP	INCCOM		08SEP00	13SEP00	1 000000	07SEP00 TO 07SEP00		
298	29,503 71	27,000 00		2,503 71		00	1,500 000	2,503 71	
310	372 984 56	333,000 00		11SEP00	14SEP00	1 000000	07SEP00 TO 07SEP00		
				39,984 56		00	18,500 000	39,984 56	
222814204	TOTAL								
	402,488 27	360,000 00		42,488 27		00		42,488 27	
222816100	COVANCE INC	COM		02AUG00	07AUG00	1 000000	31JUL00 TO 31JUL00		
091	86,764 59	74,517 02		12,247 57		00	6,900 000	12,247 57	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUY'S FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
092	32,342 91	28,078 88		02AUG00	11AUG00	1 000000	31JUL00 2,600 000	TO 31JUL00	4,264 03
174	209,977 22	199,792 01		08JAN01	11JAN01	1 000000	31JUL00 18,500 000	TO 31JUL00	10,185 21
192	75,745 06	64,797 41		10JAN01	16JAN01	1 000000	31JUL00 6,000 000	TO 31JUL00	10,947 65
207	104,576 50	75,596 98		16JAN01	19JAN01	1 000000	31JUL00 7,900 000	TO 31JUL00	28,979 52
294	48,401 13	35,438 57		24JAN01	29JAN01	1 000000	31JUL00 3,300 000	TO 31JUL00	12,762 56
388	346,266 75	268,909 24		12FEB01	15FEB01	1 000000	31JUL00 24,900 000	TO 31JUL00	97,357 51
749	1,520,841 10	1,099,394 01		27APR01	02MAY01	1 000000	31JUL00 101,800 000	TO 31JUL00	421,445 09
222816100	TOTAL								
	2,444,915 26	1,846,726 12		598,189 14					598,189 14
25179M103	DEVON ENERGY CORPORATION NEW COM			13SEP00	18SEP00	1 000000	31JUL00 1,300 000	TO 31JUL00	45,857 45
327	74,766 87	28,909 42		15SEP00	20SEP00	1 000000	31JUL00 2,100 000	TO 31JUL00	81,269 90
331	127,969 73	46,699 83		04OCT00	10OCT00	1 000000	31JUL00 1,200 000	TO 31JUL00	45,166 18
438	71,851 80	26,685 62							

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUY'S FUND RSN NET
(CONTINUED)									
USD - US DOLLAR									
25179M103	TOTAL								
	274,588 40	102,294 87		172,293 53					172,293 53
256069105	DOBSON COMMUNICATIONS CORP			15AUG00	18AUG00	1 000000	31JUL00 1,900 000	TO 31JUL00	5,432 07
151	41,701 70	36,249 43		16AUG00	21AUG00	1 000000	31JUL00 4,800 000	TO 31JUL00	13,636 26
171	105,264 80	91,428 54		29AUG00	01SEP00	1 000000	31JUL00 4,300 000	TO 31JUL00	8,750 57
255	90,834 47	82,083 90		11DEC00	14DEC00	1 000000	31JUL00 8,400 000	TO 31JUL00	-16,390 15
790	125,995 80	142,385 95		11JAN01	17JAN01	1 000000	31JUL00 7,900 000	TO 31JUL00	2,853 59
198	136,764 19	133,910 60		01FEB01	06FEB01	1 000000	31JUL00 5,000 000	TO 31JUL00	23,967 57
332	109,340 35	85,372 78		05MAR01	08MAR01	1 000000	31JUL00 12,500 000	TO 31JUL00	29,528 71
472	242,940 65	213,431 94		06MAR01	09MAR01	1 000000	31JUL00 3,300 000	TO 31JUL00	8,001 82
477	44,347 85	56,346 03		09MAR01	14MAR01	1 000000	31JUL00 15,000 000	TO 31JUL00	43,871 67
492	299,990 00	256,118 33		07MAY01	10MAY01	1 000000	31JUL00 15,700 000	TO 31JUL00	-5,686 42
802	254,457 23	262,143 45							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE					
(CONTINUED)									
USD - US DOLLAR									
244	124,541 03	127,594 54		26JUN01	29JUN01	1 000000	31JUL00	TO 31JUL00	
							7,700 000		-3,055 51
254069105	TOTAL						00		
	1,598,198 07	1,487 287 89		110,910 18			00		110,910 18
256743105	DOLLAR THRIFTY AUTOMOTIVE GRP COM			21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
213	127,825 72	104,015 99		23,809 73			6,000 000		23 809 73
236	66,014 59	52,007 99		23AUG00	28AUG00	1 000000	31JUL00	TO 31JUL00	
				14,006 60			3,000 000		14,006 60
695	67,162 75	60,969 86		22NOV00	28NOV00	1 000000	31JUL00	TO 31JUL00	
				4,192 89			3,500 000		4,192 89
310	65,351 91	52,683 97		30JAN01	02FEB01	1 000000	31JUL00	TO 31JUL00	
				12,667 94			3,000 000		12,667 94
328	63 551 37	52,683 97		31JAN01	05FEB01	1 000000	31JUL00	TO 31JUL00	
				10,867 40			3,000 000		10,867 40
508	99,166 68	82,538 23		15MAR01	20MAR01	1 000000	31JUL00	TO 31JUL00	
				16,628 45			4,700 000		16,628 45
687	130,435 64	105,743 25		12APR01	18APR01	1 000000	31JUL00	TO 31JUL00	
				24,692 39			6,000 000		24 692 39
696	71,937 26	58,158 79		17APR01	20APR01	1 000000	31JUL00	TO 31JUL00	
				13,778 47			3,300 000		13,778 47

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE	BASE					
(CONTINUED)									
USD - US DOLLAR									
256743105	TOTAL						00		122,643 87
	691 445 92	568,802 05		122,643 87			00		122,643 87
285229100	ELECTRO SCIENTIFIC INDS INC			06SEP00	11SEP00	1 000000	31JUL00	TO 31JUL00	
287	91,329 95	50,104 08		41,225 87			2,300 000		41 225 87
043	106,596 44	94,107 40		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
				12,489 04			4,100 000		12,489 04
785	205,563 14	146,285 41		04MAY01	09MAY01	1 000000	31JUL00	TO 31JUL00	
				59,277 73			4,100 000		59,277 73
029	116,924 10	76,739 88		14MAY01	17MAY01	1 000000	31JUL00	TO 31JUL00	
				40,184 22			3,200 000		40,184 22
285229100	TOTAL						00		153,176 86
	520,413 63	367 236 77		153,176 86			00		153,176 86
285512109	ELECTRONIC ARTS			02AUG00	08AUG00	1 000000	31JUL00	TO 31JUL00	
093	103,192 95	68,712 84		34,480 11			1,200 000		34,480 11
094	17,203 76	11,452 14		02AUG00	07AUG00	1 000000	31JUL00	TO 31JUL00	
				5,751 62			200 000		5,751 62
248	143 450 27	80,164 98		28AUG00	31AUG00	1 000000	31JUL00	TO 31JUL00	
				63,285 29			1,400 000		63,285 29
306	70,232 43	40,082 49		11SEP00	14SEP00	1 000000	31JUL00	TO 31JUL00	
				30,149 94			1,400 000		30 149 94
337	57,848 07	37,219 45		18SEP00	21SEP00	1 000000	31JUL00	TO 31JUL00	
				20,628 42			1,300 000		20,628 42

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET							
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/L	BASE CURR GN/L	NET	BASE GN/L
(CONTINUED)									
USD - US DOLLAR									
374		118,746 04		71,575 88		22SEP00 27SEP00	1 000000	31JUL00 TO 31JUL00	
						47,170 16	00	2,500 000	47,170 16
391		80,276 87		42,945 53		26SEP00 29SEP00	1 000000	31JUL00 TO 31JUL00	
						37,331 34	00	1,500 000	37,331 34
405		74,422 51		43,670 91		28SEP00 03OCT00	1 000000	31JUL00 TO 31JUL00	
						30,951 60	00	1,500 000	30,951 60
598		389,059 90		225,935 90		27OCT00 02NOV00	1 000000	31JUL00 TO 31JUL00	
						163,124 00	00	7,600 000	163,124 00
101		121,802 38		84,041 31		28DEC00 03JAN01	1 000000	31JUL00 TO 31JUL00	
						35,761 07	00	2,700 000	35,761 07
407		141,321 38		91,221 74		15FEB01 21FEB01	1 000000	31JUL00 TO 31JUL00	
						50,099 62	00	2,700 000	50,099 62
434		350,528 11		219,607 95		22FEB01 27FEB01	1 000000	31JUL00 TO 31JUL00	
						130,920 14	00	6,500 000	130,920 14
435		133,961 78		84,464 60		23FEB01 28FEB01	1 000000	31JUL00 TO 31JUL00	
						49,497 18	00	2,500 000	49,497 18
553		143,259 11		91,221 74		26MAR01 29MAR01	1 000000	31JUL00 TO 31JUL00	
						52,037 35	00	2,700 000	52,037 35
623		133,313 05		84,464 60		10APR01 14APR01	1 000000	31JUL00 TO 31JUL00	
						48,848 45	00	2,500 000	48,848 45
794		81,225 29		47,300 17		04MAY01 09MAY01	1 000000	31JUL00 TO 31JUL00	
						33,925 12	00	1,400 000	33,925 12

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET							
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/L	BASE CURR GN/L	NET	BASE GN/L
(CONTINUED)									
USD - US DOLLAR									
039		12,037 59		6,757 17		16MAY01 21MAY01	1 000000	31JUL00 TO 31JUL00	
						5,280 42	00	200 000	5,280 42
042		119,628 61		47,571 48		17MAY01 22MAY01	1 000000	31JUL00 TO 31JUL00	
						52,056 93	00	2,000 000	52,056 93
045		12,034 59		6,757 17		17MAY01 22MAY01	1 000000	31JUL00 TO 31JUL00	
						5,277 42	00	200 000	5,277 42
072		205,425 74		111,493 27		22MAY01 25MAY01	1 000000	31JUL00 TO 31JUL00	
						93,932 47	00	3,300 000	93,932 47
131		114,068 77		44,193 09		04JUN01 07JUN01	1 000000	31JUL00 TO 31JUL00	
						49,875 68	00	1,900 000	49,875 68
285512109	TOTAL								
		2,423,239 20		1,582,854 45		1,040,384 55	00		1,040,384 55
286045109	ELECTRONICS BOUTIQUE HLDGS CORCOM								
102		131,609 66		113,868 16		07AUG00 10AUG00	1 000000	31JUL00 TO 31JUL00	
						17,741 50	00	6,900 000	17,741 50
121		21,174 29		18,152 89		10AUG00 15AUG00	1 000000	31JUL00 TO 31JUL00	
						3,021 40	00	1,100 000	3,021 40
129		112,096 26		97,345 53		11AUG00 16AUG00	1 000000	31JUL00 TO 31JUL00	
						14,730 73	00	5,900 000	14,730 73
147		71,747 60		57,759 21		15AUG00 18AUG00	1 000000	31JUL00 TO 31JUL00	
						13,988 39	00	3,500 000	13,988 39
292		71,747 60		57,759 21		15AUG00 08SEP00	1 000000	31JUL00 TO 31JUL00	
						13,988 39	00	3,500 000	13,988 39

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY S	
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL BASE	SECTY SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
206	116,846 10	94,065 00		21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00		
							5,700 000	22,781 10	
217	68,885 20	54,458 68		22AUG00	25AUG00	1 000000	31JUL00 TO 31JUL00		
							3,300 000	14,426 52	
228	435,946 92	344,905 00		23AUG00	28AUG00	1 000000	31JUL00 TO 31JUL00		
							20,900 000	91,041 92	
323	63,047 89	42,906 84		14SEP00	19SEP00	1 000000	31JUL00 TO 31JUL00		
							2,600 000	20,141 05	
339	87,997 06	66,010 53		18SEP00	21SEP00	1 000000	31JUL00 TO 31JUL00		
							4,000 000	21,986 53	
359	206,859 18	160,075 53		20SEP00	25SEP00	1 000000	31JUL00 TO 31JUL00		
							9,700 000	46,783 65	
382	107,893 53	84,163 42		21SEP00	26SEP00	1 000000	31JUL00 TO 31JUL00		
							5,100 000	23,730 11	
375	51,248 29	41,256 58		22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00		
							2,500 000	9,991 71	
386	1,243,158 56	976,955 81		25SEP00	28SEP00	1 000000	31JUL00 TO 31JUL00		
							59,200 000	266,202 75	
286045109 TOTAL									
	2,790,258 14	2,209,702 39						580,555 75	
291525103	EMMIS COMMUNICATIONS CORP	CL A		28NOV00	01DEC00	1 000000	27JUL00 TO 31JUL00		
721	156,389 53	178,363 69					6,700 000	-21,974 16	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY S	
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL BASE	SECTY SECTY	GN/LS GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
801	144,166 85	141,093 67		11DEC00	14DEC00	1 000000	31JUL00 TO 31JUL00		
							5,300 000	3,073 18	
147	156,182 29	130,445 09		04JAN01	09JAN01	1 000000	31JUL00 TO 31JUL00		
							4,900 000	25,737 20	
080	169,150 36	136,841 19		23MAY01	29MAY01	1 000000	31JUL00 TO 31JUL00		
							5,200 000	32 309 17	
291525103 TOTAL									
	625,889 83	586,743 64						39,145 39	
292845104	ENGELHARD CORP	COM		27NOV00	30NOV00	1 000000	11SEP00 TO 11SEP00		
713	94,700 33	91,059 95					5,000 000	3,640 38	
159	227,544 99	200,331 89		05JAN01	10JAN01	1 000000	11SEP00 TO 11SEP00		
							11,000 000	27,213 10	
467	253,335 53	192,077 52		02MAR01	07MAR01	1 000000	11SEP00 TO 11SEP00		
							10,400 000	61,250 01	
292845104 TOTAL									
	575,580 85	483,469 36						92,111 49	
35138T107	FOX ENTMT GROUP INC	CL A		14FEB01	20FEB01	1 000000	08DEC00 TO 08DEC00		
401	94,533 80	73,904 26					4,200 000	20 629 54	
446	157,998 72	116,135 26		26FEB01	01MAR01	1 000000	08DEC00 TO 08DEC00		
							6,600 000	41,863 46	
465	143,112 94	110,856 39		02MAR01	07MAR01	1 000000	08DEC00 TO 08DEC00		
							6,300 000	32 256 55	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSH
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
519	133,829 52	107,337 14		19MAR01	22MAR01	1 000000	08DEC00 TO 08DEC00	
					26,492 38	00	6,100 000	26,492 38
738	2,492,606 28	1,988,376 45		23APR01	26APR01	1 000000	08DEC00 TO 31JAN01	
					504,229 83	00	113,000 000	504,229 83
35138T107 TOTAL								
	3,022,081 26	2,396,609 50			625,471 76	00		625,471 76
36866W106	GENSTAR TV GUIDE INTL INC	COM		11DEC00	14DEC00	1 000000	05DEC00 TO 05DEC00	
794	338,935 44	308,439 80			30,496 44	00	7,500 000	30,496 44
065	4,497 85	4,112 52		21DEC00	27DEC00	1 000000	05DEC00 TO 05DEC00	
					385 33	00	100 000	385 33
079	792,018 10	715,578 48		22DEC00	28DEC00	1 000000	05DEC00 TO 06DEC00	
					76,439 62	00	17,400 000	76,439 62
36866W106 TOTAL								
	1,135,451 39	1,028,130 00			107,321 39	00		107,321 39
369300108	GENERALE CABLE CORP DEL NEW	COM		12FEB01	15FEB01	1 000000	31JUL00 TO 31JUL00	
387	242,037 90	183,046 85			58,993 05	00	22,600 000	58,993 05
442	248,893 42	182,234 92		26FEB01	01MAR01	1 000000	31JUL00 TO 31JUL00	
					66,458 50	00	22,500 000	66,458 50
589	142,560 62	109,340 95		02APR01	05APR01	1 000000	31JUL00 TO 31JUL00	
					33,219 67	00	13,500 000	33,219 67
593	279,242 20	230,830 90		03APR01	06APR01	1 000000	31JUL00 TO 31JUL00	
					48,411 30	00	28,500 000	48,411 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSH
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
033	78,230 08	52,645 64		15MAY01	18MAY01	1 000000	31JUL00 TO 31JUL00	
					25,584 44	00	6,500 000	25,584 44
054	142,595 23	80,993 30		18MAY01	23MAY01	1 000000	31JUL00 TO 31JUL00	
					61,601 93	00	10,000 000	61,601 93
145	175,394 13	80,993 30		07JUN01	12JUN01	1 000000	31JUL00 TO 31JUL00	
					94,400 83	00	10,000 000	94,400 83
198	511,505 19	234,880 56		11JUN01	14JUN01	1 000000	31JUL00 TO 31JUL00	
					276,624 63	00	29,000 000	276,624 63
229	32,895 09	16,198 66		19JUN01	22JUN01	1 000000	31JUL00 TO 31JUL00	
					16,696 43	00	2,000 000	16,696 43
232	32,848 90	16,198 66		20JUN01	25JUN01	1 000000	31JUL00 TO 31JUL00	
					16,650 24	00	2,000 000	16,650 24
369300108 TOTAL								
	1,886,202 76	1,187,341 74			698,841 02	00		698,841 02
38821G101	GRANT PRIDE INC	COM		13SEP00	18SEP00	1 000000	31JUL00 TO 31JUL00	
322	74,817 50	39,697 84			35,119 66	00	3,000 000	35,119 66
341	154,729 84	87,335 24		18SEP00	21SEP00	1 000000	31JUL00 TO 31JUL00	
					67,394 60	00	6,600 000	67,394 60
458	1,172,208 78	927,157 42		14NOV00	17NOV00	1 000000	31JUL00 TO 31JUL00	
					245,051 36	00	49,200 000	245,051 36
461	474,167 13	377,830 04		15NOV00	20NOV00	1 000000	31JUL00 TO 18OCT00	
					96,337 09	00	28,200 000	96,337 09

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE						
(CONTINUED) USD - US DOLLAR									
38821G101	TOTAL								
	1,875,923.25	1,432,020.54		443,902.71		00		443,902.71	
423452101	HELMERICH AND PAYNE INC	COM		15SEP00	20SEP00	1.000000	31JUL00	TO 31JUL00	
334	67,839.73	48,344.59		19,495.14		00	1,800,000	19,495.14	
145	129,403.68	86,992.01		04JAN01	09JAN01	1.000000	31JUL00	TO 31JUL00	
				42,411.67		00	3,200,000	42,411.67	
269	81,957.26	55,434.37		22JAN01	25JAN01	1.000000	31JUL00	TO 31JUL00	
				26,522.89		00	2,000,000	26,522.89	
378	158,993.69	85,923.28		08FEB01	15FEB01	1.000000	31JUL00	TO 31JUL00	
				73,070.41		00	3,100,000	73,070.41	
414	151,635.93	80,379.84		20FEB01	23FEB01	1.000000	31JUL00	TO 31JUL00	
				71,256.09		00	2,900,000	71,256.09	
425	139,755.16	74,836.40		22FEB01	27FEB01	1.000000	31JUL00	TO 31JUL00	
				64,918.76		00	2,700,000	64,918.76	
485	144,620.17	69,292.97		08MAR01	13MAR01	1.000000	31JUL00	TO 31JUL00	
				75,327.20		00	2,500,000	75,327.20	
423452101	TOTAL								
	876,205.62	501,203.46		373,002.16		00		373,002.16	
442120101	HOUSTON EXPL CO	COM		14SEP00	19SEP00	1.000000	31JUL00	TO 31JUL00	
325	145,808.62	86,858.94		58,949.68		00	5,400,000	58,949.68	
443	127,694.63	82,033.44		04OCT00	10OCT00	1.000000	31JUL00	TO 31JUL00	
				45,661.19		00	5,100,000	45,661.19	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE						
(CONTINUED) USD - US DOLLAR									
763	141,740.76	80,424.94		06DEC00	11DEC00	1.000000	31JUL00	TO 31JUL00	
				61,315.82		00	5,000,000	61,315.82	
806	276,127.27	152,807.39		12DEC00	15DEC00	1.000000	31JUL00	TO 31JUL00	
				123,319.88		00	9,500,000	123,319.88	
044	66,499.53	33,778.48		19DEC00	22DEC00	1.000000	31JUL00	TO 31JUL00	
				32,721.05		00	2,100,000	32,721.05	
053	98,784.03	30,561.48		20DEC00	26DEC00	1.000000	31JUL00	TO 31JUL00	
				28,222.55		00	1,900,000	28,222.55	
109	310,509.63	128,679.91		28DEC00	03JAN01	1.000000	31JUL00	TO 31JUL00	
				181,829.72		00	8,000,000	181,829.72	
119	131,848.99	56,297.46		29DEC00	04JAN01	1.000000	31JUL00	TO 31JUL00	
				75,551.53		00	3,500,000	75,551.53	
154	668,869.45	304,006.28		04JAN01	09JAN01	1.000000	31JUL00	TO 31JUL00	
				364,863.17		00	18,900,000	364,863.17	
731	161,504.10	86,260.81		24APR01	27APR01	1.000000	31JUL00	TO 31JUL00	
				75,243.29		00	5,000,000	75,243.29	
737	569,306.86	307,088.50		25APR01	30APR01	1.000000	31JUL00	TO 31JUL00	
				262,218.36		00	17,800,000	262,218.36	
744	397,565.77	212,201.61		26APR01	01MAY01	1.000000	31JUL00	TO 31JUL00	
				185,364.16		00	12,500,000	185,364.16	
750	32,163.62	17,252.16		27APR01	02MAY01	1.000000	31JUL00	TO 31JUL00	
				14,911.46		00	1,000,000	14,911.46	

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET								
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS	NET	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
766		525,003 40		279,485 04	30APR01	03MAY01	1 000000	31JUL00	TO	10APR01
						245,518 36		14,200 000		245,518 36
442120101	TOTAL									
		3,613,424 66		1,857,736 44		1,755,690 22				1,755,690 22
450317104	ITC DELTACOM		COM		11JAN01	17JAN01	1 000000	27JUL00	TO	31JUL00
197		82,765 64		163,168 02		-80,402 38		8,800 000		-80,402 38
203		58,074 70		114,959 29	12JAN01	18JAN01	1 000000	31JUL00	TO	31JUL00
						-56,884 59		6,200 000		-56,884 59
210		150,292 37		229,918 57	14JAN01	19JAN01	1 000000	31JUL00	TO	31JUL00
						-99,626 20		12,400 000		-99,626 20
611		141,174 88		459,128 24	06APR01	11APR01	1 000000	31JUL00	TO	31JUL00
						-317,951 38		25,300 000		-317,951 38
644		31,750 94		88,922 07	10APR01	16APR01	1 000000	31JUL00	TO	31JUL00
						-57,171 13		4,900 000		-57,171 13
675		32,998 90		99,810 49	11APR01	17APR01	1 000000	31JUL00	TO	31JUL00
						-66,811 59		5,500 000		-66,811 59
688		31,102 96		97,995 75	12APR01	18APR01	1 000000	31JUL00	TO	31JUL00
						-66,892 79		5,400 000		-66,892 79
692		15,959 46		50,812 61	14APR01	19APR01	1 000000	31JUL00	TO	31JUL00
						-34,853 15		2,800 000		-34,853 15
698		49,677 34		170,585 20	17APR01	20APR01	1 000000	31JUL00	TO	31JUL00
						-120,907 86		9,400 000		-120,907 86

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
	LOT	LOCAL PRINCIPAL NET								
	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS	NET	NET	BASE GN/LS
(CONTINUED)										
USD - US DOLLAR										
702		7,497 49		23,591 57	18APR01	23APR01	1 000000	31JUL00	TO	31JUL00
						-16,094 08		1,300 000		-16,094 08
708		17,924 88		56,254 82	18APR01	23APR01	1 000000	31JUL00	TO	31JUL00
						-38,330 74		3,100 000		-38,330 74
715		33,407 36		101,625 23	19APR01	24APR01	1 000000	31JUL00	TO	31JUL00
						-68,217 87		5,400 000		-68,217 87
718		6,755 77		21,776 83	20APR01	25APR01	1 000000	31JUL00	TO	31JUL00
						-15,021 06		1,200 000		-15,021 06
724		22,335 25		72,589 45	23APR01	24APR01	1 000000	31JUL00	TO	31JUL00
						-50,254 20		4,000 000		-50,254 20
729		9,688 31		30,850 52	24APR01	27APR01	1 000000	31JUL00	TO	31JUL00
						-21,162 21		1,700 000		-21,162 21
733		23,349 22		74,404 18	24APR01	27APR01	1 000000	31JUL00	TO	31JUL00
						-51,034 96		4,100 000		-51,034 96
735		13,982 28		45,368 40	25APR01	30APR01	1 000000	31JUL00	TO	31JUL00
						-31,386 12		2,500 000		-31,386 12
747		2,231 92		7,258 94	27APR01	02MAY01	1 000000	31JUL00	TO	31JUL00
						-5,027 02		400 000		-5,027 02
763		7,732 50		25,406 31	30APR01	03MAY01	1 000000	31JUL00	TO	31JUL00
						-17,673 81		1,400 000		-17,673 81
764		9,349 68		30,850 52	30APR01	03MAY01	1 000000	31JUL00	TO	31JUL00
						-21,500 84		1,700 000		-21,500 84

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
771	9,899 67	32,665 25		01MAY01	04MAY01	1 000000	31JUL00 TO 31JUL00		
				-22,765 58		00	1,800 000		-22,765 58
775	9,328 48	29,035 78		02MAY01	07MAY01	1 000000	31JUL00 TO 31JUL00		
				-19,707 30		00	1,600 000		-19,707 30
778	14,199 46	48,997 88		02MAY01	07MAY01	1 000000	31JUL00 TO 31JUL00		
				-32,798 42		00	2,700 000		-32,798 42
783	74,769 50	225,027 29		03MAY01	08MAY01	1 000000	31JUL00 TO 31JUL00		
				-150,257 79		00	12,400 000		-150,257 79
796	2,488 99	7,258 94		07MAY01	10MAY01	1 000000	31JUL00 TO 31JUL00		
				-4,769 95		00	400 000		-4,769 95
803	2,405 47	7,258 94		08MAY01	11MAY01	1 000000	31JUL00 TO 31JUL00		
				-4,853 47		00	400 000		-4,853 47
013	9,119 69	27,221 04		09MAY01	14MAY01	1 000000	31JUL00 TO 17AUG00		
				-18,101 35		00	1,500 000		-18,101 35
015	97,596 74	290,357 79		09MAY01	14MAY01	1 000000	17AUG00 TO 17AUG00		
				-192,761 05		00	16,000 000		-192,761 05
059	21,459 28	67,145 24		18MAY01	23MAY01	1 000000	17AUG00 TO 17AUG00		
				-45,685 96		00	3,700 000		-45,685 96
065	86,247 12	272,210 43		21MAY01	24MAY01	1 000000	17AUG00 TO 25SEP00		
				-185,963 31		00	15,000 000		-185,963 31
078	8,624 71	27,221 04		23MAY01	29MAY01	1 000000	25SEP00 TO 25SEP00		
				-18,596 33		00	1,500 000		-18,596 33

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
088	161,859 60	538,976 66		24MAY01	30MAY01	1 000000	25SEP00 TO 31OCT00		
				-377,117 06		00	29,700 000		-377,117 06
091	12,187 59	39,924 20		25MAY01	31MAY01	1 000000	31OCT00 TO 31OCT00		
				-27,736 61		00	2,200 000		-27,736 61
104	15,644 97	52,627 35		30MAY01	04JUN01	1 000000	31OCT00 TO 31OCT00		
				-36,982 38		00	2,900 000		-36,982 38
121	7,769 74	27,221 04		01JUN01	06JUN01	1 000000	31OCT00 TO 31OCT00		
				-19,451 30		00	1,500 000		19,451 30
123	59,902 00	212,324 14		01JUN01	06JUN01	1 000000	31OCT00 TO 31JAN01		
				-152,422 14		00	11,700 000		-152,422 14
45031104 TOTAL	1,323,578 06	3,870,752 04		-2,547,173 98		00			-2,547,173 98
45245W109	INCLME SYS INC	COM		27SEP00	02OCT00	1 000000	31JUL00 TO 31JUL00		
400	1,000,566 49	204,655 24		795,911 25		00	9,500 000		795,911 25
712	189,398 68	127,220 94		19APR01	24APR01	1 000000	31JUL00 TO 31JUL00		
				62,177 74		00	4,500 000		62,177 74
053	201 913 22	124,393 81		18MAY01	23MAY01	1 000000	31JUL00 TO 31JUL00		
				77,519 41		00	4 400 000		77,519 41
079	77,718 68	45,234 11		23MAY01	29MAY01	1 000000	31JUL00 TO 31JUL00		
				32,484 57		00	1,600 000		32,484 57
087	72,250 94	42,406 98		24MAY01	30MAY01	1 000000	31JUL00 TO 31JUL00		
				29,843 96		00	1,500 000		29,843 96

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
090	9,633 45	5,654 26		24MAY01	30MAY01	1 000000	31JUL00 TO 31JUL00	
						00	200 000	3,979 19
118	184,443 85	98,949 62		01JUN01	06JUN01	1 000000	31JUL00 TO 31JUL00	
						00	3,500 000	85,494 23
45245W109 TOTAL								
	1,735,925 31	448,514 96		1,087,410 35		00		1,087,410 35
457153104	INGRAM MICRO INC	CL A		25JAN01	30JAN01	1 000000	08AUG00 TO 08AUG00	
297	121,971 91	124,946 27				00	7,900 000	-2,974 36
304	95,470 34	96,477 50		29JAN01	01FEB01	1 000000	08AUG00 TO 08AUG00	
						00	6,100 000	-1,007 16
457153104 TOTAL								
	217,442 25	221,423 77		-3,981 52		00		-3,981 52
458801107	INTERMEDIA COMMUNICATIONS INC COM			04AUG00	09AUG00	1 000000	27JUL00 TO 27JUL00	
168	25,930 49	30,144 09				00	1,300 000	-4,213 60
149	66,575 28	76,519 62		08AUG00	11AUG00	1 000000	27JUL00 TO 27JUL00	
						00	3,300 000	-9,944 34
187	440,800 80	626,049 65		17AUG00	22AUG00	1 000000	27JUL00 TO 31JUL00	
						00	27,000 000	-185,268 85
194	77,397 42	99,707 39		18AUG00	23AUG00	1 000000	31JUL00 TO 31JUL00	
						00	4,300 000	-22,309 97
198	1,848 93	2,318 78		18AUG00	23AUG00	1 000000	31JUL00 TO 31JUL00	
						00	100 000	-449 85

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
199	9,313 43	11,593 88		18AUG00	23AUG00	1 000000	31JUL00 TO 31JUL00	
						00	500 000	-2,280 45
225	20,624 31	25,506 54		23AUG00	28AUG00	1 000000	31JUL00 TO 31JUL00	
						00	1,100 000	-4,882 23
234	491,358 42	600,563 11		24AUG00	29AUG00	1 000000	31JUL00 TO 31JUL00	
						00	25,900 000	-109,204 69
243	466,640 84	568,100 24		25AUG00	30AUG00	1 000000	31JUL00 TO 31JUL00	
						00	24,500 000	-101,459 40
458801107 TOTAL								
	1,600,509 92	2,040,523 30		-440,013 38		00		-440,013 38
461203101	INVACARE CORP	COM		06OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00	
456	90,491 55	70,564 41				00	3,100 000	19,927 14
464	37,005 47	29,591 52		09OCT00	12OCT00	1 000000	31JUL00 TO 31JUL00	
						00	1,300 000	7,413 95
502	27,957 56	20,486 44		16OCT00	19OCT00	1 000000	31JUL00 TO 31JUL00	
						00	900 000	7,471 12
609	20,957 30	15,933 90		06NOV00	09NOV00	1 000000	31JUL00 TO 31JUL00	
						00	700 000	5,023 40
617	5,912 80	4,552 54		07NOV00	10NOV00	1 000000	31JUL00 TO 31JUL00	
						00	200 000	1,360 26
800	121,252 02	88,774 57		11DEC00	14DEC00	1 000000	31JUL00 TO 31JUL00	
						00	3,900 000	32,477 45

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
804	124,193 05	93,327 12		12DEC00	15DEC00	1 000000	31JUL00	TO	31JUL00
				30,865 93		00	4,100 000		30,865 93
068	82,382 99	56,906 78		21DEC00	27DEC00	1 000000	31JUL00	TO	31JUL00
				25,476 21		00	2,500 000		25,476 21
091	82,786 95	59,183 05		27DEC00	02JAN01	1 000000	31JUL00	TO	31JUL00
				23,603 90		00	2,600 000		23,603 90
201	35,545 31	25,038 98		12JAN01	18JAN01	1 000000	31JUL00	TO	31JUL00
				10,506 33		00	1,100 000		10,506 33
220	101,407 22	70,564 41		17JAN01	22JAN01	1 000000	31JUL00	TO	31JUL00
				30,842 81		00	3,100 000		30,842 81
223	81,166 03	56,906 78		18JAN01	23JAN01	1 000000	31JUL00	TO	31JUL00
				24,259 25		00	2,500 000		24,259 25
286	27,211 09	18,210 17		23JAN01	26JAN01	1 000000	31JUL00	TO	31JUL00
				9,000 92		00	800 000		9,000 92
293	89,541 01	59,183 05		24JAN01	29JAN01	1 000000	31JUL00	TO	31JUL00
				30,357 96		00	2,600 000		30,357 96
390	59,464 09	36,420 34		12FEB01	15FEB01	1 000000	31JUL00	TO	31JUL00
				23,043 75		00	1,600 000		23,043 75
394	44,328 31	27,315 25		13FEB01	16FEB01	1 000000	31JUL00	TO	31JUL00
				17,013 06		00	1,200 000		17,013 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY GN/LS		BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS				NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
461203101	TOTAL								
	1,031,602 75	732,959 31		298,643 44		00			298,643 44
465855104	IVEX PACKAGING CORP DEL	COM		04APR01	09APR01	1 000000	31JUL00	TO	31JUL00
604	228,812 35	226,939 00		1,873 35		00	17,000 000		1,873 35
466367109	JACK IN THE BOX INC	COM		17NOV00	22NOV00	1 000000	31JUL00	TO	31JUL00
469	149,196 26	72,532 68		76,663 58		00	5,500 000		76,663 58
724	139,804 08	68,576 36		29NOV00	04DEC00	1 000000	31JUL00	TO	31JUL00
				71,227 72		00	5,200 000		71,227 72
771	179,953 48	83,082 89		07DEC00	12DEC00	1 000000	31JUL00	TO	31JUL00
				96,870 59		00	6,300 000		96,870 59
788	150,007 48	65,938 80		11DEC00	14DEC00	1 000000	31JUL00	TO	31JUL00
				84,068 68		00	5,000 000		84,068 68
466367109	TOTAL								
	618,961 30	290,130 73		328,830 57		00			328,830 57
482584109	K MART CORP	COM		22FEB01	27FEB01	1 000000	14NOV00	TO	14NOV00
431	166,058 43	123,820 61		42,237 82		00	19,400 000		42,237 82
500	167,394 39	114,885 10		52,509 29		00	18,000 000		52,509 29
801	183,200 87	110,417 35		72,783 52		00	17,300 000		72,783 52
834	141,938 21	87,440 33		54,497 88		00	13,700 000		54,497 88

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT	SELL RATE BASE	CURR GN/LS	TRD DTS SHS/PAR	OF ORIC NET	BUYRS DTL FUND RSN BASE GN/LS
(CONTINUED)												
USD - US DOLLAR												
037		30,936	96	19,785	77	16MAY01	21MAY01	1 000000		14NOV00 TO 14NOV00		
						11,151	19		00	3,100 000		11,151 19
098		140,979	03	79,781	32	29MAY01	01JUN01	1 000000		14NOV00 TO 14NOV00		
						61,197	71		00	12,500 000		61,197 71
209		162,138	57	91,908	08	14JUN01	19JUN01	1 000000		14NOV00 TO 14NOV00		
						70,230	49		00	14,400 000		70,230 49
237		582,015	53	319,125	29	22JUN01	27JUN01	1 000000		14NOV00 TO 14NOV00		
						262,890	24		00	50,000 000		262,890 24
246		258,380	67	150,627	14	26JUN01	29JUN01	1 000000		14NOV00 TO 14NOV00		
						107,753	53		00	23,400 000		107,753 53
248		37,296	75	21,700	52	27JUN01	02JUL01	1 000000		14NOV00 TO 14NOV00		
						15,596	23		00	3,400 000		15,596 23
482584109	TOTAL											
		1,870,339	41	1,119,491	51	750,847	90		00			750,847 90
485170302	KANSAS CITY SOUTHN INDS INC											
564		350,212	02	325,620	00	25OCT00	30OCT00	1 000000		20OCT00 TO 20OCT00		
						24,592	02		00	40,500 000		24,592 02
488044108	KELLWOOD CO											
124		372,210	81	453,474	57	10AUG00	15AUG00	1 000000		31JUL00 TO 31JUL00		
						-81,263	76		00	20,700 000		-81,263 76
108		135,532	63	128,115	98	28DEC00	03JAN01	1 000000		31JUL00 TO 31JUL00		
						7,416	65		00	5,900 000		7,416 65
227		69,458	75	67,315	18	19JAN01	24JAN01	1 000000		31JUL00 TO 31JUL00		
						2,143	57		00	3,100 000		2,143 57

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL BASE	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT	SELL RATE BASE	CURR GN/LS	TRD DTS SHS/PAR	OF ORIC NET	BUYRS DTL FUND RSN BASE GN/LS
(CONTINUED)												
USD - US DOLLAR												
124		76,799	68	75,807	16	31MAY01	05JUN01	1 000000		31JUL00 TO 31JUL00		
						992	52		00	3,500 000		992 52
488044108	TOTAL											
		654,001	87	724,712	89	-70,711	02		00			-70,711 02
490553104	KENT ELECTRS CORP											
599		379,257	31	421,248	11	04APR01	09APR01	1 000000		16NOV00 TO 17NOV00		
						-41,990	80		00	23,000 000		-41,990 80
602		257,313	39	285,716	11	04APR01	09APR01	1 000000		17NOV00 TO 20NOV00		
						-28,402	72		00	15,600 000		-28,402 72
407		615,523	79	633,783	68	05APR01	10APR01	1 000000		20NOV00 TO 21NOV00		
						-18,179	89		00	34,600 000		-18,179 89
612		572,552	84	619,051	56	06APR01	11APR01	1 000000		21NOV00 TO 21NOV00		
						-46,498	72		00	33,800 000		-46,498 72
620		388,167	21	421,248	11	09APR01	12APR01	1 000000		21NOV00 TO 15MAR01		
						-33,080	90		00	23,000 000		-33,080 90
490553104	TOTAL											
		2,212,814	54	2,380,967	57	-168,153	03		00			-168,153 03
502392103	LTX CORP											
211		319,989	33	227,523	08	16JAN01	19JAN01	1 000000		19DEC00 TO 19DEC00		
						92,466	25		00	20,000 000		92,466 25
299		304,052	36	199,082	70	25JAN01	30JAN01	1 000000		19DEC00 TO 19DEC00		
						104,969	66		00	17,500 000		104,969 66
475		235,689	24	160,135	84	06MAR01	09MAR01	1 000000		19DEC00 TO 19DEC00		
						75,553	40		00	13,800 000		75,553 40

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
481		174,525	18	116,040	46	07MAR01	12MAR01	1 000000	19DEC00	TO	19DEC00
						58,484	72		10,000	000	58,484
549		124,983	33	76,586	70	23MAR01	28MAR01	1 000000	19DEC00	TO	19DEC00
						48,396	63		6,400	000	48,396
693		136,705	44	72,737	27	16APR01	19APR01	1 000000	19DEC00	TO	19DEC00
						63,968	17		6,200	000	63,968
719		176,874	10	78,603	18	20APR01	25APR01	1 000000	19DEC00	TO	19DEC00
						98,270	92		6,700	000	98,270
025		98,083	73	43,407	73	14MAY01	17MAY01	1 000000	19DEC00	TO	19DEC00
						54,676	00		3,700	000	54,676
135		34,774	84	14,078	18	05JUN01	08JUN01	1 000000	19DEC00	TO	19DEC00
						20,696	66		1,200	000	20,696
142		176,038	62	68,044	55	07JUN01	12JUN01	1 000000	19DEC00	TO	19DEC00
						107,994	07		5,800	000	107,994
147		91,054	44	35,195	45	07JUN01	12JUN01	1 000000	19DEC00	TO	19DEC00
						55,859	01		3,000	000	55,859
502392103	TOTAL			1,872,770	63						781,335
				1,091,435	14						781,335
518415104	LATTICE SEMICONDUCTOR CORP					06SEP00	11SEP00	1 000000	31JUL00	TO	31JUL00
284		102,546	58	33,476	04				1,400	000	69,070
521845105	LEAR CORP					04JAN01	09JAN01	1 000000	22NOV00	TO	22NOV00
150		299,390	00	224,424	71				10,000	000	74,965

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
	LOT	LOCAL BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
415		145,206	59	98,746	87	20FEB01	23FEB01	1 000000	22NOV00	TO	24NOV00
						46,459	72		4,400	000	46,459
538		152,721	89	112,212	35	22MAR01	27MAR01	1 000000	24NOV00	TO	24NOV00
						40,509	54		5,800	000	40,509
610		104,160	45	80,792	89	06APR01	11APR01	1 000000	24NOV00	TO	24NOV00
						25,367	56		3,600	000	25,367
727		164,604	50	100,991	12	24APR01	27APR01	1 000000	24NOV00	TO	24NOV00
						63,613	38		4,500	000	63,613
211		116,941	94	78,548	65	14JUN01	19JUN01	1 000000	24NOV00	TO	24NOV00
						38,393	29		3,500	000	38,393
521845105	TOTAL			695,716	59						289,308
		985,025	37								289,308
535679104	LINENS N THINGS INC					24OCT00	27OCT00	1 000000	16OCT00	TO	16OCT00
553		144,903	65	118,351	92				5,000	000	26,551
588		74,863	74	59,175	96	31OCT00	03NOV00	1 000000	16OCT00	TO	16OCT00
						15,687	78		2,500	000	15,687
597		135,287	98	104,516	73	01NOV00	06NOV00	1 000000	16OCT00	TO	16OCT00
						28,771	25		4,500	000	28,771
602		78,441	13	59,175	96	02NOV00	07NOV00	1 000000	16OCT00	TO	16OCT00
						19,245	17		2,500	000	19,245
624		245,146	81	177,527	89	08NOV00	13NOV00	1 000000	16OCT00	TO	16OCT00
						67,638	92		7,500	000	67,638

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
118	75,078 99	62,328 05	12,750 94	29DEC00	04JAN01	1 000000	16OCT00	TO	16OCT00
						00	2,600 000		12,750 94
148	176,640 10	141,436 72	35,203 38	04JAN01	09JAN01	1 000000	16OCT00	TO	16OCT00
						80	5,900 000		35,203 38
172	140,707 30	115,067 17	25,640 13	08JAN01	11JAN01	1 000000	16OCT00	TO	16OCT00
						00	4,800 000		25,640 13
212	2,101,392 58	1,730,801 95	450,590 43	16JAN01	19JAN01	1 000000	16OCT00	TO	21DEC00
						00	72,200 000		450,590 43
535679104	TOTAL								
	5,252,482 08	2,570,382 35	682,099 73			00			682,099 73
55262L100	MBA CORP	COM		09AUG00	15AUG00	1 000000	31JUL00	TO	31JUL00
112	141,199 28	103,047 02	38,132 26			00	4,100 000		38,132 26
226	83,403 21	60,331 91	23,071 30	23AUG00	28AUG00	1 000000	31JUL00	TO	31JUL00
						00	2,400 000		23,071 30
276	226,289 94	163,398 93	62,891 01	05SEP00	08SEP00	1 000000	31JUL00	TO	31JUL00
						00	6,500 000		62,891 01
335	111,259 38	75,414 89	35,844 49	15SEP00	20SEP00	1 000000	31JUL00	TO	31JUL00
						00	3,000 000		35,844 49
340	176,406 11	120,663 82	55,742 29	18SEP00	21SEP00	1 000000	31JUL00	TO	31JUL00
						00	4,800 000		55,742 29
433	163,142 71	105,580 85	57,561 86	03OCT00	06OCT00	1 000000	31JUL00	TO	31JUL00
						00	4,200 000		57,561 86

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	NET
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
USD - US DOLLAR									
448	194,693 50	125,691 48	69,002 02	05OCT00	11OCT00	1 000000	31JUL00	TO	31JUL00
						00	5,000 000		69,002 02
478	947,885 09	671,192 53	276,692 56	11OCT00	16OCT00	1 000000	31JUL00	TO	31JUL00
						00	26,700 000		276,692 56
487	920,535 01	661,137 21	259,397 80	11OCT00	16OCT00	1 000000	31JUL00	TO	31JUL00
						00	26,300 000		259,397 80
55262L100	TOTAL								
	2,964,814 23	2,086,478 64	878,335 59			00			878,335 59
564055101	MANOR CARE INC NEW	COM		04AUG00	09AUG00	1 000000	31JUL00	TO	31JUL00
099	226,692 41	231,475 96	-4,783 55			00	20,000 000		-4,783 55
104	95,923 99	92,590 38	3,333 61	08AUG00	11AUG00	1 000000	31JUL00	TO	31JUL00
						00	8,000 000		3,333 61
137	102,173 38	92,590 38	9,583 00	14AUG00	17AUG00	1 000000	31JUL00	TO	31JUL00
						00	8,000 000		9,583 00
195	105,906 45	98,377 28	7,529 17	18AUG00	23AUG00	1 000000	31JUL00	TO	31JUL00
						00	8,500 000		7,529 17
293	247,845 46	214,115 26	33,730 20	06SEP00	11SEP00	1 000000	31JUL00	TO	31JUL00
						00	18,500 000		33,730 20
361	276,323 15	208,328 36	67,994 79	20SEP00	25SEP00	1 000000	31JUL00	TO	31JUL00
						00	18,000 000		67,994 79
461	94,886 82	69,442 79	25,444 03	09OCT00	12OCT00	1 000000	31JUL00	TO	31JUL00
						00	6,000 000		25,444 03

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
499	155,644 79	115,737 98		130CT00	180CT00	1 000000	31JUL00 TO 31JUL00	
				39,906 81		00	10,000 000	39,906 81
552	75,546 85	61,341 13		230CT00	260CT00	1 000000	31JUL00 TO 31JUL00	
				14,205 72		00	5,300 000	14,205 72
559	61,421 94	50,924 71		240CT00	270CT00	1 000000	31JUL00 TO 31JUL00	
				10,497 23		00	4 400 000	10 497 23
615	94,891 06	64,813 27		06NOV00	09NOV00	1 000000	31JUL00 TO 31JUL00	
				30,077 79		00	5,600 000	30,077 79
042	71,463 11	42,823 05		19DEC00	22DEC00	1 000000	31JUL00 TO 31JUL00	
				28,640 06		00	3,700 000	28,640 06
125	127,567 13	69,442 79		02JAN01	05JAN01	1 000000	31JUL00 TO 31JUL00	
				58,124 34		00	6 000 000	58,124 34
179	153,192 45	79,859 21		09JAN01	12JAN01	1 000000	31JUL00 TO 31JUL00	
				53,333 24		00	6 900 000	53,333 24
180	115,530 13	70,600 17		09JAN01	12JAN01	1 000000	31JUL00 TO 31JUL00	
				44,929 96		00	6,100 000	44,929 96
209	196,893 41	115,737 98		16JAN01	19JAN01	1 000000	31JUL00 TO 31JUL00	
				81,155 43		00	10,000 000	81,155 43
221	1,143,683 62	670,122 90		17JAN01	22JAN01	1 000000	31JUL00 TO 31JUL00	
				473,560 72		00	57,900 000	473,560 72
228	312,499 55	190,967 67		19JAN01	24JAN01	1 000000	31JUL00 TO 31JUL00	
				121,531 88		00	16,500 000	121,531 88

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS		NET	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
284	291,210 10	175,921 73		23JAN01	26JAN01	1 000000	31JUL00 TO 31JUL00	
				115,288 37		00	15,200 000	115,288 37
291	234,926 26	143,515 09		24JAN01	29JAN01	1 000000	31JUL00 TO 31JUL00	
				91,411 17		00	12,400 000	91,411 17
564055101	TOTAL							
	4,164,222 04	2,858,728 09		1 305,493 97		00		1,305,493 97
573284106	MARTIN MARIETTA MATLS INC	COM		14MAY01	17MAY01	1 000000	31JUL00 TO 31JUL00	
026	94,027 86	82,074 90		11,952 96		00	1,900 000	11,952 96
224	122,171 48	112,458 01		18JUN01	21JUN01	1 000000	31JUL00 TO 31JUL00	
				9 713 47		00	2,600 000	9,713 47
573284106	TOTAL							
	216,199 34	194,532 91		21,666 43		00		21,666 43
582266102	MCLEODUSA INC	COM		09OCT00	12OCT00	1 000000	18AUG00 TO 18AUG00	
467	85,397 15	91,760 89		-6,363 74		00	5,600 000	-6,363 74
495	31,011 74	32,771 75		13OCT00	18OCT00	1 000000	18AUG00 TO 18AUG00	
				-1,759 99		00	2,000 000	1,759 99
582266102	TOTAL							
	116,408 91	124,532 64		-8,123 73		00		-8,123 73
584949101	MEDQUIST INC	COM		08DEC00	13DEC00	1 000000	15NOV00 TO 16NOV00	
780	159,577 28	118,251 10		41,326 18		00	9,000 000	41,326 18
607830106	MODIS PROFESSIONAL SVCS INC	COM		13FEB01	16FEB01	1 000000	31JUL00 TO 31JUL00	
397	151,530 92	157,050 89		-5,519 97		00	23,100 000	-5,519 97

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
		BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
055		146,260	10	140,782	84	18MAY01	23MAY01	1 000000	31JUL00	TO	31JUL00
									24,500 000		-14,522 74
113		51,213	33	55,781	80	31MAY01	05JUN01	1 000000	31JUL00	TO	31JUL00
									8,500 000		-4,568 47
126		87,287	07	95,157	19	04JUN01	07JUN01	1 000000	31JUL00	TO	31JUL00
									14,500 000		-7,870 12
218		156,192	26	164,064	12	15JUN01	20JUN01	1 000000	31JUL00	TO	31JUL00
									25,000 000		-7,871 86
607830106	TOTAL	592,483	68	632,836	84				00		-40,353 16
61166W101	MONSANTO CO NEW					28OCT00	25OCT00	1 000000	17OCT00	TO	17OCT00
538		115,321	14	100,000	00				5,000 000		15,321 14
582		59,691	75	50,000	00	38OCT00	02NOV00	1 000000	17OCT00	TO	17OCT00
									2,500 000		9,691 75
070		87,068	34	70,000	00	21DEC00	27DEC00	1 000000	17OCT00	TO	17OCT00
									3,500 000		17,068 34
124		95,380	56	70,000	00	29DEC00	04JAN01	1 000000	17OCT00	TO	17OCT00
									3,500 000		25,380 56
158		87,864	66	60,000	00	05JAN01	10JAN01	1 000000	17OCT00	TO	17OCT00
									3,000 000		27,864 66
368		145,695	13	94,000	00	02FEB01	07FEB01	1 000000	17OCT00	TO	17OCT00
									4,700 000		51,695 13

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
		BASE	PRINCIPAL NET								
(CONTINUED)											
USD - US DOLLAR											
456		92,622	90	58,000	00	28FEB01	05MAR01	1 000000	17OCT00	TO	17OCT00
									2,900 000		34,622 90
474		99,293	26	58,000	00	06MAR01	09MAR01	1 000000	17OCT00	TO	17OCT00
									2,900 000		41,293 26
529		65,982	79	40,000	00	21MAR01	26MAR01	1 000000	17OCT00	TO	17OCT00
									2,000 000		25,982 79
587		53,158	22	30,000	00	02APR01	05APR01	1 000000	17OCT00	TO	17OCT00
									1,500 000		23,158 22
622		68,283	72	38,000	00	09APR01	12APR01	1 000000	17OCT00	TO	17OCT00
									1,900 000		30,283 72
068		79,847	65	46,316	45	22MAY01	25MAY01	1 000000	17OCT00	TO	17OCT00
									2,200 000		33,531 20
222		355,695	67	280,002	83	18JUN01	21JUN01	1 000000	17OCT00	TO	17OCT00
									9,500 000		155,692 84
41166W101	TOTAL	1,405,985	79	914,319	28				00		491,586 51
629407107	NTL INC					17JAN01	22JAN01	1 000000	31JUL00	TO	26OCT00
218		1,483,385	87	1,547,151	95				41,000 000		-63,846 08
637071101	NATIONAL OILWELL INC					12DEC00	15DEC00	1 000000	31JUL00	TO	31JUL00
805		177,866	08	188,096	19				5,000 000		68,969 89
041		133,502	69	75,667	34	19DEC00	22DEC00	1 000000	31JUL00	TO	31JUL00
									3,500 000		57,835 35

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL	FUND RSN
(CONTINUED)									
USD - US DOLLAR									
637071101	TOTAL								
	310,568 77	183,763 53		126,805 24		00			126,805 24
68243Q106	FLOWERS COM INC	CL A		04APR01	09APR01	1 000000	31JUL00	TO 31JUL00	
598	26,599 11	28,761 59		-2,162 48		00	3,800 000		-2,162 48
				05APR01	10APR01	1 000000	31JUL00	TO 31JUL00	
606	174,394 18	193,762 32		-19,368 14		00	25,600 000		-19,368 14
				04MAY01	09MAY01	1 000000	31JUL00	TO 31JUL00	
792	173,316 27	149,185 40		24,130 87		00	19,750 000		24,130 87
				30MAY01	04JUN01	1 000000	31JUL00	TO 31JUL00	
105	58,527 92	43,056 04		15,471 88		00	5,700 000		15,471 88
				31MAY01	05JUN01	1 000000	31JUL00	TO 31JUL00	
110	10,089 16	7,553 69		2,535 47		00	1,000 000		2,535 47
				31MAY01	05JUN01	1 000000	31JUL00	TO 31JUL00	
116	164,814 50	123,880 54		40,933 96		00	16,400 000		40,933 96
				15JUN01	20JUN01	1 000000	31JUL00	TO 31JUL00	
217	59,886 40	41,545 30		18,341 10		00	5,500 000		18,341 10
				15JUN01	20JUN01	1 000000	31JUL00	TO 31JUL00	
219	71,010 12	49,098 99		21,911 13		00	6,500 000		21,911 13
				18JUN01	21JUN01	1 000000	31JUL00	TO 31JUL00	
221	85,263 87	58,163 42		27,100 45		00	7,700 000		27,100 45
				18JUN01	21JUN01	1 000000	31JUL00	TO 31JUL00	
223	16,356 95	11,330 54		5,026 41		00	1,500 000		5,026 41

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
								DTL	FUND RSN
(CONTINUED)									
USD - US DOLLAR									
241	44,722 92	29,459 40		25JUN01	28JUN01	1 000000	31JUL00	TO 31JUL00	
				15,263 52		00	3,900 000		15,263 52
245	106,977 84	68,738 59		26JUN01	29JUN01	1 000000	31JUL00	TO 31JUL00	
				38,239 25		00	9,100 000		38,239 25
252	24,302 27	14,352 01		28JUN01	03JUL01	1 000000	31JUL00	TO 31JUL00	
				9,950 26		00	1,900 000		9,950 26
253	260,929 72	154,095 30		28JUN01	03JUL01	1 000000	31JUL00	TO 31JUL00	
				106,834 42		00	20,400 000		106,834 42
256	68,597 71	37,013 09		28JUN01	03JUL01	1 000000	31JUL00	TO 31JUL00	
				31,584 62		00	4,900 000		31,584 62
259	101,516 61	54,386 58		29JUN01	05JUL01	1 000000	31JUL00	TO 31JUL00	
				47,130 03		00	7,200 000		47,130 03
68243Q106	TOTAL								
	1,447,305 55	1,064,382 80		382,922 75		00			382,922 75
694058108	PACIFIC CENTY FINL CORP	COM		25SEP00	28SEP00	1 000000	31JUL00	TO 31JUL00	
384	79,503 48	78,727 41		776 07		00	4,700 000		776 07
393	118,211 34	117,253 59		26SEP00	29SEP00	1 000000	31JUL00	TO 31JUL00	
				957 75		00	7,000 000		957 75
401	217,712 46	216,081 62		27SEP00	02OCT00	1 000000	31JUL00	TO 31JUL00	
				1,630 84		00	12,900 000		1,630 84
402	338,788 66	335,010 27		27SEP00	02OCT00	1 000000	31JUL00	TO 31JUL00	
				5,778 39		00	20,000 000		5,778 39

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS			
	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET						SHS/PAR	DTL FUND RSN	NET BASE GN/LS	
(CONTINUED)												
USD - US DOLLAR												
103		152,594 91		135,887 26		28DEC00	03JAN01	1 000000		31JUL00	TO 31JUL00	
						16,707 65		00	4,000 000			16,707 65
121		30,398 98		27,177 45		29DEC00	04JAN01	1 000000		31JUL00	TO 31JUL00	
						3,221 53		00	800 000			3,221 53
136		479,822 75		424,647 70		03JAN01	08JAN01	1 000000		31JUL00	TO 31JUL00	
						55,175 05		00	12,500 000			55,175 05
195		34,180 86		30,574 63		11JAN01	17JAN01	1 000000		31JUL00	TO 31JUL00	
						3,606 23		00	900 000			3,606 23
281		186,831 25		166,461 90		23JAN01	26JAN01	1 000000		31JUL00	TO 04AUG00	
						20,369 35		00	4,900 000			20,369 35
290		91,425 67		81,532 36		24JAN01	29JAN01	1 000000		04AUG00	TO 15AUG00	
						9,893 31		00	2,400 000			9,893 31
305		152,844 10		135,887 26		29JAN01	01FEB01	1 000000		15AUG00	TO 15AUG00	
						16,956 84		00	4,000 000			16,956 84
309		60,927 72		54,354 90		30JAN01	02FEB01	1 000000		15AUG00	TO 17AUG00	
						6,572 82		00	1,600 000			6,572 82
314		34,213 79		30,574 63		31JAN01	05FEB01	1 000000		17AUG00	TO 17AUG00	
						3,639 16		00	900 000			3,639 16
375		197,800 34		176,653 45		07FEB01	12FEB01	1 000000		17AUG00	TO 10OCT00	
						21,146 91		00	5,200 000			21,146 91

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS			
	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET						SHS/PAR	DTL FUND RSN	NET BASE GN/LS	
(CONTINUED)												
USD - US DOLLAR												
697933109	TOTAL					334,307 29		00				334,307 29
706552106	PEMSTAR INC			COM		11MAY01	16MAY01	1 000000		27DEC00	TO 29DEC00	
022		248,724 48		149,644 75		99,079 73		00	17,700 000			99,079 73
038		113,258 22		72,708 75		16MAY01	21MAY01	1 000000		29DEC00	TO 29DEC00	
						40,549 47		00	8,600 000			40,549 47
049		208,332 34		134,426 64		17MAY01	22MAY01	1 000000		29DEC00	TO 02JAN01	
						73,905 70		00	15,900 000			73,905 70
060		166,452 04		108,217 67		18MAY01	23MAY01	1 000000		02JAN01	TO 02JAN01	
						58,234 37		00	12,800 000			58,234 37
066		324,614 17		207,135 39		21MAY01	24MAY01	1 000000		02JAN01	TO 03JAN01	
						117,478 78		00	24,500 000			117,478 78
071		423,879 87		268,853 28		22MAY01	25MAY01	1 000000		03JAN01	TO 04JAN01	
						155,026 59		00	31,800 000			155,026 59
082		111,796 27		72,708 75		23MAY01	29MAY01	1 000000		04JAN01	TO 04JAN01	
						39,087 52		00	8,600 000			39,087 52
085		12,863 57		8,454 51		24MAY01	30MAY01	1 000000		04JAN01	TO 04JAN01	
						4,409 06		00	1,000 000			4,409 06
111		36,164 11		24,518 07		31MAY01	05JUN01	1 000000		04JAN01	TO 04JAN01	
						11,646 04		00	2,900 000			11,646 04
122		65,965 34		46,499 78		01JUN01	06JUN01	1 000000		04JAN01	TO 04JAN01	
						19,465 56		00	5,500 000			19,465 56

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
129	88,458 65	62,563 34		04JUN01	07JUN01	1 000000	04JAN01	TO	04JAN01
				24,095 31		00	7,400 000		24,095 31
136	357,917 44	245,180 66		05JUN01	08JUN01	1 000000	04JAN01	TO	11APR01
				112,736 98		00	29,000 000		112,736 98
704552106	TOTAL								
	2,158,426 70	1,400,911 59		757,715 11		00			757,715 11
729132100	PLEXUS CORP	COM		07MAY01	10MAY01	1 000000	05APR01	TO	05APR01
798	87,033 33	57,891 94		29,141 39		00	2,400 000		29,141 39
028	75,431 79	57,891 94		14MAY01	17MAY01	1 000000	05APR01	TO	05APR01
				17,739 85		00	2,400 000		17,739 85
729132100	TOTAL								
	162,465 12	115,783 88		46,881 24		00			46,881 24
747399103	QUAKER FABRIC CORP NEW	COM		01AUG00	04AUG00	1 000000	31JUL00	TO	31JUL00
084	66,454 02	96,302 59		-29,648 57		00	13,500 000		-29,648 57
106	13,499 55	19,260 52		-5,760 97		00	2,700 000		-5,760 97
123	13,499 55	19,260 52		-5,760 97		00	2,700 000		-5,760 97
127	13,499 55	19,260 52		-5,760 97		00	2,700 000		-5,760 97
146	13,499 55	19,260 52		-5,760 97		00	2,700 000		-5,760 97

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSM
	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
197	40,498 65	57,781 55		16AUG00	21AUG00	1 000000	31JUL00	TO	31JUL00
				-17,282 90		00	8,100 000		-17,282 90
201	68,003 98	96,302 59		17AUG00	22AUG00	1 000000	31JUL00	TO	31JUL00
				-28,298 61		00	13,500 000		-28,298 61
221	53,998 20	77,042 07		18AUG00	23AUG00	1 000000	31JUL00	TO	31JUL00
				-23,043 87		00	10,800 000		-23,043 87
211	134,995 50	192,605 18		21AUG00	24AUG00	1 000000	31JUL00	TO	31JUL00
				-57,609 68		00	27,000 000		-57,609 68
242	54,336 22	77,042 07		25AUG00	30AUG00	1 000000	31JUL00	TO	31JUL00
				-22,705 85		00	10,800 000		-22,705 85
249	19,999 33	28,534 10		28AUG00	31AUG00	1 000000	31JUL00	TO	31JUL00
				-8,534 77		00	4,000 000		-8,534 77
257	13,499 55	19,260 52		29AUG00	01SEP00	1 000000	31JUL00	TO	31JUL00
				-5,760 97		00	2,700 000		-5,760 97
269	90,904 16	128,403 45		31AUG00	06SEP00	1 000000	31JUL00	TO	31JUL00
				-37,499 29		00	18,000 000		-37,499 29
272	48,341 64	67,055 14		01SEP00	07SEP00	1 000000	31JUL00	TO	31JUL00
				-18,713 50		00	9,400 000		-18,713 50
278	6,462 27	9,273 58		05SEP00	08SEP00	1 000000	31JUL00	TO	31JUL00
				-2,611 31		00	1,300 000		-2,611 31
290	42,703 73	59,208 26		06SEP00	11SEP00	1 000000	31JUL00	TO	31JUL00
				-16,504 53		00	8,300 000		-16,504 53

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	SECTY	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
294				07SEP00	12SEP00	1 000000	31JUL00 TO 31JUL00		
	50,923 30	69,195 20		18,271 90		00	9,700 000	-18,271 90	
747399103	TOTAL								
	745,518 75	1,055,048 38		-309,529 63		00		-309,529 63	
759509102	RELIANCE STL + ALUM CO	COM		18DEC00	21DEC00	1 000000	31JUL00 TO 31JUL00		
029	84,907 84	69,602 02		15,305 82		00	3,600 000	15,305 82	
775741101	ROLLINS TRUCK LEASING CORP	COM		19SEP00	22SEP00	1 000000	31JUL00 TO 31JUL00		
354	18,845 37	16,366 57		2,478 80		00	2,700 000	2,478 80	
				25SEP00	28SEP00	1 000000	31JUL00 TO 31JUL00		
385	201,210 26	188,518 67		12,691 59		00	31,100 000	12,691 59	
410	33,989 16	32,733 14		1,254 02		00	5,400 000	1,254 02	
412	29,820 50	28,489 96		1,330 54		00	4,700 000	1,330 54	
423	198,717 25	207,916 09		-9 198 84		00	34,300 000	-9,198 84	
775741101	TOTAL								
	482,582 54	474,024 43		8 558 11		00		8,558 11	
811054204	SCRIPPS E W CO OH	CL A		16OCT00	19OCT00	1 000000	31JUL00 TO 31JUL00		
503	65,245 54	22,406 84		42,838 70		00	1,200 000	42,838 70	
530	21,579 51	7,468 95		14,110 56		00	400 000	14,110 56	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	SECTY	GN/LS		NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
536				20OCT00	25OCT00	1 000000	31JUL00 TO 31JUL00		
	32,514 71	11,203 42		21,311 29		00	600 000	21,311 29	
787	94,311 57	29,875 78		64 435 79		00	1,600 000	64,435 79	
066	71,925 60	22,406 84		49,518 76		00	1,200 000	49,518 76	
382	32,500 61	9,771 79		22,728 82		00	500 000	22,728 82	
393	45,527 53	13,680 51		31,847 02		00	700 000	31,847 02	
102	135,875 46	41,804 38		94,071 08		00	2,000 000	94,071 08	
811054204	TOTAL								
	499,480 53	158,618 51		340 862 02		00		340,862 02	
811904101	SEACOR SMIT INC	COM		15SEP00	20SEP00	1 000000	31JUL00 TO 31JUL00		
329	90,309 78	70,148 29		20 161 49		00	2,000 000	20,161 49	
584	139,920 07	122,759 51		17,160 56		00	3,500 000	17,160 56	
627	16,441 45	14,029 66		2 411 79		00	400 000	2,411 79	
639	24,362 18	21,044 49		3,317 69		00	600 000	3,317 69	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
848	126,095 79	87,685 37		19DEC00	22DEC00	1 000000	31JUL00	TO 31JUL00	
					38,410 42	00	2,500 000		38,410 42
187	129,498 87	84,177 95		28DEC00	03JAN01	1 000000	31JUL00	TO 31JUL00	
					45,520 92	00	2,400 000		45,520 92
146	244,901 80	161,341 07		04JAN01	09JAN01	1 000000	31JUL00	TO 31JUL00	
					83,560 73	00	4,600 000		83,560 73
383	85,614 75	61,555 77		12FEB01	15FEB01	1 000000	31JUL00	TO 31JUL00	
					24,058 98	00	1,700 000		24,058 98
811904101	TOTAL								
	857,344 69	422,742 11			234,602 58	00			234,602 58
815807182	SEGUE SOFTWARE INC	COM		04OCT00	12OCT00	1 000000	31JUL00	TO 31JUL00	
458	174,259 75	213,934 50			-39,674 75	00	17,800 000		-39,674 75
484	62,695 41	74,516 51		11OCT00	16OCT00	1 000000	31JUL00	TO 31JUL00	
					-11,821 10	00	4 200 000		-11,821 10
535	24,999 14	30,046 98		19OCT00	24OCT00	1 000000	31JUL00	TO 31JUL00	
					-5,047 02	00	2,500 000		-5,047 02
734	8,479 71	38,460 13		24APR01	27APR01	1 000000	31JUL00	TO 31JUL00	
					-29,980 42	00	3,200 000		-29,980 42
736	10,319 65	48,075 17		25APR01	30APR01	1 000000	31JUL00	TO 31JUL00	
					-37,755 52	00	4,000 000		-37,755 52
742	68,376 34	317,296 11		26APR01	01MAY01	1 000000	31JUL00	TO 31JUL00	
					-248,919 77	00	26,400 000		-248,919 77

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
748	15,083 65	67,305 24		27APR01	02MAY01	1 000000	31JUL00	TO 31JUL00	
					-52,221 59	00	5,600 000		-52,221 59
765	14,203 52	63,699 60		30APR01	03MAY01	1 000000	31JUL00	TO 31JUL00	
					-49,496 08	00	5,300 000		-49,496 08
772	17,799 94	80,525 91		01MAY01	04MAY01	1 000000	31JUL00	TO 31JUL00	
					-62,725 95	00	6,700 000		-62,725 95
776	28,159 00	109,371 01		02MAY01	07MAY01	1 000000	31JUL00	TO 31JUL00	
					-81,212 01	00	9,100 000		-81,212 01
781	7,193 27	28,845 10		03MAY01	08MAY01	1 000000	31JUL00	TO 31JUL00	
					-21,651 83	00	2,400 000		-21,651 83
787	12,089 67	49,277 05		04MAY01	09MAY01	1 000000	31JUL00	TO 31JUL00	
					-37,187 38	00	4,100 000		-37,187 38
799	33,403 20	128,601 07		07MAY01	10MAY01	1 000000	31JUL00	TO 31JUL00	
					-95,197 87	00	10,700 000		-95,197 87
804	11,320 72	42,045 77		08MAY01	11MAY01	1 000000	31JUL00	TO 31JUL00	
					-30,745 05	00	3,500 000		-30,745 05
812	2,222 91	8,413 15		09MAY01	14MAY01	1 000000	31JUL00	TO 31JUL00	
					-6,190 24	00	700 000		-6,190 24
818	16,167 85	64,901 48		10MAY01	15MAY01	1 000000	31JUL00	TO 31JUL00	
					-48,734 43	00	5,400 000		-48,734 43
827	4,894 47	27,643 22		14MAY01	17MAY01	1 000000	31JUL00	TO 31JUL00	
					-20,748 75	00	2,300 000		-20,748 75

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	
	LOT	LOCAL PRINCIPAL NET						SHS/PAR	DTL FUND RSN
	LOCAL BASE	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
032		15,197 49	61,295 84		15MAY01	18MAY01	1 000000	31JUL00 TO 31JUL00	
							00	5,100 000	-46,098 35
036		1,787 94	7,211 28		16MAY01	21MAY01	1 000000	31JUL00 TO 31JUL00	
							00	600 000	-5,423 34
046		11,038 20	44,469 53		17MAY01	22MAY01	1 000000	31JUL00 TO 31JUL00	
							00	3,700 000	-33,431 33
057		1,789 73	7,211 28		18MAY01	23MAY01	1 000000	31JUL00 TO 31JUL00	
							00	600 000	-5,421 55
074		17,207 72	48,507 11		22MAY01	25MAY01	1 000000	31JUL00 TO 31JUL00	
							00	5,700 000	-51,299 39
081		15,897 34	63,699 60		23MAY01	29MAY01	1 000000	31JUL00 TO 31JUL00	
							00	5,300 000	-47,802 26
084		4,550 69	18,028 19		24MAY01	30MAY01	1 000000	31JUL00 TO 31JUL00	
							00	1,500 000	-13,477 50
092		8,108 36	32,450 74		25MAY01	31MAY01	1 000000	31JUL00 TO 31JUL00	
							00	2,700 000	-24,342 38
097		14,015 86	56,488 32		29MAY01	01JUN01	1 000000	31JUL00 TO 31JUL00	
							00	4,700 000	-42,472 46
120		893 97	3,605 64		01JUN01	06JUN01	1 000000	31JUL00 TO 31JUL00	
							00	300 000	2,711 67
130		36,357 21	146,429 26		04JUN01	07JUN01	1 000000	31JUL00 TO 31JUL00	
							00	12,200 000	-110,272 05

ASSET ID	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	
	LOT	LOCAL PRINCIPAL NET						SHS/PAR	DTL FUND RSN
	LOCAL BASE	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY GN/LS	LOCAL SECY GN/LS	BASE CURR GN/LS	NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
140		22,792 75	87,737 18		06JUN01	11JUN01	1 000000	31JUL00 TO 31JUL00	
							00	7,300 000	-64,944 43
144		15,728 38	61,295 84		07JUN01	12JUN01	1 000000	31JUL00 TO 31JUL00	
							00	5,100 000	-45,567 46
149		9,746 87	38,460 13		08JUN01	13JUN01	1 000000	31JUL00 TO 31JUL00	
							00	3,200 000	-28,713 26
249		29,224 99	128,601 07		27JUN01	02JUL01	1 000000	31JUL00 TO 31JUL00	
							00	10,700 000	-99,376 08
251		4,032 42	16,826 31		28JUN01	03JUL01	1 000000	31JUL00 TO 31JUL00	
							00	1,400 000	-12,793 89
815807102	TOTAL								
		722,037 36	2,235 495 32				00		-1,513,457 96
824911101	SHOPKO STORES INC		COM		20DEC00	24DEC00	1 000000	31JUL00 TO 31JUL00	
056		159,510 64	734,102 95				00	37,800 000	-574,592 31
122		34,043 73	132,060 85		29DEC00	04JAN01	1 000000	31JUL00 TO 31JUL00	
							00	6,800 000	-98,017 12
134		6,957 76	27,189 00		02JAN01	05JAN01	1 000000	31JUL00 TO 31JUL00	
							00	1,400 000	-20,231 24
149		39,098 06	143,713 27		04JAN01	09JAN01	1 000000	31JUL00 TO 31JUL00	
							00	7,400 000	-104,615 21
214		106,614 63	302,963 12		16JAN01	19JAN01	1 000000	31JUL00 TO 31JUL00	
							00	15,600 000	-196,348 49

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/L		NET	NET BASE GN/L
(CONTINUED)								
USD - US DOLLAR								
470	957,352 91	2,000,333 42	-1,042,980 51	01MAR01	06MAR01	1 000000	31JUL00 TO 03OCT00	
							193,000 000	-1,042,980 51
824911101	TOTAL						00	
	1,303,577 73	3,340,362 61	-2,036,784 88				00	-2,036,784 88
835495102	SONOCO PRODS CO	COM		14SEP00	19SEP00	1 000000	31JUL00 TO 31JUL00	
324	49,468 46	58,585 52	-9,117 06				2,800 000	-9,117 06
332	37,288 97	46,031 48	-8,742 51	15SEP00	20SEP00	1 000000	31JUL00 TO 31JUL00	
							2,200 000	-8,742 51
336	11,838 49	14,644 38	-2,807 89	18SEP00	21SEP00	1 000000	31JUL00 TO 31JUL00	
							700 000	-2,807 89
348	33,628 87	41,846 80	-8,217 93	19SEP00	22SEP00	1 000000	31JUL00 TO 31JUL00	
							2,000 000	-8,217 93
362	10,223 65	12,554 04	-2,330 39	20SEP00	25SEP00	1 000000	31JUL00 TO 31JUL00	
							600 000	-2,330 39
367	28,870 64	35,569 78	-6,699 14	21SEP00	26SEP00	1 000000	31JUL00 TO 31JUL00	
							1,700 000	-6,699 14
378	591,186 22	730,226 66	-139,040 44	22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00	
							34,900 000	-139,040 44
527	221,513 19	263,634 84	-42,121 65	18OCT00	23OCT00	1 000000	31JUL00 TO 31JUL00	
							12,600 000	-42,121 65
532	122,950 88	146,463 80	-23,512 92	19OCT00	24OCT00	1 000000	31JUL00 TO 31JUL00	
							7,000 000	-23,512 92

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	GN/L	BASE CURR GN/L	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY	GN/L		NET	NET BASE GN/L
(CONTINUED)								
USD - US DOLLAR								
539	102,892 55	123,448 06	-20,555 51	20OCT00	25OCT00	1 000000	31JUL00 TO 31JUL00	
							5,900 000	-20,555 51
549	183,926 84	223,880 38	-39,953 54	23OCT00	26OCT00	1 000000	31JUL00 TO 31JUL00	
							10,700 000	-39,953 54
557	137,662 27	163,202 52	-25,540 25	24OCT00	27OCT00	1 000000	31JUL00 TO 31JUL00	
							7,800 000	-25,540 25
566	281,033 80	336,866 74	-55,832 94	25OCT00	30OCT00	1 000000	31JUL00 TO 31JUL00	
							16,100 000	-55,832 94
835495102	TOTAL						00	
	1,812,484 83	2,196,957 00	-384,472 17				00	-384,472 17
844730101	SOUTHTRUST CORP	COM		20DEC00	24DEC00	1 000000	14AUG00 TO 14AUG00	
054	135,670 47	102,554 54	33,115 93				3,600 000	33,115 93
186	161,494 61	113,949 49	47,545 12	05JAN01	10JAN01	1 000000	14AUG00 TO 14AUG00	
							4,000 000	47,545 12
377	330,588 98	219,865 61	110,723 37	08FEB01	13FEB01	1 000000	14AUG00 TO 14AUG00	
							7,600 000	110,723 37
436	105,933 96	72,324 21	33,609 75	23FEB01	26FEB01	1 000000	14AUG00 TO 14AUG00	
							2,500 000	33,609 75
502	130,683 14	86,789 86	43,894 88	13MAR01	16MAR01	1 000000	14AUG00 TO 14AUG00	
							3,000 000	43,894 88
535	104,527 76	72,324 21	32,203 55	22MAR01	27MAR01	1 000000	14AUG00 TO 14AUG00	
							2,500 000	32,203 55

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
562		88,497 05	57,859 37	28MAR01 30,637 68	02APR01	1 000000	14AUG00 TO 14AUG00 2,000 000		30,637 68
591		90,996 96	57,859 37	03APR01 33,137 59	06APR01	1 000000	14AUG00 TO 14AUG00 2,000 000		33,137 59
844730101	TOTAL								
		1,148,392 93	783,525 86	364,867 07					364,867 07
84855W109	SPINNAKER EXPL CO			15SEP00	18SEP00	1 000000	31JUL00 TO 31JUL00		
319		195,943 45	70,119 78	125,823 47			5,000 000		125,823 47
333		417,034 07	140,239 57	15SEP00 276,794 50	20SEP00	1 000000	31JUL00 TO 31JUL00 10,000 000		276,794 50
350		200,376 31	70,119 78	19SEP00 130,256 53	22SEP00	1 000000	31JUL00 TO 31JUL00 5,000 000		130,256 53
483		111,748 36	42,071 87	11OCT00 69,676 49	16OCT00	1 000000	31JUL00 TO 31JUL00 3,000 000		69,676 49
081		188,174 71	82,376 59	22DEC00 105,800 12	28DEC00	1 000000	31JUL00 TO 31JUL00 5,000 000		105,800 12
093		194,068 52	82,376 59	27DEC00 111,691 93	02JAN01	1 000000	31JUL00 TO 31JUL00 5,000 000		111,691 93
113		131,628 10	49,425 95	29DEC00 82 202 15	04JAN01	1 000000	31JUL00 TO 31JUL00 3,000 000		82,202 15
706		230,438 30	97,942 52	18APR01 132 495 78	23APR01	1 000000	31JUL00 TO 31JUL00 5,000 000		132,495 78

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/LS	BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
84855W109	TOTAL								
		1,669,413 02	634,672 65	1,034,741 17					1,034,741 17
863100103	STRATOS LIGHTWAVE INC			04MAY01	09MAY01	1 000000	30APR01 TO 30APR01		
019		127,209 12	103,989 70	23,219 42			13,145 000		23,219 42
023		8 32	6 33	11MAY01 1 99	11MAY01	1 000000	30APR01 TO 30APR01 800		1 99
863100103	TOTAL								
		127,217 44	103,996 03	23 221 41					23,221 41
86764P109	SUNOCO INC			07AUG00	10AUG00	1 000000	31JUL00 TO 31JUL00		
192		1,978,325 69	2,231,607 66	253,281 97			77,000 000		-253,281 97
870754103	SWIFT TRANSH INC			22SEP00	27SEP00	1 000000	31JUL00 TO 31JUL00		
380		160,994 63	172,417 99	-11,423 36			11,200 000		-11,423 36
791		297,441 58	218,835 62	11DEC00 78,605 96	14DEC00	1 000000	31JUL00 TO 31JUL00 15,000 000		78,605 96
133		146,245 12	105,041 10	29DEC00 41,204 02	04JAN01	1 000000	31JUL00 TO 31JUL00 7,200 000		41,204 02
162		122,520 91	84,616 44	05JAN01 37,904 47	10JAN01	1 000000	31JUL00 TO 31JUL00 5,800 000		37,904 47
870756103	TOTAL								
		727,202 24	580,911 15	146,291 09					146,291 09
871142105	SYBRON DENTAL SPECIALTIES			18JAN01	23JAN01	1 000000	12DEC00 TO 12DEC00		
224		540,914 90	239,316 08	301,598 82			30,000 000		301,598 82

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY	GM/LS	BASE CURR GM/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY	GM/LS			NET	BASE GM/LS
(CONTINUED)									
USD - US DOLLAR									
884315102	THOMAS + BETTS CORP	COM		03OCT00	06OCT00	1 000000	31JUL00	TO 31JUL00	
432	495,271 53	743,028 00		-247,756 47		00	29,000 000		-247,756 47
				04OCT00	10OCT00	1 000000	31JUL00	TO 31JUL00	
442	897,730 27	1,350,261 21		-452,530 94		00	52,700 000		-452,530 94
				05OCT00	11OCT00	1 000000	31JUL00	TO 05SEP00	
449	307,876 22	468,876 29		-161,000 07		00	18,300 000		-161,000 07
884315102	TOTAL								
	1,700,878 02	2,562,165 50		-841,287 48		00			-841,287 48
891707101	TOWER AUTOMOTIVE INC	COM		22NOV00	28NOV00	1 000000	31JUL00	TO 31JUL00	
699	239,616 97	357,148 34		-117,531 39		00	25,000 000		-117,531 39
				24NOV00	29NOV00	1 000000	31JUL00	TO 03OCT00	
706	1,553,691 99	2,285,749 48		-732,057 49		00	160,000 000		-732,057 49
891707101	TOTAL								
	1,793,308 96	2,642,897 84		-849,588 88		00			-849,588 88
893953109	TRAVELOCITY COM INC	COM		20APR01	25APR01	1 000000	12MAR01	TO 12MAR01	
717	175,834 13	101,914 92		73,919 21		00	7,000 000		73,919 21
				23APR01	26APR01	1 000000	12MAR01	TO 12MAR01	
722	58,846 03	34,942 24		23,903 77		00	2,400 000		23,903 77
				26APR01	01MAY01	1 000000	12MAR01	TO 12MAR01	
741	154,194 84	87,355 65		66,839 21		00	6,000 000		66,839 21
				01MAY01	04MAY01	1 000000	12MAR01	TO 14MAR01	
770	489,134 69	218,389 12		270,747 57		00	15,000 000		270,747 57

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY	GM/LS	BASE CURR GM/LS	SHS/PAR	DTL FUND RSN	NET
	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY	GM/LS			NET	BASE GM/LS
(CONTINUED)									
USD - US DOLLAR									
				15MAY01	18MAY01	1 000000	14MAR01	TO 16MAR01	
031	144,276 19	72,796 37		71,479 82		00	5,000 000		71,479 82
				21MAY01	24MAY01	1 000000	16MAR01	TO 16MAR01	
063	102,102 84	45,133 75		56,969 09		00	3,100 000		56,969 09
				31MAY01	05JUN01	1 000000	16MAR01	TO 16MAR01	
112	151,771 46	71,340 45		80,431 01		00	4,900 000		80,431 01
				14JUN01	19JUN01	1 000000	16MAR01	TO 16MAR01	
214	116,104 92	58,237 10		57,867 82		00	4,000 000		57,867 82
893953109	TOTAL								
	1,392,267 12	690,109 62		702,157 50		00			702,157 50
89579K109	TRIAD HOSPS INC	COM		15AUG00	18AUG00	1 000000	31JUL00	TO 31JUL00	
152	136,245 45	59,761 99		76,483 46		00	5,000 000		76,483 46
				21AUG00	24AUG00	1 000000	31JUL00	TO 31JUL00	
205	51,448 28	25,100 04		26,348 24		00	2,100 000		26,348 24
				31AUG00	06SEP00	1 000000	31JUL00	TO 31JUL00	
267	140,870 30	58,546 75		82,303 55		00	4,900 000		82,303 55
				06SEP00	11SEP00	1 000000	31JUL00	TO 31JUL00	
288	138,857 37	59,761 99		79,095 38		00	5,000 000		79,095 38
				16OCT00	19OCT00	1 000000	31JUL00	TO 31JUL00	
506	168,744 37	59,761 99		108,982 38		00	5,000 000		108,982 38
				20OCT00	25OCT00	1 000000	31JUL00	TO 31JUL00	
540	201,129 89	95,227 98		105,901 91		00	7,000 000		105,901 91

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
634	181,993 93	88,425 98		10NOV00	15NOV00	1 000000	31JUL00	TO 31JUL00	
				93,567 95		00	6,500 000		93,567 95
89579K109	TOTAL								
	1,019,289 59	446,406 72		572,682 87		00			572,682 87
899145104	TULARIK INC	COM		24OCT00	27OCT00	1 000000	31JUL00	TO 31JUL00	
554	48,123 39	45,618 56		2,504 83		00	1,400 000		2 504 83
901314104	Z4 / 7 MEDIA INC	COM		22MAR01	27MAR01	1 000000	31JUL00	TO 10NOV00	
542	112,496 25	3,329 972 31		-3,217,476 06		00	300,000 000		-3,217,476 06
92553W107	VIASOURCE COMMUNICATIONS INC	COM		05SEP00	08SEP00	1 000000	18AUG00	TO 18AUG00	
283	170,786 50	136,000 00		34,786 50		00	17,000 000		34,786 50
385	26,799 10	85,005 25		-58,206 15		00	13,400 000		-58,206 15
386	26,938 46	85,005 24		-58,066 78		00	13,400 000		-58,066 78
521	11,099 63	140,829 59		-129,729 96		00	22,200 000		-129,729 96
527	36,893 81	459,282 07		-422,388 26		00	72,400 000		-422,388 26
544	11,099 63	140,829 58		-129,729 95		00	22,200 000		-129,729 95
550	30,234 27	352,708 33		-322,474 06		00	55,600 000		-322,474 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY	GN/LS	BASE CURR GN/LS	SHS/PAR	NET	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECY	GN/LS			NET	BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
555	13,937 03	141,463 95		26MAR01	29MAR01	1 000000	18AUG00	TO 26SEP00	
				-127,526 92		00	22,300 000		-127,526 92
561	24,701 81	211 878 75		27MAR01	30MAR01	1 000000	26SEP00	TO 02OCT00	
				-187,176 94		00	33 400 000		-187,176 94
563	11,099 63	70,414 79		28MAR01	02APR01	1 000000	02OCT00	TO 09OCT00	
				-59,315 16		00	11,100 000		-59,315 16
565	43,804 33	282,293 54		28MAR01	02APR01	1 000000	09OCT00	TO 29NOV00	
				-238,489 21		00	44,500 000		-238,489 21
569	9,848 70	70,414 79		29MAR01	03APR01	1 000000	29NOV00	TO 01DEC00	
				-60,566 09		00	11,100 000		-60,566 09
581	40,048 66	338,752 25		30MAR01	04APR01	1 000000	01DEC00	TO 29DEC00	
				-298,703 59		00	53,400 000		-298,703 59
92553W107	TOTAL								
	457,291 56	2,514,878 13		-2,057,586 57		00			-2,057,586 57
947074100	WEATHERFORD INTL INC NEW	COM		15SEP00	20SEP00	1 000000	31JUL00	TO 31JUL00	
330	96,310 38	35,505 49		60,804 89		00	2,000 000		60,804 89
338	161,276 67	60,359 33		100,917 34		00	3 400 000		100,917 34
057	133,876 23	63,641 63		70,234 60		00	3,000 000		70,234 60
429	313,470 69	131,512 50		181,958 19		00	5,900 000		181,958 19

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	SECTY CN/LS		NET	NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
745	308,483 06	125,772 05		26APR01	01MAY01	1 000000	31JUL00 TO 31JUL00	
				182,711 01		00	5,400 000	182,711 01
947074100	TOTAL							
	1,013,417 03	416,791 00		596,626 03		00		596,626 03
95988E204	WESTERN WIRELESS CORP	CL A		20OCT00	25OCT00	1 000000	31JUL00 TO 31JUL00	
537	115,421 15	117,825 57		-2,404 42		00	2,700 000	-2,404 42
611	84,015 43	78,550 38		06NOV00	09NOV00	1 000000	31JUL00 TO 31JUL00	
				5,465 05		00	1,800 000	5,465 05
762	92,046 53	87,278 20		06DEC00	11DEC00	1 000000	31JUL00 TO 31JUL00	
				4,768 33		00	2,000 000	4,768 33
723	160,431 53	155,887 72		23APR01	26APR01	1 000000	31JUL00 TO 31JUL00	
				4,543 81		00	3,600 000	4,543 81
95988E204	TOTAL							
	451,914 64	439,541 87		12,372 77		00		12,372 77
98385X106	XTO ENERGY INC	COM		07MAR01	12MAR01	1 000000	23JAN01 TO 23JAN01	
482	298,548 02	209,474 93		89,073 09		00	10,400 000	89,073 09
USD TOTAL	131,627,647 68	114,426,885 45		17,200,762 23		00		17,200,762 23
REAL ESTATE INV TRST								

USD - US DOLLAR

03748R101	APARTMENT INVT + MGMT CO	CLASS A		23OCT00	26OCT00	1 000000	31JUL00 TO 31JUL00	
550	102,156 84	56,421 99		45,734 85		00	2,300 000	45,734 85

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY CN/LS	BASE CURR CN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	SECTY CN/LS		NET	NET BASE CN/LS
(CONTINUED)								
USD - US DOLLAR								
574	190,073 43	105,484 58		27OCT00	01NOV00	1 000000	31JUL00 TO 31JUL00	
				84,588 85		00	4,300 000	84,588 85
373	85,169 02	49,859 58		06FEB01	09FEB01	1 000000	31JUL00 TO 31JUL00	
				35,309 44		00	1,900 000	35,309 44
257	196,547 44	118,851 32		29JUN01	05JUL01	1 000000	31JUL00 TO 31JUL00	
				77,696 12		00	4,100 000	77,696 12
03748R101	TOTAL							
	573,946 73	330,617 47		243,329 26		00		243,329 26
75621K106	RECKSON ASSOCS RLTY CORP	COM		11OCT00	16OCT00	1 000000	31JUL00 TO 31JUL00	
484	37,288 35	25,990 99		11,217 36		00	1,600 000	11,217 36
USD TOTAL	611,155 08	356,608 46		254,546 62		00		254,546 62
EQUITY TOTAL	132,609,822 24	115,063,024 14		17,540,264 05		6,534 05		17,546,798 10

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
<u>FIXED INCOME</u>									
<u>CONVERTIBLE BONDS</u>									
USD - US DOLLAR									
14117MAC1	204 CHARTER COMMUNICATIO CONV SR N		01JUN2006	4 750	12JUN01	15JUN01	1 000000	23MAY01 TO 23MAY01	
		199,800 00	185,000 00		14,800 00		00	185,000 00	14,800 00
<u>USD TOTAL</u>		199,800 00	185,000 00		14,800 00		00		14,800 00
<u>FIXED INCOME TOTAL</u>		199,800 00	185,000 00		14,800 00		00		14,800 00

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
<u>FOREIGN CASH</u>									
<u>SECURITY SETTLEMENTS</u>									
JPY - JAPANESE YEN									
** JPY **	007	-18,205,687 00 -163,653 99	-18,205,687 00 -164,489 40		29NOV00	29NOV00	111 244995 835 41	-18,205,687 00	SS BTC 835 41
<u>JPY TOTAL</u>		-18,205,687 00 -163,653 99	-18,205 687 00 -164,489 40		00	00	835 41		835 41
<u>CURRENCY TRADES</u>									
CHF - SWISS FRANC									
** CHF **	017	2,600 00 1 502 74	2,600 00 1,519 31		02MAY01	02MAY01	1 730150 -16 55	2,600 00	CT -16 55
<u>CHF TOTAL</u>		2,600 00 1,502 74	2,600 00 1,519 31		00	00	-16 55		-16 55
JPY - JAPANESE YEN									
** JPY **	015	74,188 00 654 62	74 188 00 688 02		01FEB01	01FEB01	116 385002 -33 40	76,188 00	CT -33 40

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR NET BASE GN/LS	BUY'S DTL FUND RSN
(CONTINUED)						
JPY - JAPANESE YEN						
JPY TOTAL	76,188 00 654 62	76,188 00 688 82	00 00		-33 40	-33 40
MISCELLANEOUS RECEIPT						
JPY - JAPANESE YEN						
** JPY **			08DEC00	08DEC00	110 735001	
011	-79,475 00 -717 70	-79,475 00 -717 59	00 00		-79,475 00 - 11	MR BTC - 11
JPY TOTAL	-79,475 00 -717 70	-79,475 00 -717 59	00 00		- 11	- 11
FOREIGN CASH TOTAL	<u>-142,214 31</u>	<u>-142,999 64</u>	00	785 35		<u>785 35</u>

CAD	CANADIAN DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
EQUITY				
	COMMON STOCK	144,013 25 97,434 88	00	97,434 88
	EQUITY TOTAL	144,013 25 97,434 88	00	97,434 88
	CURRENCY TOTAL	144,013 25 97,434 88	00	97,434 88

CAD CANADIAN DOLLAR		LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
EQUITY				
	COMMON STOCK	00		
		00	-9,267 49	-9,267 49
		=====	=====	=====
EQUITY TOTAL		00		
		00	-9,267 49	-9,267 49
CURRENCY TOTAL				
		00		
		00	-9,267 49	-9,267 49
		=====	=====	=====

CAD CANADIAN DOLLAR		LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
EQUITY				
	COMMON STOCK	144,013 25		
		97,434 88	-9,267 49	88,167 39
		=====	=====	=====
EQUITY TOTAL		144,013 25		
		97,434 88	-9,267 49	88,167 39
CURRENCY TOTAL				
		144,013 25		
		97,434 88	-9,267 49	88,167 39
		=====	=====	=====

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
FUND TOTAL REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
COMMON STOCK	35,383,405 75	15,801 54	35,399,207 29
REAL ESTATE INV TRST	254,546 62	00	254,546 62
EQUITY TOTAL	35,637,952 37	15,801 54	35,653,753 91
FIXED INCOME			
CONVERTIBLE BONDS	14,800 00	00	14,800 00
FIXED INCOME TOTAL	14,800 00	00	14,800 00
CURRENCY TOTAL	35,652,752 37	15,801 54	35,668,553 91

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
FUND TOTAL REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
COMMON STOCK	-18,097,688 32	-9,267 49	-18,106,955 81
EQUITY TOTAL	-18,097,688 32	-9,267 49	-18,106,955 81
CURRENCY TOTAL	-18,097,688 32	-9,267 49	-18,106,955 81

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
COMMON STOCK	17,285,717 43	6,534 05	17,292,251 48
REAL ESTATE INV TRST	254,546 62	00	254,546 62
EQUITY TOTAL	17,540,264 05	6,534 05	17,546,798 10
FIXED INCOME			
CONVERTIBLE BONDS	14,800 00	00	14,800 00
FIXED INCOME TOTAL	14,800 00	00	14,800 00
FOREIGN CASH			
SECURITY SETTLEMENTS	00	835 41	835 41
CURRENCY TRADES SPOTS	00	-49 95	-49 95
MISCELLANEOUS RECEIPT	00	- 11	- 11
FOREIGN CASH TOTAL	00	785 35	785 35
CURRENCY TOTAL	17,555,064 05	7,319 40	17,562,383 45

RUN DATE 21NOV01

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	Proceeds	Cost	Gain/(Loss)
State Street { Equity (p 74)	132,609,822 24	115,063,024 14	17,546,798 10
{ Fixed income (p 75)	199,800 -	185,000 -	14,800 -
{ Foreign cash (p 77)	<162,214 31>	<162,999 66>	785 35
Aug'00-June '01	<u>132,647,407 93</u>	<u>115,085,024 48</u>	<u>17,562,383 45</u>
Bankers Trust - July 00 (p 53-A)	<u>18,364,028 33</u>	<u>16,912,673 16</u>	<u>1,451,355 17</u>
	<u>151,011,436 26</u>	<u>131,997,697 64</u>	<u>19,013,738 62</u>

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN	NET BASE GN/LS
EQUITY								
MUTUAL FUNDS								
USD - US DOLLAR								
722005400	PIMCO FDS PAC INVMT MGMT SER	U S GOVT SECTOR PORT		19JAN01	22JAN01	1 000000	31JUL00 TO 31JUL00	
358	6,000,000 00	5,843,837 79		156,162 21			538,599 640	156,162 21
				28APR01	24APR01	1 000000	31JUL00 TO 31JUL00	
520	3,000,000 00	3,047,210 61		-47,210 61			272,727 270	-47,210 61
				26APR01	27APR01	1 000000	31JUL00 TO 23MAR01	
551	7,432,934 88	7,461,722 11		-28,787 23			667,828 830	-28,787 23
				30APR01	30APR01	1 000000	23MAR01 TO 23MAR01	
772	1 66	1 66		00			149	00
722005400 TOTAL	16,432,934 54	16,352,772 17		80,164 37			00	80,164 37
722005808	PIMCO FDS PAC INVMT MGMT SER	MTG PORTFOLIO INSTL		19JAN01	22JAN01	1 000000	31JUL00 TO 31JUL00	
356	40,000,000 00	39,152,644 79		847,355 21			3,759,398 500	847,355 21
722005840	PIMCO FDS PAC INVMT MGMT SER	EMERGING MKTS PORTFO		12OCT00	17OCT00	1 000000	14AUG00 TO 14AUG00	
540	3,000,000 00	3,106,283 48		-106,283 48			387,692 310	-106,283 48
				13OCT00	18OCT00	1 000000	14AUG00 TO 14AUG00	
344	3,354,099 00	3,501,458 94		-147,559 94			346,856 150	-147,559 94
				14OCT00	19OCT00	1 000000	14AUG00 TO 29SEP00	
396	1,045,103 61	1,088,829 84		-43,726 23			107,853 830	-43,726 23

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR DTL FUND RSN	NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
722005840 TOTAL	7,399,282 61	7,696,772 26		-297,569 65			00	-297,569 65
722005857	PIMCO FDS PAC INVMT MGMT SER	INTL PORTFOLIO INSTL		19JAN01	22JAN01	1 000000	31JUL00 TO 28SEP00	
357	6,000,000 00	5,965,967 84		34,032 16			872,093 020	34,032 16
722005865	PIMCO FDS PAC INVMT MGMT SER	HIGH YIELD PORTFOLIO		21MAR01	22MAR01	1 000000	02JAN01 TO 02JAN01	
369	3,280,000 00	3,748,149 36		-548,149 36			327,533 270	-548,149 36
722005873	PIMCO FDS PAC INVMT MGMT SER	INVMT GRADE CORP PORT		19JAN01	22JAN01	1 000000	31JUL00 TO 31JUL00	
355	10,000,000 00	9,829,450 44		170,549 56			945,250 970	170,549 56
USD TOTAL	83,032,139 15	82,745,756 86		286,382 29			00	286,382 29
NON-SECY ASSET-STOCK								
CAD - CANADIAN DOLLAR								
999910987	CANADIAN DOLLAR			13DEC00	13DEC00	1 521100	03OCT00 TO 04DEC00	
038	421 29 276 96	421 29 279 84		00 00			421 290	-2 88
CAD TOTAL	421 29 276 96	421 29 279 84		00 00			-2 88	-2 88
EUR - EURO CURRENCY								
INTERNATIONAL								
99LKCE903	EURO CURRENCY			01AUG00	01AUG00	1 083600	31JUL00 TO 31JUL00	
152	1,260 00 1,162 79	1,260 00 1,167 80		00 00			1,260 000	-5 01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS			NET BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
313	145,363.55 130,383.88	145,363.55 134,719.44		22AUG00	22AUG00	1.114889	31JUL00 TO 02AUG00		
				00	00	-4,335.56	145,363.550		-4,335.56
99LKCE903 TOTAL									
	146,623.55 131,546.67	146,623.55 135,887.24		00	00	-4,340.57			-4,340.57
INTERNATIONAL TOTAL									
	146,623.55 131,546.67	146,623.55 135,887.24		00	00	-4,340.57			-4,340.57
EUR TOTAL									
	146,623.55 131,546.67	146,623.55 135,887.24		00	00	-4,340.57			-4,340.57
GBP - POUND STERLING									
99LKCR904	BRITISH POUND STERLING			25SEP00	25SEP00	0.487805	31JUL00 TO 02AUG00		
151	8,114.79 11,798.10	8,114.79 13,056.95		00	00	-1,258.85	8,114.790		-1,258.85
GBP TOTAL									
	8,114.79 11,798.10	8,114.79 13,056.95		00	00	-1,258.85			-1,258.85
JPY - JAPANESE YEN									
99LKDD904	JAPANESE YEN			25SEP00	25SEP00	107.589996	31JUL00 TO 31JUL00		
154	6,737,500.00 62,621.99	6,737,500.00 62,536.55		00	00	85.44	6,737,500.000		85.44

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS			NET BASE	GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
JPY TOTAL									
	6,737,500.00 62,621.99	6,737,500.00 62,536.55		00	00	85.44			85.44
PREFERRED STOCK									
USD - US DOLLAR									
018803205	ALLTANT ENERGY RES INC	EXCHANGEABLE SUB NT		02APR01	05APR01	1.000000	31JUL00 TO 31JUL00		
370	101,775.00	143,156.25		-41,381.25		00	2,300.000		-61,381.25
110	225,150.00	404,343.75		-179,193.75		00	5,700.000		-179,193.75
018803205 TOTAL									
	326,925.00	567,500.00		-240,575.00		00			-240,575.00
USD TOTAL									
	326,925.00	567,500.00		-240,575.00		00			-240,575.00
WARRANTS									
USD - US DOLLAR									
456446004	MEXICO(UTD MEX ST)	WTS EXP 01JUN03		09MAR01	14MAR01	1.000000	31JUL00 TO 31JUL00		
071	18.00	-18.00		18.00		00	1,000.000		18.00

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L'S	STL DT CN/L'S	SELL RATE BASE CURR CN/L'S	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/L'S
(CONTINUED)		USD - US DOLLAR						
USD TOTAL	18 00	00	18 00	00	18 00	00	18 00	
EQUITY TOTAL	<u>83,565,325 87</u>	<u>83,525,817 44</u>	45,825 29	-5,514 86			<u>40,308 43</u>	

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
SUMMARY REALIZED GAIN/LOSS REPORT
AUGUST 1, 2000 TO JUNE 30, 2001

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L'S	STL DT CN/L'S	SELL RATE BASE CURR CN/L'S	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE CN/L'S
FIXED INCOME								
CNO								

USD - US DOLLAR								
03215YAC4	ANRESKO COML MTG FDC SER 1997	17JUN2029	7 190	08AUG00	11AUG00	1 000000	31JUL00 TO 31JUL00	
095	1,140,471 88	1,185,452 50		-25,180 62			1,148,000 00	-25,180 62
655356AL7	NOMURA ASSET SECS CO MTG PT CT	25JAN2009	6 625	12MAR01	15MAR01	1 000000	30JAN01 TO 30JAN01	
358	2,069,218 75	2,063,453 13		5,745 62			2,050,000 00	5,745 62
911760KK1	U S DEPT VETERAN AFF VENDEE MT	15AUG2017	7 500	12MAR01	22MAR01	1 000000	31JUL00 TO 31JUL00	
270	1,485,308 78	1,027,028 76		-21,719 98			997,515 49	-21,719 98
296	110,886 35	114,147 10		-3,280 75			110,886 35	-3,280 75
911760KK1 TOTAL	1,116,195 13	1,141,195 86		-25,000 73			00	-25,000 73
USD TOTAL	4,345,885 74	4,390,301 49		-44,415 73			00	-44,415 73
COMPONENT 0x								

USD - US DOLLAR								
912803AQ6	UNITED STATES TRES B STRIPPED	15FEB2019	0 010	02AUG00	02AUG00	1 000000	01AUG00 TO 01AUG00	
009	2,033,400 00	2,050,278 00		-16,678 00			6,200,800 00	-16,678 00
278	2,184,812 00	2,040,686 40		143,325 40			6,200,800 00	143,325 40

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
912803A06	TOTAL							
	4,217,612 00	4,090,964 60		126,647 40		00		126,647 40
912803BF9	UNITED STATES TREAS 00 STRIP	15AUG2025	0 010	11JAN01	12JAN01	1 000000	21NOV00 TO 21NOV00	
277	169,841 00	164,549 00		5,292 00		00	700 000 00	5 292 00
912803BG7	UNITED STATES TREAS 6 430 STR	15FEB2024	0 010	21NOV00	22NOV00	1 000000	31JUL00 TO 31JUL00	
632	160,629 00	151,217 50		9,411 50		00	700,000 00	9,411 50
USD TOTAL								
	4,548,082 00	4,406,731 10		141,350 90		00		141 350 90
CONVERTIBLE BONDS								
EUR - EURO CURRENCY								
INTERNATIONAL								
472779I10	KON KPN	3 5PCT CN	24NOV2005	3 500	20NOV00	30NOV00	1 178481	20NOV00 TO 20NOV00
643	2,054,544 00	2 000,000 00		54 544 00		00	2 000,000 00	
	1,743,383 22	1 697,099 91		46,283 31		00		46,283 31
INTERNATIONAL TOTAL								
	2,054,544 00	2,000,000 00		54,544 00		00		46,283 31
	1,743,383 22	1,697,099 91		46,283 31		00		
EUR TOTAL								
	2,054 544 00	2,000 000 00		54 544 00		00		46,283 31
	1,743,383 22	1,697,099 91		46,283 31		00		
USD - US DOLLAR								
184502AE2	CLEAR CHANNEL COMMUN SR CONV N	01DEC2002	1 500	04JAN01	09JAN01	1 000000	31JUL00 TO 31JUL00	
189	467 500 00	498,125 00		-30,625 00		00	500,000 00	-30,625 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
300				26MAR01	29MAR01	1 000000	31JUL00 TO 05JAN01	
	925,000 00	963,125 00		-38,125 00		00	1 000,000 00	-38,125 00
184502AE2	TOTAL							
	1,392,500 00	1,461,250 00		-68 750 00		00		-68,750 00
207142AF7	CONEXANT SYS INC SUB NT CO	01FEB2007	4 000	18JAN01	23JAN01	1 000000	31JUL00 TO 31JUL00	
310	297,500 00	500,000 00		-202,500 00		00	500,000 00	-202,500 00
219350AJ4	CORNING INC	ZERO CPN	08NOV2015	0 010	03NOV00	13NOV00	1 000000	03NOV00 TO 03NOV00
514	610,350 00	556,440 00		53,910 00		00	750,000 00	53,910 00
USD TOTAL								
	2,300,350 00	2,517,490 00		-217,340 00		00		-217,340 00
CORPORATE BONDS								
EUR - EURO CURRENCY								
GERMANY								
99LKRMI18	INTEREST RATE SWAP 6 25PCT 0	04JAN2024	6 250	15AUG00	17AUG00	1 094691	31JUL00 TO 31JUL00	
628	19 919 00	00		-19,919 00		00	150,000 00	-18,196 00
	13,196 00	18,196 00		-18,196 00		00		-18,196 00
99LKRRI19	INTEREST RATE SWAP 6PCT 04JA	04JAN2009	6 000	15AUG00	17AUG00	1 094691	19MAY00 TO 19MAY00	
630	15,600 00	00		15 600 00		00	730,000 00	-14,250 60
	14,250 60	14 250 60		-14,250 60		00		-14,250 60
99LKRSI17	INTEREST RATE SWAP 6 175PCT	22MAY2030	6 175	15AUG00	17AUG00	1 094691	18MAY00 TO 18MAY00	
632	10,900 00	00		-10,900 00		00	540,000 00	-9,957 15
	9,957 15	9 957 15		-9,957 15		00		-9,957 15

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY CN/LS BASE SECTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) EUR - EURO CURRENCY							
GERMANY TOTAL							
	46,419 00		00	-46,419 00			
	42,403 75		00	-42,403 75		00	-42,403 75
INTERNATIONAL							
99KVHT113	LLOYDS TSB CAPITAL 1 29DEC49 544 1,617,280 00 1,477,384 94	07FEB2049	1 800	15AUG00	31AUG00	1 094690	31JUL00 TO 31JUL00 1,400,000 00 66,096 37
99KYEX111	ROYAL BANK OF SCOTLA PERP 343 1,804,140 00 1,648,001 51	31MAR2049	4 770	15AUG00	24AUG00	1 094691	31JUL00 TO 31JUL00 1,800,000 00 -84,853 91
99LFU119	KONINKLIJKE KPN NV TR 3 357 790,600 00 705,847 48	13JUN2002	1 000	03APR01	06APR01	1 120072	21SEP00 TO 21SEP00 800,000 00 21,401 49
INTERNATIONAL TOTAL							
	4,212,020 00	4,178,912 00		33,108 00			
	3,831,313 93	3,828,669 98		30,432 11		-27,788 16	2,643 95
EUR TOTAL							
	4,258,439 00	4,178,912 00		-13,311 00			
	3,873,717 48	3,828,669 98		-11,971 44		-27,788 16	-39,759 80
GBP - POUND STERLING							
99LZVB116	INT RT SNAP P012107 571 2,275 37 3,254 92	19MAR2006	5 307	30APR01	03MAY01	0 699056	19MAR01 TO 19MAR01 1,300,000 00 3,254 92
99LZML113	6MO LIBOR JPM V12091 572 1,537 32 2,199 14	19SEP2002	1 000	30APR01	03MAY01	0 699056	19MAR01 TO 19MAR01 1,300,000 00 2,199 14
99MACV117	IRS GBP 6ML/5 3162 3 P012164 598 9,845 95 14,084 64	20MAR2006	5 316	30APR01	03MAY01	0 699056	20MAR01 TO 20MAR01 4,600,000 00 14,084 64

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY CN/LS BASE SECTY CN/LS	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE CN/LS
(CONTINUED) GBP - POUND STERLING							
99MADA112	6MO LIBOR (GBP) JPM SMPV12158 698 4,709 24 6,736 57	20SEP2002	1 000	30APR01	03MAY01	0 699056	20MAR01 TO 20MAR01 4,600,000 00 6,736 57
GBP TOTAL							
	18,367 88		00	18,367 88			
	24,275 27		00	24,275 27		00	24,275 27
USD - US DOLLAR							
0068488G9	ADELPHIA COMMUNICATI CONV SUB 312 514,687 50	15FEB2006	6 000	18JAN01	25JAN01	1 000000	18JAN01 TO 18JAN01 500,000 00 14,687 50
046038AA3	ASSOCIATES PASS THRU TR 1997 1 769 4,600,000 00	15SEP2000	6 450	15SEP00	15SEP00	1 000000	31JUL00 TO 31JUL00 4,600,000 00 -45,218 00
045379AB5	BANK TOKYO MITSUBISHI GLOBAL SR 395 1,057,000 00	15APR2010	8 400	24JAN01	29JAN01	1 000000	31JUL00 TO 31JUL00 1,000,000 00 46,850 00
	563 324,144 00		303,045 00		01MAY01	04MAY01	31JUL00 TO 31JUL00 300,000 00 21,099 00
045379AB5 TOTAL							
	1,381,144 00	1,313,195 00		67,949 00		00	67,949 00
066465BE6	BANKERS TR NY CORP 072 598,582 00	15MAY2002	8 125	12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00 580,000 00 -14,708 80
14941HAA7	CHINA MOBILE HONG KO HT CONV 509 1,045,000 00	03NOV2005	2 250	31OCT00	17NOV00	1 000000	31OCT00 TO 31OCT00 1,000,000 00 45,000 00
337358BE4	FIRST UN CORP SUB HT 073 433,494 60	15MAR2006	7 000	12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00 420,000 00 18,274 20

ASSET ID	SECURITY LOT	DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S		
		LOCAL	PRINCIPAL									NET	LOCAL
		BASE	PRINCIPAL	NET	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)													
USD - US DOLLAR													
345397NK5	FORD MTR CR CO	MT	09JAN2004	6 125	12MAR01	15MAR01	1 000000		31JUL00	TO	31JUL00		
075									955,000 00				
		942,527 70		950,215 45					00				-7,687 75
3454025H0	FORD MTR CR	TRANCHE T	18JUL2005	1 000	11AUG00	11AUG00	1 000000		31JUL00	TO	31JUL00		
173									2 000,000 00				
		2,000 200 00		2,000,000 00					00				200 00
						12MAR01	15MAR01	1 000000	31JUL00	TO	31JUL00		
074									1 000 000 00				
		978,950 00		1,000,000 00					00				-21,050 00
3454025H0	TOTAL												
		2,979,150 00		3,000,000 00					00				-20,850 00
40427LAA2	HSBC CAP FDG DLR 1 L STEP UP P		31DEC2049	1 000	27FEB01	02MAR01	1 000000		31JUL00	TO	31JUL00		
738									900,000 00				
		1,035,054 00		900,000 00					00				135,054 00
42333HLJ9	HELLER FINL INC MTN	TRANCHE T	07MAY2002	1 000	08SEP00	13SEP00	1 000000		31JUL00	TO	31JUL00		
667									900,000 00				
		897,507 00		898 865 37					00				-1,358 37
42333HMC4	HELLER FINL INC MTN	TRANCHE T	22OCT2001	1 000	08SEP00	14SEP00	1 000000		31JUL00	TO	31JUL00		
665									1,600,000 00				
		1,602,880 00		1,600,000 00					00				2,880 00
428040BP3	HERTZ CORP	SR NT	01JUN2005	8 250	21AUG00	24AUG00	1 000000		31JUL00	TO	31JUL00		
445									2,000,000 00				
		2,052,420 00		1 992 600 00					00				59,820 00
441812GJ7	HOUSEHOLD FIN CORP	NT	01AUG2003	7 000	21AUG00	24AUG00	1 000000		31JUL00	TO	31JUL00		
447									5,700,000 00				
		5 643 627 00		5,694,528 00					00				-50,901 00
4589989M5	INTEREST RATE SWAP	SPD LOCK	16FEB2005	1 000	21FEB01	23FEB01	1 000000		16SEP00	TO	16SEP00		
001									3,900,000 00				
		35,008 52		35,008 52					00				-35 008 52
4765560S3	JERSEY CENT PWR + LT 1ST MTG		01NOV2025	6 750	12MAR01	15MAR01	1 000000		31JUL00	TO	31JUL00		
076									750,000 00				
		670 260 00		684,675 00					00				-14,415 00

ASSET ID	SECURITY LOT	DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S		
		LOCAL	PRINCIPAL									NET	LOCAL
		BASE	PRINCIPAL	NET	BASE	SECTY	GN/LS	BASE	CURR	GN/LS	NET	BASE	GN/LS
(CONTINUED)													
USD - US DOLLAR													
500630AN8	KOREA DEV BK		21NOV2003	6 625	14AUG00	17AUG00	1 000000		31JUL00	TO	31JUL00		
205									1,600,000 00				
		1 544,000 00		1,521,200 00					00				22,800 00
543859AJ1	LORAL CORP	SB NT	15JUN2004	7 625	12OCT00	17OCT00	1 000000		31JUL00	TO	31JUL00		
317									1,000 000 00				
		1 009,680 00		1 087,840 00					00				-78,160 00
5526E0ADS	MBNA AMER BK NATL AS	TRANCHE S	15JUL2004	6 875	12MAR01	15MAR01	1 000000		31JUL00	TO	31JUL00		
077									400 000 00				
		602,868 00		599,058 00					00				3,810 00
55263EBL8	MBNA CORP SR MTN	TRANCHE S	23MAR2001	1 000	23MAR01	23MAR01	1 000000		31JUL00	TO	31JUL00		
314									3,600,000 00				
		3,600,000 00		3,598,020 00					00				1,980 00
5668881I6	KOREA DEV BK NT	7 125PCT	22APR2004	7 125	14AUG00	22AUG00	1 000000		31JUL00	TO	31JUL00		
204									1,900,000 00				
		1,857,250 00		1 886,130 00					00				-28,880 00
78389RAA5	SB TREASURY CO	144A	29DEC2049	1 000	14MAR01	19MAR01	1 000000		31JUL00	TO	31JUL00		
103									500,000 00				
		475,625 00		400,000 00					00				75,625 00
						25APR01	30APR01	1 000000	31JUL00	TO	31JUL00		
525									200,000 00				
		199,700 00		160,000 00					00				39 700 00
78389RAA5	TOTAL												
		675,325 00		560,000 00					00				115,325 00
803035AA2	SANMA FIN ARUBA AEC	GTD NT	15JUL2009	8 350	18JAN01	23JAN01	1 000000		31JUL00	TO	31JUL00		
307									500,000 00				
		521,650 00		499,260 00					00				22,390 00
833606AA4	SOCGEM REAL ESTATE C	CAP SECS	29DEC2049	1 000	03MAY01	08MAY01	1 000000		31JUL00	TO	31JUL00		
505									1,800,000 00				
		1,818,018 00		1,646,694 00					00				171,324 00
8828508M1	TEXAS UTILS ELEC CO		01JUN2002	8 000	12MAR01	15MAR01	1 000000		31JUL00	TO	31JUL00		
078									1,250,000 00				
		1,283,612 50		1,291,912 50					00				-8,300 00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CN/L'S CN/L'S	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG SHS/PAR NET	BUY'S DTL FUND RSN BASE CN/L'S
(CONTINUED)								
USD - US DOLLAR								
90262PAA6	UBS PFD FDG TRI 424	TR PFD SE 01OCT2099	1 000	04MAY01	09MAY01	1 000000	27FEB01 TO 27FEB01 900,000 00	4,896 00
	995,706 00	990,810 00		4,896 00		00		
91159HFG0	U S BANCORP MTN BK E TRANCHE T 079	04MAR2003	1 000	12MAR01	15MAR01	1 000000	31JUL00 TO 31JUL00 3,700,000 00	2,849 00
	3,702,849 00	3,700,000 00		2,849 00		00		
96123BAG7	WESTPOINT STEVENS IN SR NT 446	15JUN2005	7 075	21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00 2,000,000 00	-224,400 00
	1,775,000 00	1,999,400 00		-224,400 00		00		
99H0WE119	NACIONAL FINANCIERA SYND MTN 215	08MAY2003	1 000	14AUG00	17AUG00	1 000000	31JUL00 TO 31JUL00 1,500,000 00	31,815 00
	1,501,075 00	1,470,060 00		31,815 00		00		
USD TOTAL	45,319,095 82	45,058,112 52		190,966 26		00		190,966 26
FHLMC								
USD - US DOLLAR								
3129SKDF8	FED HM LN PC 786402 194	01SEP2027	1 000	01AUG00	15AUG00	1 000000	31JUL00 TO 31JUL00 31,571 93	-350 25
	31,571 93	31,922 18		-350 25		00		
				01AUG00	15SEP00	1 000000	31JUL00 TO 31JUL00 20,739 96	-230 08
195	20,739 96	20,970 04		-230 08		00		
				21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00 897,710 02	-17,252 88
196	890,416 13	907,669 01		-17,252 88		00		
3129SKDF8 TOTAL	942,728 02	960,561 23		-17,833 21		00		-17,833 21
3129SKDH4	FED HM LN PC 786404 306	01OCT2027	1 000	01AUG00	15SEP00	1 000000	31JUL00 TO 31JUL00 26,186 35	-372 29
	26,186 40	26,558 69		-372 29		00		

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT CN/L'S CN/L'S	SELL RATE BASE CURR CN/L'S	TRD DTS OF ORIG SHS/PAR NET	BUY'S DTL FUND RSN BASE CN/L'S
(CONTINUED)								
USD - US DOLLAR								
	438	1,083,576 79	1,118,558 67		21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00 1,192,877 14
							00	-34,981 88
3129SKDH4 TOTAL		1,109,763 19	1,145,117 36				00	-35,354 17
USD TOTAL		2,052,491 21	2,105,678 59				00	-53,187 38
FNMA								
USD - US DOLLAR								
01F060469	FNMA TBA JUN 15 SINGLE FAM 246	31DEC2099	4 000	13JUN01	18JUN01	1 000000	04MAY01 TO 04MAY01 2,000,000 00	-3,281 25
	1,986,718 75	1,990,000 00		-3,281 25		00		
				13JUN01	18JUN01	1 000000	03MAY01 TO 03MAY01 3,000,000 00	-4,921 87
	2,980,078 13	2,985,000 00		-4,921 87		00		
01F060469 TOTAL		4,966,796 88	4,975,000 00				00	-8,203 12
3136ZMUL0	FNMA POOL 045387 763	01MAY2018	1 000	04MAY01	23MAY01	1 000000	31JUL00 TO 31JUL00 489,574 61	4,360 27
	496,535 75	492,175 48		4,360 27		00		
				08MAY01	08MAY01	1 000000	31JUL00 TO 31JUL00 09	- 09
	00	09		- 09		00		
				25MAY01	25MAY01	1 000000	31JUL00 TO 31JUL00 1,271 79	-6 61
	018	1,271 94	1,270 55			00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
31362HUL0 TOTAL									
	497,807.69	493,454.12		4,353.57		00			4,353.57
USD TOTAL									
	5,464,604.57	5,468,454.12		-3,849.55		00			-3,849.55
GNMA I									
USD - US DOLLAR									
01N0626A5	GNMA I TBA OCT 30 SINGLE FAM	15DEC2099	6 500	16OCT00	08DEC00	1 000000	15SEP00	TO 15SEP00	
340	1,252,468.75	1,244,704.32		7,764.43		00	1,300,000.00		7,764.43
363	289,078.13	287,239.46		1,838.67		00	300,000.00		1,838.67
491	6,085,094.53	6,044,168.72		38,925.81		00	6,315,000.00		38,925.81
01N0626A5 TOTAL									
	7,626,641.41	7,578,112.50		48,528.91		00			48,528.91
01N0626B3	GNMA I TBA NOV 30 SINGLE FAM	15NOV2099	6 500	10NOV00	20NOV00	1 000000	16OCT00	TO 16OCT00	
547	289,500.00	289,023.55		476.45		00	300,000.00		476.45
548	1,254,500.00	1,252,435.39		2,064.61		00	1,300,000.00		2,064.61
549	6,093,975.00	6,083,945.75		10,029.25		00	6,315,000.00		10,029.25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST						
(CONTINUED)									
USD - US DOLLAR									
01N0626B3 TOTAL									
	7,637,975.00	7,625,404.69		12,570.31		00			12,570.31
01N0626C1	GNMA I TBA DEC 30 SINGLE FAM	15DEC2099	6 500	29NOV00	20DEC00	1 000000	10NOV00	TO 10NOV00	
168	1,263,843.75	1,254,093.75		9,750.00		00	1,300,000.00		9,750.00
684	291,843.75	289,406.25		2,437.50		00	300,000.00		2,437.50
709	6,165,018.75	6,092,001.56		73,017.19		00	6,315,000.00		73,017.19
01N0626C1 TOTAL									
	7,720,706.25	7,635,501.56		85,204.69		00			85,204.69
01N062615	GNMA I TBA JAN 30 SINGLE FAM	15DEC2099	6 500	18JAN01	23JAN01	1 000000	29NOV00	TO 29NOV00	
319	299,261.72	292,655.11		6,606.61		00	300,000.00		6,606.61
320	1,295,988.28	1,268,172.12		27,816.16		00	1,300,000.00		27,816.16
321	6,297,485.74	6,160,389.96		137,095.78		00	6,315,000.00		137,095.78
01N062615 TOTAL									
	7,892,735.74	7,721,217.19		171,518.55		00			171,518.55
01N062680	GNMA I TBA AUG 30 SINGLE FAM	31DEC2099	6 500	15AUG00	23AUG00	1 000000	13JUL00	TO 13JUL00	
237	1,246,984.38	1,239,859.60		7,124.78		00	1,300,000.00		7,124.78
577	287,853.52	286,121.45		1,732.07		00	300,000.00		1,732.07

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE	BASE	BASE	CM/LS	CM/LS	NET	NET	
(CONTINUED)		USD - US DOLLAR							
578	6,055,492 97	6,022,856 45		15AUG00	23AUG00	1 000000	13JUL00 TO 13JUL00		
							6,315,000 00	32,436 52	
01N062680 TOTAL									
	7,590,330 87	7,548,837 50					00	41,493 37	
01N062698	GNMA I TBA SEP 30 SINGLE FAM	31DEC2099	6 500	15SEP00	21SEP00	1 000000	15AUG00 TO 15AUG00		
783	6,048,832 62	6,054,979 98					6,315,000 00	-6,147 36	
784	287,261 72	287,647 50		15SEP00	21SEP00	1 000000	15AUG00 TO 15AUG00		
							300,000 00	-385 78	
785	1,244,800 78	1,244,472 52		15SEP00	21SEP00	1 000000	15AUG00 TO 15AUG00		
							1,300,000 00	-1,671 74	
01N062698 TOTAL									
	7,588,895 12	7,589,100 00					00	-8,204 88	
01N0726A4	GNMA I TBA OCT 30 SINGLE FAM	15DEC2099	7 500	16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
361	100,359 38	99,751 82					100,000 00	607 56	
364	4,275,309 38	4,249,427 33		16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
							4,260,000 00	25,882 05	
382	4,516,171 88	4,488,831 69		16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
							4,500,000 00	27,348 19	
383	17,703,393 75	17,596,220 20		16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
							17,640,000 00	187,173 55	
384	602,179 69	598,510 89		16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
							600,000 00	3,668 80	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S	
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	SECTY	BASE CURR	SHS/PAR	DTL FUND RSN	
	BASE PRINCIPAL NET	BASE	BASE	BASE	CM/LS	CM/LS	NET	NET	
(CONTINUED)		USD - US DOLLAR							
385	100,343 75	99,751 82		16OCT00	23OCT00	1 000000	14SEP00 TO 14SEP00		
							100,000 00	591 93	
01N0726A4 TOTAL									
	27,297,757 83	27,132,493 75					00	165,264 88	
01N0726B2	GNMA I TBA NOV 30 SINGLE FAM	15DEC2099	7 500	24OCT00	20NOV00	1 000000	16OCT00 TO 16OCT00		
451	605,062 50	601,983 33					600,000 00	3,079 17	
452	100,828 13	100,330 54		24OCT00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							100,000 00	497 57	
453	262,173 44	260,859 44		24OCT00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							260,000 00	1,314 00	
470	100,812 50	100,330 54		24OCT00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							100,000 00	481 94	
550	501,933 59	501,652 78		18NOV00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							580,000 00	288 81	
551	4,517,402 34	4,514,874 99		18NOV00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							4,500,000 00	2,527 35	
563	17,730,267 19	17,498,309 95		14NOV00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							17,640,000 00	31,957 24	
564	462,353 91	461,520 55		14NOV00	20NOV00	1 000000	16OCT00 TO 16OCT00		
							460,000 00	833 36	
614	4,025,156 25	4,013,222 22		15NOV00	20NOV00	1 000000	16OCT00 TO 24OCT00		
							4,800,000 00	11,934 83	

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
01N072682	TOTAL	28,305,989.85	28,253,084.38	52,905.47		00	52,905.47
01N0726C0	GNMA I TBA DEC 30 SINGLE FAM 481	18,261,910.16	18,178,352.63	83,557.53	29NOV00	1 000000	14NOV00 TO 14NOV00 18,100,000.00
	482	5,044,726.56	5,021,644.37	23,082.19	29NOV00	1 000000	10NOV00 TO 10NOV00 5,000,000.00
	019	4,057,812.50	4,017,315.50	40,497.00	12DEC00	1 000000	15NOV00 TO 15NOV00 4,000,000.00
01N0726C0	TOTAL	27,364,449.22	27,217,312.50	147,136.72		00	147,136.72
01N072614	GNMA I TBA JAN 30 SINGLE FAM 322	4,102,312.00	4,037,071.03	65,240.97	18JAN01	1 000000	29NOV00 TO 29NOV00 4,000,000.00
	323	18,540,480.47	18,267,746.43	272,734.04	18JAN01	1 000000	29NOV00 TO 29NOV00 18,100,000.00
	324	5,124,804.69	5,046,338.79	78,465.90	18JAN01	1 000000	29NOV00 TO 12DEC00 5,000,000.00
01N072614	TOTAL	27,767,597.16	27,351,156.25	416,440.91		00	416,440.91
01N072622	GNMA I TBA FEB 30 SINGLE FAM 526	5,105,078.13	5,120,249.08	-15,170.95	15FEB01	1 000000	18JAN01 TO 18JAN01 5,000,000.00
	527	18,479,675.78	18,535,301.66	-55,625.88	15FEB01	1 000000	18JAN01 TO 18JAN01 18,100,000.00

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
	528	4,081,562.50	4,096,199.24	-14,636.74	13FEB01	1 000000	18JAN01 TO 18JAN01 4,000,000.00
01N072622	TOTAL	27,666,316.41	27,751,750.00	-85,433.59		00	-85,433.59
01N072630	GNMA I TBA MAR 30 SINGLE FAM 514	4,106,718.75	4,079,206.35	27,512.40	19MAR01	1 000000	13FEB01 TO 13FEB01 4,000,000.00
	515	8,829,445.31	8,770,293.65	59,151.66	19MAR01	1 000000	13FEB01 TO 13FEB01 8,600,000.00
01N072630	TOTAL	12,936,164.06	12,849,500.00	86,664.06		00	86,664.06
01N072648	GNMA I TBA APR 30 SINGLE FAM 469	8,796,187.50	8,823,062.50	-26,875.00	17APR01	1 000000	19MAR01 TO 19MAR01 8,600,000.00
	478	4,084,062.50	4,103,750.00	-19,687.50	18APR01	1 000000	19MAR01 TO 19MAR01 4,000,000.00
01N072648	TOTAL	12,880,250.00	12,926,812.50	-46,562.50		00	-46,562.50
01N072655	GNMA I TBA MAY 30 SINGLE FAM 738	4,111,562.50	4,086,369.05	25,193.45	16MAY01	1 000000	17APR01 TO 17APR01 4,000,000.00
	739	8,837,171.88	8,785,693.45	51,478.43	16MAY01	1 000000	17APR01 TO 18APR01 8,600,000.00

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG BUYS DTL FUND RSN
		BASE	PRINCIPAL NET					BASE	CURR		
(CONTINUED)											
USD - US DOLLAR											
01N072655	TOTAL										
		12,946,734	30	12,872,062	50	76,671	80			00	76,671 80
01N072663	GNMA I TBA JUN 30 SINGLE FAM			31DEC2099	7 500	15JUN01	20JUN01	1 000000		16MAY01 TO 16MAY01	
	274	4,126,893	75	4,105,396	83					4,800,000 00	20,696 92
						15JUN01	20JUN01	1 000000		16MAY01 TO 16MAY01	
	275	8,871,101	54	8,826,603	17					8,600,000 00	44,498 39
01N072663	TOTAL										
		12,997,195	31	12,932,000	00	65,195	31			00	65,195 31
01N072689	GNMA I TBA AUG 30 SINGLE FAM			31DEC2099	7 500	20JUL00	23AUG00	1 000000		13JUL00 TO 13JUL00	
	427	198,750	00	197,866	32					200,000 00	883 68
						15AUG00	02OCT00	1 000000		17JUL00 TO 17JUL00	
	239	599,414	04	593,598	95					600,000 00	5,815 11
						16AUG00	23AUG00	1 000000		17JUL00 TO 17JUL00	
	283	4,492,617	19	4,451,992	12					4,500,000 00	40,625 07
						16AUG00	29SEP00	1 000000		17JUL00 TO 17JUL00	
	284	99,804	69	98,933	16					100,000 00	871 53
						16AUG00	23AUG00	1 000000		13JUL00 TO 17AUG00	
	316	17,605,546	88	17,430,569	36					17,640,000 00	174,977 52
						17AUG00	23AUG00	1 000000		17JUL00 TO 17JUL00	
	392	259,756	25	257,226	21					260,000 00	2,530 04

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG BUYS DTL FUND RSN
		BASE	PRINCIPAL NET					BASE	CURR		
(CONTINUED)											
USD - US DOLLAR											
01N072689	TOTAL										
		23,255,889	07	23,038,186	12	225,702	95			00	225,702 95
01N072697	GNMA I TBA SEP 30 SINGLE FAM			15DEC2099	7 500	14SEP00	11JUN01	1 000000		16AUG00 TO 16AUG00	
	213	4,495,253	91	4,489,135	04					4,500,000 00	6,118 87
						14SEP00	11JUN01	1 000000		16AUG00 TO 16AUG00	
	214	4,255,507	03	4,249,714	50					4,260,000 00	5,792 53
						14SEP00	11JUN01	1 000000		15AUG00 TO 16AUG00	
	242	17,604,857	81	17,597,409	35					17,640,000 00	7,448 44
						14SEP00	21SEP00	1 000000		17JUL00 TO 17JUL00	
	751	99,925	78	99,758	56					100,000 00	167 22
						14SEP00	02OCT00	1 000000		16AUG00 TO 16AUG00	
	755	599,367	19	598,551	33					600,000 00	815 86
						14SEP00	21SEP00	1 000000		16AUG00 TO 16AUG00	
	757	99,894	53	99,758	56					100,000 00	135 97
01N072697	TOTAL										
		27,154,806	25	27,134,327	34	20,478	91			00	20,478 91
01N0806A7	GNMA I TBA OCT 30 SINGLE FAM			15DEC2099	8 000	16OCT00	23OCT00	1 000000		14SEP00 TO 14SEP00	
	362	1,730,878	91	1,721,781	25					1,700,000 00	9,097 66
01N0806B5	GNMA I TBA NOV 30 SINGLE FAM			15DEC2099	8 000	16NOV00	20NOV00	1 000000		16OCT00 TO 16OCT00	
	622	1,734,265	63	1,729,750	00					1,700,000 00	4,515 63
01N0806C3	GNMA I TBA DEC 30 SINGLE FAM			15DEC2099	8 000	15DEC00	20DEC00	1 000000		16NOV00 TO 16NOV00	
	666	1,741,835	94	1,732,937	58					1,700,000 00	8,898 44

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
01N080617	GNMA I TBA JAN 30 SINGLE FAM 293 1,751,863 28	15DEC2099	8 000	16JAN01	23JAN01	1 000000	15DEC00 TO 15DEC00 1,700,000 00 10,425 78
01N080625	GNMA I TBA FEB 30 SINGLE FAM 541 1,748,210 94	31DEC2099	8 000	14FEB01	20FEB01	1 000000	16JAN01 TO 16JAN01 1,700,000 00 -2,789 04
01N080633	GNMA I TBA MAR 30 SINGLE FAM 259 1,754,187 50	31DEC2099	8 000	20MAR01	22MAR01	1 000000	14FEB01 TO 14FEB01 1,700,000 00 6 375 00
01N080641	GNMA I TBA APR 30 SINGLE FAM 479 1,755,250 00	15DEC2099	8 000	18APR01	23APR01	1 000000	20MAR01 TO 20MAR01 1,700,000 00 508 01
	480 309,750 00			18APR01	23APR01	1 000000	05APR01 TO 05APR01 300,000 00 89 65
01N080641	TOTAL						
	2,065,000 00	2,064,402 34		597 64			597 66
01N080658	GNMA I TBA MAY 30 SINGLE FAM 740 2,073,984 38	31DEC2099	8 000	16MAY01	21MAY01	1 000000	18APR01 TO 18APR01 2,000,000 00 8,359 38
01N080666	GNMA I TBA JUN 30 SINGLE FAM 264 2,081,953 13	31DEC2099	8 000	14JUN01	20JUN01	1 000000	16MAY01 TO 16MAY01 2,000,000 00 8,203 13
01N080682	GNMA I TBA AUG 30 SINGLE FAM 387 1,722,644 53	31DEC2099	8 000	16AUG00	23AUG00	1 000000	17JUL00 TO 17JUL00 1,700,000 00 13,082 03
01N080690	GNMA I TBA SEP 30 SINGLE FAM 756 1,723,640 63	31DEC2099	8 000	14SEP00	21SEP00	1 000000	16AUG00 TO 16AUG00 1,700,000 00 2,390 63
01N0826A3	GNMA I TBA OCT 30 SINGLE FAM 406 5,141,796 88	31DEC2099	8 500	17OCT00	23OCT00	1 000000	18SEP00 TO 18SEP00 5,000,000 00 11,540 39

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED) USD - US DOLLAR							
	407 2,468,062 50			17OCT00	23OCT00	1 000000	18SEP00 TO 18SEP00 2,400,000 00 5,548 99
01N0826A3	TOTAL						
	7,609,859 38	7,592,750 00		17,109 38			17,109 38
01N0826B1	GNMA I TBA NOV 30 SINGLE FAM 587 2,467,687 50	15DEC2099	8 500	15NOV00	20NOV00	1 000000	17OCT00 TO 17OCT00 2,400,000 00 937 50
	588 5,141,015 63			15NOV00	20NOV00	1 000000	17OCT00 TO 17OCT00 5,000,000 00 1,953 13
01N0826B1	TOTAL						
	7,608,703 13	7,605,812 50		2,890 63			2,890 63
01N0826C9	GNMA I TBA DEC 30 SINGLE FAM 031 2,470,593 75	31DEC2099	8 500	13DEC00	05JAN01	1 000000	15NOV00 TO 15NOV00 2,400,000 00 4,593 75
01N082613	GNMA I TBA JAN 30 SINGLE FAM 294 2,488,312 50	31DEC2099	8 500	16JAN01	24JAN01	1 000000	13DEC00 TO 13DEC00 2,400,000 00 18,562 50
	295 5,183,984 38			16JAN01	24JAN01	1 000000	13DEC00 TO 13DEC00 5,000,000 00 38,671 88
01N082613	TOTAL						
	7,672,296 88	7,615,042 50		57 234 38			57,234 38
01N082688	GNMA I TBA AUG 30 SINGLE FAM 285 2,458,218 75	31DEC2099	8 500	16AUG00	29SEP00	1 000000	19JUL00 TO 19JUL00 2,400,000 00 12,468 75
	286 5,119,921 88			16AUG00	23AUG00	1 000000	19JUL00 TO 19JUL00 5,000,000 00 24,609 38

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR CM/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE CM/LS	BUY DATE
(CONTINUED)		USD - US DOLLAR					
01N082688 TOTAL							
	7,578,140 63	7,541,862 50		37,078 13		00	37,078 13
01N082696 801	GNMA I TBA SEP 30 SINGLE FAM 5,136,718 75	31DEC2099 8 500 5,116,131 76	18SEP00	21SEP00	1 000000	16AUG00 TO 16AUG00 5,000,000 00	20,586 99
802	2,464,125 00	2,455,743 24	18SEP00	21SEP00	1 000000	16AUG00 TO 16AUG00 2,400,000 00	8,381 76
01N082696 TOTAL	7,600,843 75	7,571,875 00		28,968 75		00	28,968 75
36207KF88 212	GNMA POOL 434091 369,414 82	15MAR2030 7 500 368,454 79	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 361,426 26	960 03
36207N4M1 213	GNMA POOL 437437 369,740 24	15MAR2029 7 500 368,779 88	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 361,548 98	960 36
36208Y6M6 402	GNMA POOL 465376 102,504 72	15JAN2029 6 500 102,972 78	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 103,295 58	-468 86
36209FP60 214	GNMA POOL 470345 596,208 29	15MAY2029 7 500 594,659 69	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 582,999 78	1,548 60
36209N4K5 216	GNMA POOL 477026 501,169 09	15JAN2030 7 500 499,867 35	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 490,866 03	1,301 74
36209Q2X2 217	GNMA POOL 478790 29,614 18	15OCT2029 7 500 29,537 26	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 28,958 10	76 92
218	499,261 66	497,964 88	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 488,200 86	1,296 78

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR CM/LS	TRD DTS OF ORIG SHS/PAR DTL FUND RSN NET BASE CM/LS	BUY DATE
(CONTINUED)		USD - US DOLLAR					
36209Q2X2 TOTAL							
	528,875 84	527,502 14		1,373 70		00	1,373 70
36209Q6L4 219	GNMA POOL 478875 491,770 78	15NOV2029 7 500 490,493 45	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 488,875 93	1,277 33
36209RJA2 220	GNMA POOL 479157 225,157 39	15FEB2030 7 500 224,572 56	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 220,169 18	584 83
36209RPA5 096	GNMA POOL 479317 350,453 68	15MAY2030 8 500 350,001 68	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00 340,634 24	652 00
36209YEV2 221	GNMA POOL 482648 364,206 82	15JUL2028 7 500 363,260 83	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 356,138 87	945 99
36209Y4R2 603	GNMA POOL 483332 69,876 14	15JAN2029 6 500 69,369 80	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 69,609 88	-293 66
36210AA66 222	GNMA POOL 486129 349,528 96	15SEP2030 7 500 348,621 09	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 341,785 38	987 87
36210BBJ3 604	GNMA POOL 487041 124,317 15	15MAR2029 6 500 124,884 81	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 125,276 30	-567 66
36210BBK0 605	GNMA POOL 487042 60,745 34	15MAR2029 6 500 61,003 59	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 61,214 01	-258 25
36210CMG5 606	GNMA POOL 488259 139,355 47	15AUG2029 6 500 139,991 79	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 140,430 64	-636 32
36210FQR0 607	GNMA POOL 491066 171,972 42	15JAN2029 6 500 172,757 68	23JAN01	20FEB01	1 000000	18JAN01 TO 18JAN01 173,299 24	-785 26

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/L BASE SECTY GN/L	TRD DT GN/L	STL DT GN/L	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSM
(CONTINUED)										
USD - US DOLLAR										
36210GFC3	GNMA POOL	491663	15OCT2029	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
223		310,410 37	309,604 11		806 26		00	303,533 44		806 26
36210GYB4	GNMA POOL	492206	15JAN2029	6 500	23JAN01	22FEB01	1 000000	18JAN01	TO	18JAN01
624		297,703 07	298,968 69		-1,265 62		00	299,999 94		-1,265 62
36210GZK3	GNMA POOL	492246	15FEB2029	6 500	23JAN01	05MAR01	1 000000	18JAN01	TO	18JAN01
608		862,447 67	866,114 19		-3,666 52		00	869 101 73		-3,666 52
36210JHC5	GNMA POOL	4493527	15NOV2030	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
224		263,903 12	263,217 66		685 46		00	258,054 53		685 46
36210KFV2	GNMA POOL	494380	15NOV2029	7 500	12MAR01	27MAR01	1 000000	13FEB01	TO	13FEB01
225		683 461 74	681,686 51		1,775 23		00	668,320 11		1,775 23
36210KM51	GNMA POOL	494580	15JAN2029	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
226		183,704 42	183 227 26		477 16		00	179,634 57		477 16
36210MHN4	GNMA POOL	496237	15JUN2029	6 500	23JAN01	26FEB01	1 000000	18JAN01	TO	18JAN01
625		312,619 45	314,044 94		-1,427 49		00	315,031 41		-1,427 49
36210RN22	GNMA POOL	500009	15FEB2030	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
227		350,275 29	349 365 48		909 81		00	342,515 18		909 81
36210UM59	GNMA POOL	502480	15MAY2029	6 500	23JAN01	20FEB01	1 000000	18JAN01	TO	18JAN01
609		580,997 96	583,650 92		-2,652 96		00	585,480 55		-2,652 96
36210XRV1	GNMA POOL	505500	15APR2030	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
228		130,940 09	130,599 98		340 11		00	128,039 20		340 11
36211AXS0	GNMA POOL	507489	15JUN2029	6 500	23JAN01	20FEB01	1 000000	18JAN01	TO	18JAN01
610		992,344 32	996,875 57		-4,531 25		00	1,000,000 57		4,531 25

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/L BASE SECTY GN/L	TRD DT GN/L	STL DT GN/L	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSM
(CONTINUED)										
USD - US DOLLAR										
36211CG55	GNMA POOL	508820	15SEP2029	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
229		32,019 06	31,935 89		83 17		00	31,309 70		83 17
36211DMT4	GNMA POOL	509870	15JUN2029	6 500	23JAN01	20FEB01	1 000000	18JAN01	TO	18JAN01
611		131,696 10	132,297 45		-601 35		00	132,712 18		-601 35
36211EEX2	GNMA POOL	510550	15OCT2029	7 500	12MAR01	22MAR01	1 000000	13FEB01	TO	13FEB01
230		435 983 20	434,850 78		1,132 42		00	426,324 29		1,132 42
36211EFR4	GNMA POOL	510574	15NOV2029	7 500	12MAR01	23MAR01	1 000000	13FEB01	TO	13FEB01
231		839,076 07	836,896 65		2,179 42		00	820,486 91		2,179 42
36211ERW0	GNMA POOL	510901	15MAY2029	4 500	23JAN01	20FEB01	1 000000	18JAN01	TO	18JAN01
612		411,444 51	413,323 26		-1,878 75		00	414,418 94		-1,878 75
613		681,115 10	684,225 21		-3,110 11		00	686,370 12		-3,110 11
614		736,429 35	739,792 04		-3,362 69		00	742,111 14		-3,362 69
615		776,244 45	779,788 94		-3,544 49		00	782,233 42		-3,544 49
616		992,442 83	996,974 53		-4,531 70		00	1,000,099 84		4,531 70
36211ERW0 TOTAL		3,597,676 24	3,614,103 98		-16,427 74		00			-16,427 74
36211GNK5	GNMA POOL	512594	15JUN2029	6 500	23JAN01	20FEB01	1 000000	18JAN01	TO	18JAN01
617		113,693 48	114,212 63		-519 15		00	114,570 66		-519 15

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L GN/L	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS	
								SHS/PAR	DTL FUND RSN NET BASE GN/L
(CONTINUED) USD - US DOLLAR									
36211KKA8	GNMA POOL 322	513389 251,149 14	15SEP2029	7 500 250,514 75	12MAR01	30MAR01	1 000000	13FEB01 TO 13FEB01 245,484 46	452 39
36211KY54	GNMA POOL 232	513832 511,277 02	15AUG2029	7 500 509,949 03	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 499,958 03	1,327 99
36211KTX2	GNMA POOL 098	515444 995,321 51	15AUG2030	8 500 993,470 83	13DEC00	22DEC00	1 000000	15NOV00 TO 15NOV00 946,881 59	1,850 68
36211KZ89	GNMA POOL 097	515670 74,517 84	15APR2030	8 500 74,379 31	13DEC00	20DEC00	1 000000	15NOV00 TO 15NOV00 72,388 62	138 55
36211LAS1	GNMA POOL 515817 099	515817 747,494 94	15JUN2030	8 500 746,269 53	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00 745,761 10	1,427 43
36211LWZ1	GNMA POOL 233	514444 322,749 83	15MAR2030	7 500 321,911 52	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 315,599 53	838 31
36211M2F4	GNMA POOL 238	517474 274,212 19	15JAN2030	7 500 275,494 74	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 270,892 90	717 43
36211NJR0	GNMA POOL 239	517872 125,194 01	15SEP2029	7 500 124,848 83	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 122,428 42	325 18
36211NPNZ	GNMA POOL 240	518029 544,305 53	15NOV2029	7 500 544,884 55	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 534,202 50	1,418 98
36211PBY8	GNMA POOL 241	518555 498,751 94	15OCT2029	7 500 497,454 48	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 487,702 43	1,295 46
36211PD83	GNMA POOL 242	518427 528,693 07	15NOV2029	7 500 527,319 84	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 514,980 24	1,373 23

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L GN/L	SELL RATE BASE CURR GN/L	TRD DTS OF ORIG BUYS	
								SHS/PAR	DTL FUND RSN NET BASE GN/L
(CONTINUED) USD - US DOLLAR									
36211PF24	GNMA POOL 243	518685 115,132 93	15DEC2029	7 500 114,833 88	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 112,582 24	299 85
36211PGZ0	GNMA POOL 244	518716 348,736 54	15DEC2029	7 500 347,778 80	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 340,567 45	957 74
36211QY54	GNMA POOL 245	520121 58,785 91	15AUG2030	7 500 50,454 80	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 49,440 78	131 91
36211RFL8	GNMA POOL 520471 624	520471 297,783 43	15JAN2030	6 500 299,154 74	23JAN01	22FEB01	1 000000	18JAN01 TO 18JAN01 300,000 51	-1,453 13
36211SQM2	GNMA POOL 246	521440 288,394 35	15NOV2029	7 500 287,445 27	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 282,005 17	749 08
36211TDA0	GNMA POOL 247	522197 84,433 20	15APR2030	7 500 84,208 70	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 84,518 33	224 50
36211TSN6	GNMA POOL 248	522425 292,283 32	15FEB2030	7 500 291,524 14	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 285,807 98	759 18
36211TYJ8	GNMA POOL 522813 100	522813 31,270 29	15APR2030	8 500 31,212 15	13DEC00	20DEC00	1 000000	15NOV00 TO 15NOV00 30,374 79	58 14
	181	954,793 37		953,018 04	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00 927,511 49	1,775 31
36211TYJ8 TOTAL		984,043 44		984,230 21					1,833 45
36211V3Z1	GNMA POOL 249	524716 491,273 28	15MAR2030	7 500 489,997 25	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01 480,389 46	1,274 03

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
36211YRN6	GNMA POOL	527093	15FEB2030	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
250		366 063 91	365,113 09	950 82			00	357,954 01	950 82
36212CJAO	GNMA POOL	529557	15SEP2030	7 500	12MAR01	23MAR01	1 000000	13FEB01 TO 13FEB01	
251		437 412 13	436,275 99	1,136 14			00	427,721 56	1 136 14
36212EC62	GNMA POOL	531193	15JUN2030	7 500	12MAR01	30MAR01	1 000000	13FEB01 TO 13FEB01	
321		193,483 57	192,981 01	502 56			00	189,197 07	502 56
36212MJG5	GNMA POOL	537663	15OCT2030	8 500	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00	
102		678,657 81	677,395 94	1,261 87			00	659,266 12	1 261 87
36212MJU4	GNMA POOL	537675	15NOV2030	8 500	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00	
103		998,041 08	996,185 36	1,855 72			00	969,523 46	1,855 72
36212MKV0	GNMA POOL	537708	15NOV2030	8 500	13DEC00	21DEC00	1 000000	15NOV00 TO 15NOV00	
104		261,614 38	261,127 95	486 43			00	254,139 12	486 43
36212PW73	GNMA POOL	539870	15OCT2030	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
253		574,990 11	573,496 63	1,493 48			00	562,251 60	1,493 48
36212QMT4	GNMA POOL	540470	15OCT2030	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
254		295,463 86	294,696 42	767 44			00	288,918 06	767 44
36212QNA4	GNMA POOL	540485	15OCT2030	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
255		68,399 80	68,222 14	177 66			00	66,884 45	177 66
36212QR44	GNMA POOL	540607	15DEC2030	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
256		56 378 64	56 232 20	146 44			00	55,129 61	146 44
36212SY91	GNMA POOL	542634	15FEB2031	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
257		283,199 08	282,463 50	735 58			00	276,925 00	735 58

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS		
							SHS/PAR	DTL FUND RSN NET BASE GN/LS	
(CONTINUED)									
USD - US DOLLAR									
36212TVF8	GNMA POOL	543414	15NOV2030	8 500	13DEC00	20DEC00	1 000000	15NOV00 TO 15NOV00	
105		33,989 87	33 926 67	63 20			00	33,018 64	63 20
36225BFV5	GNMA POOL	781080	15AUG2029	7 500	12MAR01	22MAR01	1 000000	13FEB01 TO 13FEB01	
258		772,809 29	770,801 99	2,007 30			00	755,688 23	2,007 30
USD TOTAL									
-----		375,122,384 55	373,417,249 80	1,705,134 75			00	1,705,134 75	
GNMA II									

USD - US DOLLAR									

21H072619	GNMA II TBA JAN 30 JUMBOS		20DEC2099	7 500	17JAN01	23JAN01	1 000000	05DEC00 TO 05DEC00	
301		10,292 531 25	10,182 062 50	110,468 75			00	10,100,000 00	110,468 75
21H072627	GNMA II TBA FEB 30 JUMBOS		31DEC2099	7 500	12FEB01	20FEB01	1 000000	17JAN01 TO 17JAN01	
514		10,288 191 38	10,286,613 26	1,578 12			00	10,100,000 00	1,578 12
21H072635	GNMA II TBA MAR 30 JUMBOS		31DEC2099	7 500	19MAR01	22MAR01	1 000000	12FEB01 TO 12FEB01	
142		10,340,664 01	10,276,750 00	63,914 01			00	10,100,000 00	63,914 01
21H072643	GNMA II TBA APR 30 JUMBOS		31DEC2099	7 500	17APR01	23APR01	1 000000	19MAR01 TO 19MAR01	
468		10,284,640 63	10,333 562 50	-48 921 87			00	10,100,000 00	-48,921 87
21H072650	GNMA II TBA MAY 30 JUMBOS		31DEC2099	7 500	15MAY01	21MAY01	1 000000	17APR01 TO 17APR01	
723		10,314,625 00	10 279 906 25	34,718 75			00	10,100,000 00	34,718 75
21H072668	GNMA II TBA JUN 30 JUMBOS		31DEC2099	7 500	14JUN01	20JUN01	1 000000	15MAY01 TO 15MAY01	
263		10,373,607 42	10,302,000 00	71,607 42			00	10,100,000 00	71,607 42
36225CPL4	GNMA POOL	080424	20JUL2030	1 000	21AUG00	24AUG00	1 000000	31JUL00 TO 31JUL00	
189		4,755,245 27	4,663 913 41	91,331 86			00	4 791,179 10	91,331 86

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	CM/LS		NET BASE CM/LS	
(CONTINUED) USD - US DOLLAR								
USD TOTAL	66,649,504 96	66,324,807 92		324,697 04		00		324,697 04
GOVERNMENT ISSUES								
EUR - EURO CURRENCY								
GERMANY								
439074118	GERMANY (FED REP) 6 25 PCT	04JAN2024	6 250	11AUG00	18AUG00	1 105644	16AUG00 TO 16AUG00	
315	166,875 00	164,739 33		2,135 67			150,000 00	-651 94
	150,930 13	151,502 09		1,931 61		-2,503 57		
235	145,225 00	144,447 10		15AUG00	22AUG00	1 094691	11AUG00 TO 11AUG00	
	150,933 00	150,538 03		777 90			150,000 00	394 97
				710 61		-315 64		
522	145,879 74	144,739 33		16AUG00	09OCT00	1 093613	14JUL00 TO 14JUL00	
	151,680 47	151,502 09		1,140 41			150,000 00	98 38
				1,042 79		-944 41		
439074118 TOTAL	497,979 74	493,925 74		4,053 98				-150 61
	453,543 60	453,702 21		3,685 01		-3,843 62		
464042113	GERMANY (FEDERAL REP 5 25PCT B	04JAN2011	5 250	04JAN01	11JAN01	1 058313	20DEC00 TO 20DEC00	
191	10,920,000 00	10,854,949 30		65,830 70			10,500,000 00	482,077 61
	10,318,308 48	9,834,238 87		41,447 51		420,630 10		
260	624,666 00	623,091 97		08JAN01	16JAN01	1 054018	04JAN01 TO 04JAN01	
	592,452 12	589,515 55		774 03			600,000 00	3,136 57
				734 36		2,402 21		
226	208,172 60	207,943 99		09JAN01	16JAN01	1 043830	04JAN01 TO 04JAN01	
	195,682 20	194,505 18		208 61			200,000 00	-822 98
				194 09		-1,019 07		
331	721,203 00	727,579 58		18JAN01	12FEB01	1 058705	04JAN01 TO 04JAN01	
	681,212 42	684,998 99		-6,374 58			700,000 00	-5,786 57
				-6,823 00		234 43		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	CM/LS	BASE CURR CM/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	CM/LS		NET BASE CM/LS	
(CONTINUED) EUR - EURO CURRENCY								
332	619,980 00	623,639 64		18JAN01	12FEB01	1 058705	04JAN01 TO 04JAN01	
	585,602 22	588,854 28		-3,659 64			600,000 00	-3,254 04
				-3,454 71		202 65		
469	8,304,000 01	8,315,195 24		07FEB01	12FEB01	1 071754	04JAN01 TO 04JAN01	
	7,748,046 47	7,851,417 07		-11,195 23			8,000,000 00	-103,370 40
				-10,445 71		-92,924 69		
482	1,138,731 00	1,141,965 08		08FEB01	15FEB01	1 088472	04JAN01 TO 10JAN01	
	1,045,981 71	1,067,439 94		-3,234 08			1,100,000 00	-21,658 25
				-2,970 67		-18,487 58		
503	1,140,228 24	1,141,782 31		09FEB01	01MAR01	1 078807	10JAN01 TO 07FEB01	
	1,054,934 43	1,044,428 34		-1,554 05			1,100,000 00	-9,493 91
				-1,440 53		-8,053 38		
662	7,118,730 01	7,142,089 01		21FEB01	01MAR01	1 102232	07FEB01 TO 07FEB01	
	6,458,467 92	6,689,414 16		-43,359 00			6,900,000 00	-238,946 24
				-39,337 45		-191,608 79		
340	7,180,829 99	7,125,782 83		02APR01	04APR01	1 133401	07FEB01 TO 21FEB01	
	6,335,648 19	6,500,934 12		55,047 16			6,900,000 00	-165,285 93
				48,568 12		-213,854 05		
614	7,063,875 00	7,121,571 11		04MAY01	11MAY01	1 119132	21FEB01 TO 02APR01	
	6,311,922 99	6,341,181 63		-57,696 11			6,900,000 00	-29,258 64
				-51,554 34		22,295 78		
677	2,106,639 00	2,136,471 33		11MAY01	18MAY01	1 141553	02APR01 TO 04MAY01	
	1,845,414 97	1,902,354 49		-29,832 33			2,070,000 00	-56,939 52
				-26,133 11		-30,806 41		
678	2,106,432 00	2,136,471 33		11MAY01	18MAY01	1 141553	04MAY01 TO 04MAY01	
	1,845,233 64	1,902,354 49		-30,039 33			2,070,000 00	-57,128 85
				-24,314 44		-30,806 41		
682	2,808,576 00	2,848,628 45		11MAY01	18MAY01	1 141553	04MAY01 TO 04MAY01	
	2,460,311 52	2,534,472 65		-40,852 45			2,740,000 00	-76,161 13
				-35,085 93		-41,075 28		
702	4,983,863 70	7,012,282 33		14MAY01	12JUN01	1 143184	04MAY01 TO 14MAY01	
	6,109,133 53	6,154,997 62		-28,418 63			6,900,000 00	-45,864 09
				-24,859 19		-21,804 98		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
464042113 TOTAL							
	59 045,926 57	59,180,283 50		-134,356 93			
	53,590,553 01	53,911,301 40		-116,675 00			
540158115	GERMANY (FED REP) 5 425PCT	04JAN2028	5 625	18DEC00	24DEC00	1 120197	14DEC00 TO 14DEC00
082	514,500 00	514,050 00		2,450 00		500 000 00	
	461,079 41	455,294 28		2,187 12		3 598 21	5 785 33
178	524,550 00	516,409 63		05JAN01	10JAN01	1 055186	18DEC00 TO 18DEC00
	497,116 15	460,998 94		8,140 37		500 000 00	
				7,714 63		28,402 58	36,117 21
476	521,000 00	524,277 62		08FEB01	14FEB01	1 088672	03JAN01 TO 03JAN01
	478,564 71	496,858 02		-3,277 62		500,000 00	
				-3,010 66		-15,282 45	-18 293 31
773	517,750 00	520,794 73		05MAR01	12MAR01	1 076368	08FEB01 TO 08FEB01
	481,015 79	478,376 16		-3,044 73		500,000 00	
				-2,828 71		5,468 34	2,639 63
383	513,250 00	517,509 16		05APR01	12APR01	1 114144	05MAR01 TO 05MAR01
	460,667 56	488,792 04		-4 259 16		500,000 00	
				-3,822 81		-16,301 67	-20,124 48
620	504,200 00	512,957 85		04MAY01	11MAY01	1 119132	05APR01 TO 05APR01
	450,527 73	460,405 34		-8,757 85		500,000 00	
				-7,825 57		-2,052 04	-9,877 61
164	492,650 00	503,914 02		07JUN01	13JUN01	1 175572	04MAY01 TO 04MAY01
	419,072 59	450,272 19		-11,264 02		500,000 00	
				-9,581 74		-21,617 86	-31,199 60
305	500,850 00	492,458 87		22JUN01	27JUN01	1 166793	07JUN01 TO 07JUN01
	429,253 52	418,910 00		8,391 13		500,000 00	
				7,191 62		3,151 90	10,343 52
540158115 TOTAL							
	4,090,750 00	4,102,371 88		-11,621 88			
	3,677,297 66	3,701,906 97		-9,976 12			
						-14,633 19	-24 609 31
572601115	GERMANY FED REP 4 5PCT 04	04JUL2009	4 500	09JAN01	16JAN01	1 063830	08JAN01 TO 08JAN01
283	489,115 00	689,195 24		-80 26		700,000 00	
	647,767 97	650,481 61		-75 44			
						-2,638 20	-2 713 64

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			NET BASE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
349	487,580 00	492,028 69		22JAN01	26JAN01	1 066553	09JAN01 TO 09JAN01
	457 079 96	464,331 36		-4,528 69		500,000 00	
				-4,246 10		-3,005 30	-7,251 40
496	1,375,780 00	1,373,789 08		09FEB01	15FEB01	1 078807	09JAN01 TO 22JAN01
	1,275,279 09	1,293,849 71		1,990 92		1,400,000 00	
				1,845 48		-20,416 10	-18,570 62
802	1,378,300 00	1,377,185 54		04MAR01	13MAR01	1 073537	22JAN01 TO 09FEB01
	1,283,886 82	1,280,870 81		1,114 44		1,400,000 00	
				1,038 10		1,977 91	3 016 01
376	1,381,800 00	1,377,185 57		04APR01	10APR01	1 109816	09FEB01 TO 06MAR01
	1,245,071 26	1,280,870 81		4,614 43		1 400,000 00	
				4,157 83		-39,957 38	-35,799 55
589	1,357,440 00	1,381,530 97		03MAY01	10MAY01	1 124733	06MAR01 TO 04APR01
	1,206,899 77	1,249 823 52		-24,090 97		1,400 000 00	
				-21,419 28		-21,504 47	-42,923 75
143	1,355,900 00	1,360,899 61		06JUN01	12JUN01	1 183012	04APR01 TO 03MAY01
	1,146,142 22	1,212,663 77		-4,999 61		1,400,000 00	
				-4,226 17		-42,295 38	-66 521 55
288	1,357,580 00	1,356,563 00		19JUN01	26JUN01	1 168429	03MAY01 TO 06JUN01
	1,161,884 89	1,154,489 57		1,017 00		1,400,000 00	
				870 40		6,524 92	7,395 32
572601115 TOTAL							
	9,383,415 00	9,408,377 74		-24,962 74			
	8,424,011 98	8,587,381 16		-22,055 18			
						-141,314 00	-163 369 18
588050117	GERMANY (FED REP OF) 4 25PCT 4	04JAN2030	6 250	15AUG00	25AUG00	1 094691	18MAY00 TO 18MAY00
314	555,415 00	533,068 96		22,346 04		490,000 00	
	507,371 48	477,283 15		20,413 10		9,675 23	30,088 33
084	282,075 00	280,550 00		18DEC00	21DEC00	1 120197	14DEC00 TO 14DEC00
	251,808 39	248,483 24		1,525 00		250,000 00	
				1,361 37		1,963 78	3,325 15
194	284 875 00	282,008 59		04JAN01	11JAN01	1 058313	18DEC00 TO 18DEC00
	269,178 40	251,749 10		2,844 41		250 000 00	
				2,708 47		14,720 83	17,429 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS			NET	
(CONTINUED)									
EUR - EURO CURRENCY									
473	285,875 00 264,735 45	284,794 14 269,016 95		07FEB01 1,170 86 1,892 47	12FEB01	1 071754 -3.373 77	04JAN01 250,000 00	TO 04JAN01	-2,281 30
446	280,750 00 254,710 44	285,773 17 264,640 64		21FEB01 -5,023 17 -4,557 27	04MAR01	1 102232 -7.372 93	07FEB01 250,000 00	TO 07FEB01	-11,930 28
373	279,750 00 252,868 81	280,554 87 254,533 42		04APR01 -804 87 -725 23	11APR01	1 109816 -1.739 38	21FEB01 250,000 00	TO 21FEB01	-2,464 61
645	275,000 00 243,375 11	279,561 14 251,898 63		08MAY01 -4,561 14 -4,036 61	11MAY01	1 129943 -4.486 91	04APR01 250,000 00	TO 04APR01	-8,523 52
145	270,250 00 228,442 32	274,816 78 243,212 89		06JUN01 -4,566 70 -3,860 23	12JUN01	1 183812 -10.910 34	08MAY01 250,000 00	TO 08MAY01	-14,770 57
291	271,000 00 230,553 14	270,133 38 228,343 74		20JUN01 846 62 737 28	26JUN01	1 175434 1.472 12	06JUN01 250,000 00	TO 06JUN01	2,209 40
588058117 TOTAL									
	2,784,990 00 2,504,243 74	2,771,170 95 2,491,161 76		13,819 05 13,133 35		-51 37			13,081 98
596788112	GERMANY(FED REPUBLIC 5 25PCT 0	04JUL2010	5 250	07FEB01	12FEB01	1 071754	18JAN01 1,400,000 00	TO 18JAN01	-4,860 80
471	1,452,500 00 1,355,255 83	1,442,078 00 1,362,115 03		10,422 88 9,724 25		-16,584 25			
498	1,192,550 00 1,105,434 84	1,191,974 24 1,104,387 27		09FEB01 573 74 531 83	15FEB01	1 078807 514 96	07FEB01 1,150,000 00	TO 07FEB01	1,046 79
775	1,452,780 00 1,349,705 68	1,451,380 69 1,345,012 94		05MAR01 1,399 31 1,300 03	12MAR01	1 076368 3,392 71	07FEB01 1,400,000 00	TO 08FEB01	4,692 74
804	1,193,930 00 1,112,146 11	1,192,800 27 1,106,914 61		06MAR01 1,129 73 1,052 34	13MAR01	1 073537 4,179 14	09FEB01 1,150,000 00	TO 09FEB01	5,231 50

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS			NET	
(CONTINUED)									
EUR - EURO CURRENCY									
378	2,647,920 00 2,385,909 02	2,646,003 54 2,459,665 35		04APR01 1,916 44 1,726 81	11APR01	1 109816 -75,483 14	05MAR01 2,550,000 00	TO 06MAR01	-73,756 33
617	2,613,750 00 2,335,515 38	2,630,630 98 2,360,528 67		04MAY01 -14,880 98 -15,083 99	11MAY01	1 119132 -9,929 30	04APR01 2,550,000 00	TO 04APR01	-25,013 29
155	2,584,975 00 2,208,609 57	2,630,630 98 2,360,528 66		07JUN01 -43,655 98 -37,135.95	13JUN01	1 175572 -122,783 14	04MAY01 2,550,000 00	TO 04MAY01	-159,919 89
298	2,618,945 00 2,230,920 99	2,584,573 30 2,200,267 87		21JUN01 24,371 70 20,824 39	27JUN01	1 170344 9,828 73	07JUN01 2,550,000 00	TO 07JUN01	30,653 12
596788112 TOTAL									
	15,751,350 00 14,875,495 84	15,772,874 04 14,299,420 40		-20,724 84 -17,060 29		-206,864 27			-223,924 54
GERMANY TOTAL									
	91,554,411 31 82,725,145 83	91,728,203 87 83,444,873 90		-173,792 56 -148,948 23		-570,779 84			-719,728 07
EUR TOTAL									
	91,554,411 31 82,725,145 83	91,728,203 87 83,444,873 90		-173,792 56 -148,948 23		-570,779 84			-719,728 07
NZD - NEW ZEALAND DOLLAR									
526135111	FED NATL MORT ASSC 7 25PCT E	28JUN2002	7 250	21AUG00	28AUG00	2 218771	25JUL00 400,000 00	TO 25JUL00	-3,628 80
128	401,628 80 181,810 12	401,883 76 184,438 92		536 24 241 68		-3,870 48			
136	399,130 79 173,282 81	401,264 86 180,850 05		24AUG00 -2,134 87 -926 08	30NOV00	2 304413 -6,721 14	21AUG00 400,000 00	TO 21AUG00	-7,447 24

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	
(CONTINUED)									
NZD - NEW ZEALAND DOLLAR									
526135I11	TOTAL								
	800,750 79	802,348 62		-1,597 83					
	354,212 93	365,488 97		-684 40					
						-10 591 64			-11,276 04
NZD	TOTAL								
	800,750 79	802,348 62		-1,597 83					
	354,212 93	365,488 97		-684 40					
						-10 591 64			-11,276 04
USD - US DOLLAR									
105756AM2	BRAZIL FEDERATIVE RE US GLOBAL	26JUL2007	11 250	14AUG00	27SEP00	1 000000	31JUL00	TO 31JUL00	
203	1,978,000 00	1,891,760 00		86,240 00			2,000,000 00		86,240 00
31359MGJ6	FEDERAL NATL MTG ASSN	15NOV2010	6 625	06DEC00	06DEC00	1 000000	05DEC00	TO 05DEC00	
748	8,210,000 00	8,154,880 00		55,120 00			8,000,000 00		55,120 00
					18JAN01	25JAN01	1 000000	06DEC00	TO 06DEC00
342	8,450,000 00	8,211,294 88		238,705 12			8,000,000 00		238,705 12
					23JAN01	16FEB01	1 000000	18JAN01	TO 18JAN01
365	8,342,083 12	8,395,937 92		-53 854 80			8,000,000 00		-53,854 80
					23JAN01	24JAN01	1 000000	23JAN01	TO 23JAN01
367	8,401,250 00	8,395,937 92		5,312 08			8 000,000 00		5,312 08
31359MGJ6	TOTAL								
	33,403,333 12	33,158,050 72		245 282 40					245,282 40
31359MGK3	FEDERAL NATL MTG ASS DEB	15NOV2030	6 625	05JAN01	08JAN01	1 000000	05DEC00	TO 05DEC00	
201	2,394,832 00	2,228,578 00		166 254 00			2,200,000 00		166,254 00
532216I11	MEXICO (UTD MEX ST) 6 25PCT B	31DEC2019	6 250	14AUG00	28AUG00	1 000000	31JUL00	TO 31JUL00	
208	660,468 75	611,625 00		48,843 75			750,000 00		48,843 75

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET	
(CONTINUED)									
USD - US DOLLAR									
532218I17	MEXICO (UTD MEX ST) 6 25PCT B	31DEC2019	6 250	09AUG00	14AUG00	1 000000	31JUL00	TO 31JUL00	
128	870,000 00	815,600 00		54,400 00			1,000,000 00		54,400 00
912810DV7	UNITED STATES TREAS DTD 02/15	15FEB2016	9 250	26JAN01	29JAN01	1 000000	28DEC00	TO 28DEC00	
416	136,031 30	137,742 05		-1,710 75			100,000 00		-1,710 75
					07MAR01	09MAR01	1 000000	28DEC00	TO 28DEC00
009	278,875 00	275,484 10		3,390 90			200,000 00		3,390 90
912810DV7	TOTAL								
	414,906 30	413,226 15		1 680 15					1,680 15
912810DX3	UNITED STATES TREAS BDS	15NOV2016	7 500	27FEB01	28FEB01	1 000000	21FEB01	TO 21FEB01	
716	4,863 125 00	4,770,000 00		93,125 00			4,000,000 00		93,125 00
					13MAR01	20MAR01	1 000000	06MAR01	TO 06MAR01
082	364,898 44	363,046 88		1,851 56			300,000 00		1,851 56
912810DX3	TOTAL								
	5,228,023 44	5,133,046 88		94,976 56					94,976 56
912810EC8	UNITED STATES TREAS 8 875PCT	15FEB2019	8 875	07MAR01	09MAR01	1 000000	28DEC00	TO 28DEC00	
010	138,937 50	137,251 04		1,686 46			100,000 00		1,686 46
912810EC9	UNITED STATES TREAS BDS	15AUG2020	8 750	23JAN01	24JAN01	1 000000	28DEC00	TO 28DEC00	
375	136,226 54	137,230 15		-1,003 59			100,000 00		-1,003 59
912810EJ3	UNITED STATES TREAS BDS	15MAY2021	8 125	27FEB01	28FEB01	1 000000	28DEC00	TO 28DEC00	
715	131,531 25	130,272 53		1,258 72			100,000 00		1,258 72
912810EL8	UNITED STATES TREAS 8PCT BND	15NOV2021	8 000	22MAR01	26MAR01	1 000000	21MAR01	TO 21MAR01	
276	132,460 94	131,937 50		523 44			100,000 00		523 44

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/Ls BASE SECY CN/Ls	STL DT	SELL RATE BASE CURR CN/Ls	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE CN/Ls
(CONTINUED)		USD - US DOLLAR						
392	2,711,787 83	2,787,585 94		09APR01	11APR01	1 000000	22MAR01 TO 22MAR01	
							2,188,800 00	-75,878 91
673	1,240,056 00	1,327,421 87		18MAY01	14MAY01	1 000000	22MAR01 TO 22MAR01	
							1,888,000 00	-67,365 87
912810ELB	TOTAL	4,104,223 97	4,246,945 31				00	-142,721 34
912810EP9	UNITED STATES TREAS 7 125 15F	15FEB2023	7 125	14AUG00	14AUG00	1 000000	11AUG00 TO 11AUG00	
196	1,819,000 00	1,820,800 00					1,488,000 00	-1,808 00
219	911,000 00	909,500 11		15AUG00	15AUG00	1 000000	14AUG00 TO 14AUG00	
							808,000 00	1,499 89
361	2,832,800 00	2,788,867 67		23JAN01	23JAN01	1 000000	14AUG00 TO 15AUG00	
							2,400,000 00	51,132 33
673	2,813,250 00	2,788,867 67		22FEB01	23FEB01	1 000000	23JAN01 TO 23JAN01	
							2,400,000 00	32,382 33
883	2,881,500 00	2,811,608 50		13MAR01	14MAR01	1 000000	22FEB01 TO 22FEB01	
							2,400,000 00	69,891 50
892	2,883,005 54	2,883,750 00		13MAR01	26MAR01	1 000000	13MAR01 TO 13MAR01	
							2,480,000 00	-744 46
912810EP9	TOTAL	14,139,755 54	13,986,593 95				00	153,161 59
912810EQ7	UNITED STATES TREAS BDS	15AUG2023	4 250	27FEB01	28FEB01	1 000000	10JAN01 TO 10JAN01	
719	654,000 00	649,458 60					600,000 00	4,541 40

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/Ls BASE SECY CN/Ls	STL DT	SELL RATE BASE CURR CN/Ls	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSM NET BASE CN/Ls
(CONTINUED)		USD - US DOLLAR						
912810FM5	UNITED STATES TREAS BDS	15MAY2030	4 250	23JAN01	24JAN01	1 000000	05JAN01 TO 05JAN01	
455	2,193,750 00	2,247,500 00					2,000,000 00	-53,750 00
457	4,416,250 00	4,366,250 00		31JAN01	31JAN01	1 000000	30JAN01 TO 30JAN01	-50,000 00
459	4,415,000 00	4,415,445 84		12FEB01	14FEB01	1 000000	31JAN01 TO 31JAN01	445 84
461	4,372,500 00	4,414,606 28		20FEB01	21FEB01	1 000000	12FEB01 TO 12FEB01	42,106 28
463	4,457,500 00	4,372,241 60		27FEB01	28FEB01	1 000000	20FEB01 TO 20FEB01	-85,258 40
465	4,460,468 75	4,456,727 92		13MAR01	14MAR01	1 000000	27FEB01 TO 27FEB01	-3,740 83
912810FM5	TOTAL	24,315,468 75	24,272,771 64				00	-150,197 11
912827185	UNITED STATES TREAS NTS	15MAY2005	4 500	21JUL00	05SEP00	1 000000	22AUG00 TO 22AUG00	
487	506,827 00	508,125 00					500,000 00	-2,098 00
745	588,092 00	510,468 75		22AUG00	15SEP00	1 000000	14SEP00 TO 14SEP00	-2,376 75
410	510,398 00	516,250 00		14SEP00	18OCT00	1 000000	17OCT00 TO 17OCT00	-5,852 00
440	516,193 50	516,093 75		17OCT00	25OCT00	1 000000	24OCT00 TO 24OCT00	99 75

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUYS DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
141	515,811 00	529,062 50		240CT00 -13,251 50	27DEC00	1 000000	26DEC00 500,000 00	TO 26DEC00	13,251 50
421	529,030 37	528,437 50		26DEC00 592 87	29JAN01	1 000000	26JAN01 500,000 00	TO 26JAN01	592 87
724	533,395 00	528,085 51		27FEB01 -5,309 49	28FEB01	1 000000	26JAN01 500,000 00	TO 26JAN01	5,309 49
912827T85 TOTAL	3,618,946 87	3,636,523 01		-28,195 12			00		28,195 12
9128272M3 363	5,490,016 59	5,388,089 36	15JAN2007 3 375	23JAN01 101,927 23	23JAN01	1 000000	27JUL00 5,493,450 00	TO 23JAN01	101,927 23
565	5,541,064 92	5,444,934 62		27FEB01 96,130 30	01MAY01	1 000000	23JAN01 5,491,300 00	TO 27FEB01	96,130 30
9128272M3 TOTAL	11,031,081 51	10,833,023 98		198,057 53			00		198,057 53
9128273A8 002	533,056 30	553,769 53	15JUL2002 3 425	01AUG00 -20,713 23	02AUG00	1 000000	31JUL00 534,895 00	TO 31JUL00	-20,713 23
410	533,346 06	539,566 80		29AUG00 -6,220 74	30AUG00	1 000000	31JUL00 537,715 00	TO 01AUG00	6,220 74
126	536,373 05	536,613 71		26SEP00 -240 66	27SEP00	1 000000	01AUG00 538,730 00	TO 29AUG00	-240 66

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG NET	BUYS DTL FUND RSN BASE GN/LS
(CONTINUED)									
USD - US DOLLAR									
9128273A8 TOTAL	1,602,775 41	1,629,950 04		-27,174 63			00		-27,174 63
9128274Q2 618	685,000 00	687,323 01	31AUG2000 5 125	31AUG00 -2,323 01	31AUG00	1 000000	31JUL00 685,000 00	TO 31JUL00	-2,323 01
9128275M0 493	1,983,292 00	1,991,875 00	15AUG2004 6 000	06JUL00 -8,583 00	24AUG00	1 000000	14AUG00 2,000,000 00	TO 14AUG00	-8,583 00
494	892,724 40	896,343 75		10JUL00 -3,619 35	24AUG00	1 000000	14AUG00 900,000 00	TO 14AUG00	-3,619 35
571	2,888,504 40	2,894,562 50		14AUG00 -6,058 10	25AUG00	1 000000	24AUG00 2,900,000 00	TO 24AUG00	-6,058 10
812	2,895,244 00	2,907,250 00		24AUG00 -12,006 00	19SEP00	1 000000	18SEP00 2,900,000 00	TO 18SEP00	-12,006 00
595	2,908,702 90	2,922,656 25		18SEP00 -13,953 35	17NOV00	1 000000	16NOV00 2,900,000 00	TO 16NOV00	-13,953 35
112	2,924,009 71	2,969,781 25		16NOV00 -45,771 54	19DEC00	1 000000	19DEC00 2,900,000 00	TO 19DEC00	-45,771 54
346	2,970,905 75	3,006,937 50		19DEC00 -36,031 75	19JAN01	1 000000	18JAN01 2,900,000 00	TO 18JAN01	-36,031 75
148	3,004,850 89	3,034,917 97		18JAN01 -30,067 08	20MAR01	1 000000	19MAR01 2,900,000 00	TO 19MAR01	-30,067 08

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
USD - US DOLLAR										
4509129H5	STARWOOD HOTEL TRNTR		23FEB2003	1 000	25MAY01	25MAY01	1 000000		31JUL00 TO 31JUL00	
	285	900,000 00		898,875 00		1,125 00		900,000 00		1,125 00
	354	63 000 00		62,921 25		78 75		63 000 00		78 75
4509129H5 TOTAL		963,000 00		941,796 25		1 203 75				1,203 75
USD TOTAL		963,000 00		941,796 25		1 203 75				1,203 75
FIXED INCOME TOTAL		847,100,867 65		844,296,370 92		1,978,110 27		-609,159 64		1,368,950 63

Adjustment
(see detail
on p 112)

< 717,773 05 >

717,773 05

- 0 -

846,383,094 60

845,014,143 97

1,368,950 63

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
CASH EQUIV										
GOVERNMENT ISSUES										
USD - US DOLLAR										
912795FQ9	UNITED STATES TREAS BILLS		25JAN2001	1 000	19OCT00	25OCT00	1 000000		75,000 00	
	424	73,767 29		73 711 92		55 37				55 37
912795GG0	UNITED STATES TREAS BILLS		17MAY2001	0 010	17MAY01	17MAY01	1 000000		05JAN01 TO 05JAN01	
	751	300,000 00		294,737 87		5 262 13		300,000 00		5,262 13
USD TOTAL		373,767 29		368,449 79		5 317 50				5,517 50

SHORT TERMS

USD - US DOLLAR										
00299E000	ABBEY NATL	GENERIC C	26APR2001	5 420	15FEB01	15FEB01	1 000000		4,100,000 00	
	557	4,057,029 72		4 044,445 00		12 584 72				12,584 72
126408004	CSX CORP	DTC CP GE	11OCT2000	4 700	28SEP00	28SEP00	1 000000		1,100,000 00	
	205	1,097,298 89		1,089,559 17		7,739 72				7,739 72
30157K004	EXECUTIVE JET INC	DTC MMI G	27JUN2001	5 280	15FEB01	15FEB01	1 000000		4,200,000 00	
	558	4,119,458 00		4,106,368 00		13,090 00				13,090 00
36959H008	GENERAL ELEC CAP COR	DTC GENER	13DEC2000	4 470	28SEP00	28SEP00	1 000000		3,300,000 00	
	204	3,254,647 00		3,250,774 08		3,872 92				3,872 92
	751	496,791 67		492,460 83		4,330 84		500,000 00		4,330 84

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY GN/L'S BASE SECTY GN/L'S	DT	DT	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSN NET BASE GN/L'S
(CONTINUED)								
USD - US DOLLAR								
749	1,489,091 44	1,474,018 33	15.073 33	06DEC00	06DEC00	1 000000	1,700,000 00	15,073 33
34959H008 TOTAL	5,440,530 33	5,417,253 24	23.277 09			00		23,277 09
454869007	INGERSOLL RAND COMPA DTC CP GE	15NOV2000	6 780	28SEP00	28SEP00	1 000000	4,800,000 00	4,944 44
203	3,944,000 00	3,959,055 54	4,944 44					
90211U000	TYCO INTL GROUP S A DTC MMI C	28SEP2000	6 720	31AUG00	31AUG00	1 000000	3,000,000 00	7,146 67
623	2,988,644 47	2,981,520 00	7,146 67					
90242C000	UBS FIN INC YRS1+2 DTC MMI C	06JUN2001	5 240	15FEB01	15FEB01	1 000000	1,400,000 00	3,344 77
559	1,377,467 00	1,374,120 23	3,344 77					
740	98,652 50	98,151 44	501 84	28FEB01	28FEB01	1 000000	100,000 00	501 84
90242C000 TOTAL	1,474,119 50	1,472,271 67	3,847 83			00		3,847 83
USD TOTAL	23,143,103 11	23,070,472 64	72,430 47			00		72,430 47
CASH EQUIV TOTAL	23,516,870 40	23,438,922 43	77,947 97			00		77,947 97

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY'S
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY GN/L'S BASE SECTY GN/L'S	DT	DT	BASE CURR GN/L'S	SHS/PAR	DTL FUND RSN NET BASE GN/L'S
FOREIGN CASH								
SECURITY SETTLEMENTS								
CAD - CANADIAN DOLLAR								
** CAD **	366	418 93 278 30	418 93 274 32	03OCT00	03OCT00	1 505300	418 93	SS 3 98
** CAD **	888	48 32	48 31	03JAN01	03JAN01	1 497900	48	SS 01
CAD TOTAL		419 41 278 62	419 41 274 63			3 99		3 99
EUR - EURO CURRENCY								
** EUR **	016	-2,100 00 -1,946 07	-2,100 00 -1,906 07	02AUG00	02AUG00	1 079098	-2,100 00	SS BTC -40 00
** EUR **	142	588 91 538 09	588 91 518 75	02AUG00	02AUG00	1 094451	588 91	SS 19 34
** EUR **	017	-2,800 00 -2,583 98	-2,800 00 -2,541 42	03AUG00	03AUG00	1 083400	-2,800 00	SS BTC -42 54
** EUR **	021	-1,050 00 -954 18	-1,050 00 -953 03	09AUG00	09AUG00	1 098117	-1,050 00	SS BTC -3 15
** EUR **	023	-1,470 00 -1,321 75	-1,470 00 -1,334 24	11AUG00	11AUG00	1 112162	-1,470 00	SS BTC 12 49
** EUR **	027	-1,190 00 -1,080 10	-1,190 00 -1,077 35	14AUG00	14AUG00	1 101746	-1,190 00	SS BTC -2 75

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SMS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	029	-420 00 -379 55	-420 00 -380 24	16AUG00	16AUG00	1 106562			
							69	-420 00	SS BTC 69
** EUR **	235	-172,638 32 -156,565 75	-172,638 32 -154,758 01	18AUG00	18AUG00	1 102657			
								-172,638 32	SS BTC -1,807 74
** EUR **	038	-500 00 -457 70	-500 00 -453 88	21AUG00	21AUG00	1 092419			
								-5 82	SS BTC -3 82
** EUR **	039	-40 00 -36 62	-40 00 -36 31	21AUG00	21AUG00	1 092419			
								-31	SS BTC -31
** EUR **	040	-20 00 18 31	-20 00 18 14	21AUG00	21AUG00	1 092419			
								-15	SS BTC -15
** EUR **	041	-840 00 -761 80	-840 00 -762 51	22AUG00	22AUG00	1 102657			
								71	SS BTC 71
** EUR **	042	-20 00 -18 14	-20 00 -18 16	22AUG00	22AUG00	1 102657			
								02	SS BTC 02
** EUR **	045	-171,039 55 -153 413 97	-171,039 55 -155,261 95	22AUG00	22AUG00	1 114889			
								1,847 98	SS BTC 1,847 98
** EUR **	234	-145 363 55 -130 383 88	-145,363 55 130,388 11	22AUG00	22AUG00	1 114889			
								-75 77	SS BTC -75 77
** EUR **	055	-4,760 00 -4,269 48	-4 760 00 -4,320 74	24AUG00	24AUG00	1 114889			
								51 26	SS BTC 51 26
** EUR **	056	-40 00 -35 88	-40 00 -36 31	24AUG00	24AUG00	1 114889			
								43	SS BTC 43

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	GN/LS	BASE CURR GN/LS	SMS/PAR	DTL FUND	RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY	GN/LS	GN/LS		NET	BASE	GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
** EUR **	057	-1,858,977 00 1,678 470 88	-1,858,977 00 -1 687 428 47	24AUG00	24AUG00	1 107542			
								8,957 59	SS BTC 8,957 59
** EUR **	059	-2,880 00 -2 583 07	-2,880 00 -2,614 30	25AUG00	25AUG00	1 114951			
								31 23	SS BTC 31 23
** EUR **	236	-574,743 89 -518,505 25	-574,743 89 -516,112 79	25AUG00	25AUG00	1 108443			
								-2,392 46	SS BTC -2,392 46
** EUR **	062	-720 00 650 09	-720 00 -653 58	28AUG00	28AUG00	1 107542			
								3 49	SS BTC 3 49
** EUR **	082	-1,679,504 04 -1,490,980 05	-1,679,504 04 -1,524,581 97	31AUG00	31AUG00	1 126443			
								33,601 92	SS BTC 33,601 92
** EUR **	079	-2,400 00 -2,141 86	-2,400 00 -2,178 87	01SEP00	01SEP00	1 120511			
								37 01	SS BTC 37 01
** EUR **	083	-1,440 00 -1,278 38	-1,440 00 -1 307 17	04SEP00	04SEP00	1 126443			
								28 79	SS BTC 28 79
** EUR **	089	2 880 00 2,556 29	2,880 00 2,635 25	07SEP00	07SEP00	1 126634			
								-78 96	SS -78 96
** EUR **	090	20 00 17 75	20 00 18 30	07SEP00	07SEP00	1 126634			
								-55	SS -55
** EUR **	091	11 130 00 9,686 45	11,130 00 10,184 16	08SEP00	08SEP00	1 149029			
								-497 71	SS -497 71
** EUR **	092	560 00 487 37	560 00 512 41	08SEP00	08SEP00	1 149029			
								-25 04	SS -25 04

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S	
		BASE	PRINCIPAL NET					LOCAL COST	LOCAL SECTY				GN/L
								BASE	CURR		NET	BASE	GN/L
(CONTINUED) EUR - EURO CURRENCY													
++ EUR ++	095		5,400 00 4,679 93		5,400 00 4,939 24	12SEP00	12SEP00	1 153868		5,400 00		SS	
									-259 31			-259 31	
++ EUR ++	094		175,231 81 149,715 54		175,231 81 150,450 52	13SEP00	13SEP00	1 157073		175,231 81		SS	
									-8,734 98			-8,734 98	
++ EUR ++	098		120 00 103 49		120 00 109 75	13SEP00	13SEP00	1 159487		120 00		SS	
									-4 26			-4 26	
++ EUR ++	099		90 00 77 62		90 00 82 31	13SEP00	13SEP00	1 159487		90 00		SS	
									-4 69			-4 69	
++ EUR ++	101		-1,320 00 -1,134 81		-1,320 00 -1,141 02	14SEP00	14SEP00	1 163129		-1,320 00		SS BTC	
									4 21			4 21	
++ EUR ++	104		-6,390 00 -5,522 54		-6,390 00 -5,523 53	15SEP00	15SEP00	1 157073		-6,390 00		SS BTC	
									99			99	
++ EUR ++	111		-8,520 00 -7,255 22		-8,520 00 -7,350 57	21SEP00	21SEP00	1 174329		-8,520 00		SS BTC	
									95 35			95 35	
++ EUR ++	113		-120 00 -101 56		-120 00 -103 53	22SEP00	22SEP00	1 181544		-120 00		SS BTC	
									1 97			1 97	
++ EUR ++	114		-120 00 -101 56		-120 00 -103 53	22SEP00	22SEP00	1 181544		-120 00		SS BTC	
									1 97			1 97	
++ EUR ++	118		-10,140 00 -8,678 82		-10,140 00 -8,747 36	25SEP00	25SEP00	1 168361		-10,140 00		SS BTC	
									68 54			68 54	
++ EUR ++	120		-240 00 -205 42		-240 00 -207 01	25SEP00	25SEP00	1 168361		-240 00		SS BTC	
									1 59			1 59	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S	
		BASE	PRINCIPAL NET					LOCAL COST	LOCAL SECTY				GN/L
								BASE	CURR		NET	BASE	GN/L
(CONTINUED) EUR - EURO CURRENCY													
++ EUR ++	122		-140 00 -119 83		-140 00 -120 75	25SEP00	25SEP00	1 168361		-140 00		SS BTC	
									92			92	
++ EUR ++	124		-7,650 00 -6,723 52		-7,650 00 -6,597 92	26SEP00	26SEP00	1 137784		-7,650 00		SS BTC	
									-125 60			-125 60	
++ EUR ++	130		5,950 00 5,198 85		5,950 00 5,240 76	27SEP00	27SEP00	1 144492		5,950 00		SS	
									-41 91			-41 91	
++ EUR ++	144		-5,950 00 -5,240 77		-5,950 00 -5,257 39	28SEP00	28SEP00	1 135332		-5,950 00		SS BTC	
									14 62			14 62	
++ EUR ++	167		-50 00 -44 04		-50 00 -44 18	28SEP00	28SEP00	1 135332		-50 00		SS BTC	
									14			14	
++ EUR ++	169		-280 00 -244 62		-280 00 -247 39	28SEP00	28SEP00	1 135332		-280 00		SS BTC	
									77			77	
++ EUR ++	170		-80 00 -70 46		-80 00 -70 48	28SEP00	28SEP00	1 135332		-80 00		SS BTC	
									22			22	
++ EUR ++	172		-10 00 -8 81		-10 00 -8 84	28SEP00	28SEP00	1 135332		-10 00		SS BTC	
									03			03	
++ EUR ++	160		801,171 53 708,035 17		801,171 53 707,188 05	29SEP00	29SEP00	1 131542		801,171 53		SS	
									846 32			846 32	
++ EUR ++	178		-2,610 00 -2,298 58		-2,610 00 -2,304 72	29SEP00	29SEP00	1 135525		-2,610 00		SS BTC	
									6 22			6 22	
++ EUR ++	180		-210 00 -184 94		-210 00 -185 44	29SEP00	29SEP00	1 135525		-210 00		SS BTC	
									50			50	

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYRS
		LOCAL BASE	PRINCIPAL NET					LOCAL BASE	COST			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	181	-90 00	-79 24	-90 00	-79 47	29SEP00	00	29SEP00	1 135525			SS BTC
							00			21	-90 00	21
++ EUR ++	182	-60 00	-52 84	-60 00	-52 98	29SEP00	00	29SEP00	1 135525			SS BTC
							00			14	-60 00	14
++ EUR ++	188	-270 00	-237 78	-270 00	238 40	29SEP00	00	29SEP00	1 135525			SS BTC
							00			62	-270 00	62
++ EUR ++	189	-22,800 00	-20,127 84	-22,800 00	-20,131 49	02OCT00	00	02OCT00	1 132759			SS BTC
							00			3 45	-22,800 00	3 45
++ EUR ++	190	-7,450 00	-6 753 44	-7,450 00	-6,754 65	02OCT00	00	02OCT00	1 132759			SS BTC
							00			1 21	7,450 00	1 21
++ EUR ++	193	-13,680 00	-12,089 64	-13 680 00	-12,078 80	03OCT00	00	03OCT00	1 131542			SS BTC
							00			-10 84	-13,680 00	-10 84
++ EUR ++	194	-6,800 00	-6,009 50	-6 800 00	-6,004 08	03OCT00	00	03OCT00	1 131542			SS BTC
							00			-5 42	-6,800 00	-5 42
++ EUR ++	198	-850 00	-746 94	-850 00	-750 27	04OCT00	00	04OCT00	1 137915			SS BTC
							00			3 31	-850 00	3 31
++ EUR ++	199	-870 00	-764 56	-870 00	767 93	04OCT00	00	04OCT00	1 137915			SS BTC
							00			3 37	-870 00	3 37
++ EUR ++	200	-90 00	-79 09	-90 00	-79 44	04OCT00	00	04OCT00	1 137915			SS BTC
							00			35	-90 00	35
++ EUR ++	205	-1,160 00	-1 014 30	-1,160 00	-1,014 91	05OCT00	00	05OCT00	1 143641			SS BTC
							00			61	-1,160 00	61

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYRS
		LOCAL BASE	PRINCIPAL NET					LOCAL BASE	COST			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	206	-120 00	-104 93	-120 00	-104 99	05OCT00	00	05OCT00	1 143641			SS BTC
							00			06	-120 00	06
++ EUR ++	212	-1,160 00	-1,012 15	-1 160 00	-1,008 37	06OCT00	00	06OCT00	1 146066			SS BTC
							00			-3 78	-1,160 00	-3 78
++ EUR ++	213	-120 00	-104 70	-120 00	-104 31	06OCT00	00	06OCT00	1 146066			SS BTC
							00			-39	-120 00	-39
++ EUR ++	214	-172,360 27	-149,608 48	-172,360 27	-149,829 94	09OCT00	00	09OCT00	1 152074			SS BTC
							00			221 26	-172,360 27	221 26
++ EUR ++	216	4,560 00	3,963 35	4,560 00	4,007 33	09OCT00	00	09OCT00	1 150549			SS
							00			-43 98	4,560 00	-43 98
++ EUR ++	222	1 450 00	1,258 81	1,450 00	1,273 50	10OCT00	00	10OCT00	1 151875			SS
							00			-14 69	1,450 00	-14 69
++ EUR ++	223	150 00	130 22	150 00	131 74	10OCT00	00	10OCT00	1 151875			SS
							00			-1 52	150 00	-1 52
++ EUR ++	224	2 320 00	2,013 76	2,320 00	2,034 76	11OCT00	00	11OCT00	1 152074			SS
							00			-23 00	2,320 00	-23 00
++ EUR ++	227	240 00	208 32	240 00	210 70	11OCT00	00	11OCT00	1 152074			SS
							00			-2 38	240 00	-2 38
++ EUR ++	228	-7,600 00	-6,598 76	-7,600 00	-6,644 36	12OCT00	00	12OCT00	1 151742			SS BTC
							00			45 60	-7,600 00	45 60
++ EUR ++	229	-2,550 00	-2,214 05	-2,550 00	-2,229 36	12OCT00	00	12OCT00	1 151742			SS BTC
							00			15 31	-2,550 00	15 31

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSM NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
++ EUR ++	238 850 00 740 86		850 00 745 74	13OCT00	13OCT00	1 147381 -24 88	850 00	SS -24 88
++ EUR ++	239 1,740 00 1,516 49		1,740 00 1,567 51	13OCT00	13OCT00	1 147381 -51 02	1,740 00	SS -51 02
++ EUR ++	240 100 00 156 88		100 00 162 16	13OCT00	13OCT00	1 147381 -5 28	100 00	SS -5 28
++ EUR ++	243 4,640 00 4,010 58		4,640 00 4,156 27	16OCT00	16OCT00	1 156939 -145 69	4,640 00	SS -145 69
++ EUR ++	244 480 00 414 89		480 00 429 96	16OCT00	16OCT00	1 156939 -15 07	480 00	SS -15 07
++ EUR ++	245 23,560 00 20,185 01		23,560 00 21,183 81	17OCT00	17OCT00	1 167202 -918 80	23,560 00	SS -918 80
++ EUR ++	246 5,950 00 5,097 65		5,950 00 5,329 70	17OCT00	17OCT00	1 167202 -232 05	5,950 00	SS -232 05
++ EUR ++	249 6,080 00 5,162 20		6,080 00 5,440 79	18OCT00	18OCT00	1 177787 -278 59	6,080 00	SS -278 59
++ EUR ++	253 6,080 00 5,171 32		6,080 00 5,431 03	19OCT00	19OCT00	1 175710 -259 71	6,080 00	SS -259 71
++ EUR ++	257 850 00 713 66		850 00 758 21	20OCT00	20OCT00	1 191114 -44 55	850 00	SS -44 55
++ EUR ++	258 870 00 730 42		870 00 776 05	20OCT00	20OCT00	1 191114 -45 63	870 00	SS -45 63

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR CN/LS	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSM NET BASE CN/LS
(CONTINUED)		EUR - EURO CURRENCY						
++ EUR ++	259 90 00 75 56		90 00 80 28	20OCT00	20OCT00	1 191114 -4 72	90 00	SS -4 72
++ EUR ++	273 570 00 478 85		570 00 504 67	24OCT00	24OCT00	1 190334 -25 82	570 00	SS -25 82
++ EUR ++	274 60 00 50 48		60 00 53 12	24OCT00	24OCT00	1 190334 -2 72	60 00	SS -2 72
++ EUR ++	276 9,880 00 8,244 68		9,880 00 8,747 66	25OCT00	25OCT00	1 195457 -482 98	9,880 00	SS -482 98
++ EUR ++	283 190 00 158 93		190 00 167 98	26OCT00	26OCT00	1 195529 -9 05	190 00	SS -9 05
++ EUR ++	284 20 00 16 72		20 00 17 68	26OCT00	26OCT00	1 195529 - 96	20 00	SS - 96
++ EUR ++	286 03 02		03 03	27OCT00	27OCT00	1 208751 - 01	03	SS - 01
++ EUR ++	288 27,360 00 22,634 93		27,360 00 24,188 55	27OCT00	27OCT00	1 208751 -1,553 62	27,360 00	SS -1,553 62
++ EUR ++	289 4,250 00 3,516 11		4,250 00 3,757 36	27OCT00	27OCT00	1 208751 -241 25	4,250 00	SS -241 25
++ EUR ++	297 78 40 64 90		78 40 68 60	30OCT00	30OCT00	1 208386 -3 70	78 40	SS -3 70
++ EUR ++	298 10 00 8 32		10 00 8 75	30OCT00	30OCT00	1 208386 - 43	10 00	SS - 43

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	306	8,360 00 7,047 93	8,360 00 7,309 43		01NOV00	00 00	01NOV00	1 186169	8,360 00	SS -261 50
++ EUR ++	312	-18,240 00 -15,643 40	-18,240 00 -15,114 35		03NOV00	00 00	03NOV00	1 164483	-18,240 00	SS BTC -549 25
++ EUR ++	313	-1,700 00 -1,459 94	-1,700 00 -1,408 48		03NOV00	00 00	03NOV00	1 164483	-1,700 00	SS BTC -51 28
++ EUR ++	320	-850 00 -732 41	-850 00 -732 44		07NOV00	00 00	07NOV00	1 160295	-850 00	SS BTC - 17
++ EUR ++	322	-850 00 -729 81	-850 00 -732 43		07NOV00	00 00	07NOV00	1 164822	-850 00	SS BTC 2 62
++ EUR ++	326	-850 00 -727 40	-850 00 -732 31		10NOV00	00 00	10NOV00	1 168224	-850 00	SS BTC 4 71
++ EUR ++	327	-15,200 00 -13,031 72	-15,200 00 -13,095 40		13NOV00	00 00	13NOV00	1 166385	-15,200 00	SS BTC 63 48
++ EUR ++	328	-850 00 -728 71	-850 00 -732 31		13NOV00	00 00	13NOV00	1 166385	-850 00	SS BTC 3 40
++ EUR ++	331	-10,640 00 -9 177 55	-10,640 00 -9,159 98		14NOV00	00 00	14NOV00	1 159353	-10,640 00	SS BTC -17 57
++ EUR ++	332	-850 00 -733 21	-850 00 -731 77		14NOV00	00 00	14NOV00	1 159353	-850 00	SS BTC -1 44
++ EUR ++	342	3,800 00 3,236 52	3,800 00 3,224 35		21NOV00	00 00	21NOV00	1 174122	3,800 00	SS 12 17

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS	
									DTL	FUND RSN
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	344	9,880 00 8,356 00	9,880 00 8,383 34		23NOV00	00 00	23NOV00	1 182383	9,880 00	SS -27 34
++ EUR ++	352	3,800 00 3,193 20	3,800 00 3,220 50		28NOV00	00 00	28NOV00	1 190051	3,800 00	SS -27 30
++ EUR ++	353	476 00 400 17	476 00 403 41		28NOV00	00 00	28NOV00	1 190051	476 00	SS -3 24
++ EUR ++	356	2,000,000 00 1,715,199 47	2,000,000 00 1,713,372 75		29NOV00	00 00	29NOV00	1 1646045	2,000,000 00	SS 1,824 92
++ EUR ++	357	-12,160 00 -10 390 12	-12,160 00 -10,428 41		30NOV00	00 00	30NOV00	1 170344	-12,160 00	SS BTC 38 29
++ EUR ++	359	-2,054,544 00 -1,786,631 47	-2,054,544 00 -1,764,911 47		30NOV00	00 00	30NOV00	1 149954	-2,054,544 00	SS BTC -21,720 00
++ EUR ++	375	4,560 00 3,996 13	4,560 00 3,963 41		05DEC00	00 00	05DEC00	1 141097	4,560 00	SS 32 52
++ EUR ++	382	5 84 5 18	5 84 5 08		06DEC00	00 00	06DEC00	1 126761	5 84	SS 10
++ EUR ++	385	1,638 40 1,442 49	1,638 40 1,425 43		07DEC00	00 00	07DEC00	1 135718	1,638 40	SS 16 84
++ EUR ++	890	21 16 18 81	21 16 18 57		07DEC00	00 00	07DEC00	1 124796	21 16	SS 24
++ EUR ++	398	2,150 40 1,909 56	2,150 40 1,872 04		08DEC00	00 00	08DEC00	1 126126	2,150 40	SS 37 52

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L S GN/L S	SELL RATE		TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/L S
							BASE	CURR GN/L S		
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	403	16,720 00 14,864 91	16,720 00 14,564 63		11DEC00	11DEC00	1 124796		16,720 00	SS 298 28
++ EUR ++	415	12,920 00 11,420 63	12,920 00 11,256 83		12DEC00	12DEC00	1 131284		12,920 00	SS 164 60
++ EUR ++	419	8,360 00 7,334 65	8,360 00 7,283 32		14DEC00	14DEC00	1 139796		8,360 00	SS 51 33
++ EUR ++	428	80 00 70 86	80 00 70 78		18DEC00	18DEC00	1 129050		80 00	SS 08
++ EUR ++	429	30 00 26 57	30 00 26 54		18DEC00	18DEC00	1 129050		30 00	SS 03
++ EUR ++	438	400 00 354 28	400 00 353 91		18DEC00	18DEC00	1 129050		400 00	SS 37
++ EUR ++	431	180 00 159 43	180 00 159 24		18DEC00	18DEC00	1 129050		180 00	SS 17
++ EUR ++	432	350 00 310 00	350 00 309 67		18DEC00	18DEC00	1 129050		350 00	SS 33
++ EUR ++	442	270,474 59 246,497 08	270,474 59 239,717 83		21DEC00	21DEC00	1 097273		270,474 59	SS 6,779 25
++ EUR ++	443	295,577 32 269,374 46	295,577 32 266,637 13		21DEC00	21DEC00	1 097273		295,577 32	SS 2,737 33
++ EUR ++	454	28,210 00 25,118 18	28,210 00 26,210 61		21DEC00	21DEC00	1 123091		28,210 00	SS -1,092 43

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/L S GN/L S	SELL RATE		TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE GN/L S
							BASE	CURR GN/L S		
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	452	270,624 59 251,504 93	270,624 59 249,668 77		26DEC00	26DEC00	1 074021		270,624 59	SS 1,836 16
++ EUR ++	453	-543,549 18 -505,147 37	-543,549 18 -505,147 36		26DEC00	26DEC00	1 074021		-543,549 18	SS BTC - 01
++ EUR ++	458	22,750 00 20,733 23	22,750 00 21,111 85		26DEC00	26DEC00	1 097273		22,750 00	SS -378 62
++ EUR ++	467	13,650 00 12,637 87	13,650 00 12,644 85		02JAN01	02JAN01	1 080888		13,650 00	SS -26 98
++ EUR ++	465	11,830 00 11,008 41	11,830 00 10,976 20		03JAN01	03JAN01	1 074633		11,830 00	SS 32 21
++ EUR ++	474	13,650 00 12,897 90	13,650 00 12,706 74		06JAN01	06JAN01	1 058313		13,650 00	SS 191 14
++ EUR ++	478	516,871 96 485,213 71	516,871 96 482,057 94		10JAN01	10JAN01	1 065244		516,871.96	SS 3,175 77
++ EUR ++	483	2,730 00 2,590 10	2,730 00 2,562 79		10JAN01	10JAN01	1 054018		2,730 00	SS 27 31
++ EUR ++	484	10,980,008 43 10,457,907 84	10,980,008 43 10,451,427 84		11JAN01	11JAN01	1 049924		10,980,008 43	SS 6,480 80
++ EUR ++	489	34,580 00 32,505 20	34,580 00 32,935 72		11JAN01	11JAN01	1 063830		34,580 00	SS -430 52
++ EUR ++	491	23,460 00 22,210 84	23,460 00 22,534 96		12JAN01	12JAN01	1 065244		23,460 00	SS -324 12

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	507 2 730 00 2,600 18	2,730 00 2,559 65	15JAN01 00	15JAN01	1 049924 40 53	2,730 00 40 53 SS
** EUR **	495 1,258 353 20 1,179,831 85	1,258,353 20 1,185 992 00	16JAN01 00	16JAN01	1 066553 -6,160 15	1,258,353 20 -6,160 15 SS
** EUR **	513 24,390 00 25,037 53	24,390 00 24 743 26	16JAN01 00	16JAN01	1 054018 294 27	24,390 00 294 27 SS
** EUR **	523 23,660 00 22,157 59	23 660 00 22,174 21	23JAN01 00	23JAN01	1 067806 -16 62	23,660 00 -16 62 SS
** EUR **	537 11,830 00 11,091 81	11,830 00 10,900 75	24JAN01 00	24JAN01	1 066553 191 06	11,830 00 191 06 SS
** EUR **	538 10 00 9 38	10 00 9 21	24JAN01 00	24JAN01	1 066553 17	10 00 17 SS
** EUR **	539 40 00 37 50	40 00 36 86	24JAN01 00	24JAN01	1 066553 64	40 00 64 SS
** EUR **	540 10 00 9 38	10 00 9 21	24JAN01 00	24JAN01	1 066553 17	10 00 17 SS
** EUR **	542 90 00 84 50	90 00 83 00	25JAN01 00	25JAN01	1 065133 1 50	90 00 1 50 SS
** EUR **	529 504,588 43 464,953 23	504,588 43 470,813 92	26JAN01 00	26JAN01	1 085246 -5,860 69	504,588 43 -5,860 69 SS
** EUR **	545 12,740 00 11,795 97	12,740 00 11,749 51	26JAN01 00	26JAN01	1 080030 46 46	12,740 00 46 46 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	547 30 00 27 78	30 00 27 67	26JAN01 00	26JAN01	1 080030 11	30 00 11 SS
** EUR **	550 60 00 55 30	60 00 55 34	29JAN01 00	29JAN01	1 084893 - 04	60 00 - 04 SS
** EUR **	551 60 00 55 30	60 00 55 34	29JAN01 00	29JAN01	1 084893 - 04	60 00 - 04 SS
** EUR **	554 60 00 55 10	60 00 55 33	31JAN01 00	31JAN01	1 089028 - 23	60 00 - 23 SS
** EUR **	560 270 00 250 17	270 00 249 04	01FEB01 00	01FEB01	1 079273 1 13	270 00 1 13 SS
** EUR **	564 210 00 195 51	210 00 193 75	02FEB01 00	02FEB01	1 074114 1 74	210 00 1 74 SS
** EUR **	567 30 00 27 93	30 00 27 48	02FEB01 00	02FEB01	1 074114 25	30 00 25 SS
** EUR **	578 360 00 338 33	360 00 332 61	07FEB01 00	07FEB01	1 064056 5 72	360 00 5 72 SS
** EUR **	580 8 190 00 7,620 37	8,190 00 7,546 91	08FEB01 00	08FEB01	1 074749 53 46	8,190 00 53 46 SS
** EUR **	627 240 00 223 93	240 00 217 37	09FEB01 00	09FEB01	1 071754 6 56	240 00 6 56 SS
** EUR **	590 11,091,477 37 10,302,319 68	11,091 477 37 10,300,305 89	12FEB01 00	12FEB01	1 076600 11 091,477 37 2 013 79	11,091,477 37 2,013 79 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/L	BUYS DTL FUND RSN NET BASE GN/L
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	628	13,950 00 12,613 77	13,950 00 12,434 69	12FEB01	00	1 088672 179 88	13,950 00		SS 179 88
++ EUR ++	629	11,095 20 10,191 54	11,095 20 10,049 07	12FEB01	00	1 088672 142 47	11,095 20		SS 142 47
++ EUR ++	631	3,480 00 3,360 27	3,480 00 3,333 89	12FEB01	00	1 088672 47 18	3,480 00		SS 47 18
++ EUR ++	635	540 00 500 55	540 00 489 83	13FEB01	00	1 078807 10 72	540 00		SS 10 72
++ EUR ++	612	527,436 87 485,321 10	527,436 87 485,573 48	14FEB01	00	1 084779 -252 30	527,436 87		SS -252 30
++ EUR ++	613	-524,159 25 -482,305 28	-524,159 25 -482,305 27	14FEB01	00	1 084779 -.01	-524,159 25		SS BTC - 01
++ EUR ++	637	2,050 00 1,904 15	2,050 00 1,859 57	14FEB01	00	1 074600 44 58	2,050 00		SS 44 58
++ EUR ++	638	1,000 00 928 85	1,000 00 907 11	14FEB01	00	1 074600 21 74	1,000 00		SS 21 74
++ EUR ++	614	1,159,007 01 1,050,002 09	1,159,007 01 1,054,563 75	15FEB01	00	1 103814 -6,561 64	1,159,007 01		SS -6,561 64
++ EUR ++	640	9,020 00 8,304 71	9,020 00 8,182 18	15FEB01	00	1 086130 122 53	9,020 00		SS 122 53
++ EUR ++	641	12,000 00 11,048 40	12,000 00 10,885 39	15FEB01	00	1.086130 143 01	12,000 00		SS 143 01

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT	SELL RATE BASE CURR GN/L	TRD DTS SHS/PAR	OF ORIG DTL FUND RSN NET BASE GN/L	BUYS DTL FUND RSN NET BASE GN/L
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	643	2,050 00 1,884 32	2,050 00 1,859 41	16FEB01	00	1 086779 26 71	2,050 00		SS 26 71
++ EUR ++	644	3,500 00 3,220 52	3,500 00 3,174 95	16FEB01	00	1 086779 45 57	3,500 00		SS 45 57
++ EUR ++	646	17,220 00 15,400 46	17,220 00 15,620 83	19FEB01	00	1 103814 -20 37	17,220 00		SS -20 37
++ EUR ++	647	19,000 00 17,213 04	19,000 00 17,235 53	19FEB01	00	1 103814 -22 49	19,000 00		SS -22 49
++ EUR ++	651	120 00 109 95	120 00 100 91	20FEB01	00	1 091344 1 04	120 00		SS 1 04
++ EUR ++	653	3,280 00 2,983 98	3,280 00 2,974 92	22FEB01	00	1 099203 7 04	3,280 00		SS 7 04
++ EUR ++	654	3,000 00 2,729 25	3,000 00 2,722 79	22FEB01	00	1 099203 4 44	3,000 00		SS 4 44
++ EUR ++	657	9,020 00 8,183 41	9,020 00 8,184 55	23FEB01	00	1 102232 -3 14	9,020 00		SS -3 14
++ EUR ++	658	8,500 00 7,711 43	8,500 00 7,714 60	23FEB01	00	1 102232 -2 97	8,500 00		SS -2 97
++ EUR ++	659	14 80 15 24	14 80 15 25	23FEB01	00	1 102232 01	14 80		SS 01
++ EUR ++	660	14 80 15 24	14 80 15 25	23FEB01	00	1 102232 - 01	14 80		SS - 01

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S
		BASE	PRINCIPAL NET					LOCAL COST	LOCAL SECTY GN/LS			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	666	2,870 00	2,603 09	2,870 00	2,604 81	26FEB01	26FEB01	1 102536	-1 72	2,870 00		SS
++ EUR ++	667	4,000 00	3,628 00	4,000 00	3,630 40	26FEB01	26FEB01	1 102536	-2 40	4 000 00		SS
++ EUR ++	673	480 00	436 34	480 00	435 70	28FEB01	28FEB01	1 100049		480 00		SS
++ EUR ++	674	1,500 00	1,363 58	1,500 00	1,361 56	28FEB01	28FEB01	1 100049	2 02	1 500 00		SS
++ EUR ++	681	8,454,853 08	7,855,830 31	8,454,853 08	7,846,282 89	01MAR01	01MAR01	1 076252	9,547 42	8,454,853 08		SS
++ EUR ++	687	288,384 47	268,630 21	288,384 47	267,952 56	06MAR01	06MAR01	1 073537	677 65	288,384 47		SS
++ EUR ++	698	9,100 00	8,454 36	9,100 00	8,468 67	07MAR01	07MAR01	1 076368	-14 31	9,100 00		SS
++ EUR ++	707	7,280 00	6,753 29	7,280 00	6,771 85	09MAR01	09MAR01	1 077993	-18 56	7,280 00		SS
++ EUR ++	702	525,957 40	489,245 40	525,957 40	489,450 50	12MAR01	12MAR01	1 075038	-205 10	525,957 40		SS
++ EUR ++	704	1,514,960 82	1,409,216 06	1,514,960 82	1,409,216 07	12MAR01	12MAR01	1 075038	- 01	1,514,960 82		SS
++ EUR ++	712	8,190 00	7,630 21	8,190 00	7,617 22	13MAR01	13MAR01	1 073364	12 99	8,190 00		SS

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUY'S
		BASE	PRINCIPAL NET					LOCAL COST	LOCAL SECTY GN/LS			
(CONTINUED)												
EUR - EURO CURRENCY												
++ EUR ++	714	1,419,621 50	1,299,095 15	1,419 621 50	1,306 327 17	13MAR01	13MAR01	1 092777	-7,232 02	1,419,621 50		SS
++ EUR ++	716	1,244,065 82	1,138,444 37	1,244 065 82	1,138,444 38	13MAR01	13MAR01	1 092777	- 01	1,244,065 82		SS
++ EUR ++	717	-1,245,511 10	-1,139,766 94	-1,245,511 10	-1,139,766 95	13MAR01	13MAR01	1 092777	01	-1,245,511 10		SS BTC
++ EUR ++	724	11,830 00	10,825 63	11 830 00	10,830 85	15MAR01	15MAR01	1 092777	-5 22	11,830 00		SS
++ EUR ++	732	13,650 00	12,269 30	13,650 00	12,483 61	21MAR01	21MAR01	1 112533	-214 31	13,650 00		SS
++ EUR ++	734	9,600 00	8,693 28	9,600 00	8,779 68	22MAR01	22MAR01	1 104301	-86 40	9,600 00		SS
++ EUR ++	735	2,095 60	1,897 66	2,095 60	1,916 53	22MAR01	22MAR01	1 104301	-18 87	2,095 60		SS
++ EUR ++	736	2,116 80	1,916 86	2,116 80	1,935 92	22MAR01	22MAR01	1 104301	-19 06	2,116 80		SS
++ EUR ++	743	8,960 00	7,999 93	8,960 00	8,175 76	27MAR01	27MAR01	1 120009	-175 83	8,960 00		SS
++ EUR ++	746	17,920 00	16,049 15	17,920 00	16,352 40	28MAR01	28MAR01	1 114570	-303 25	17,920 00		SS
++ EUR ++	748	23,040 00	20,532 09	23,040 00	21,024 52	29MAR01	29MAR01	1 122146	-492 43	23,040 00		SS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LN GN/LN	GN/LN	BASE CURR GN/LN	SHS/PAR	DTL FUND RSN NET BASE GN/LN	RSH GN/LN
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	754	18,560 00 16,352 29	18,560 00 16,929 68	02APR01	02APR01	1 135009 -577 39	18,560 00		SS -577 39
++ EUR ++	762	28,160 00 24,845 57	28,160 00 25,355 07	04APR01	04APR01	1 133401 -509 50	28,160 00		SS -509 50
++ EUR ++	766	7,283,892 17 6,558,053 38	7,283,892 17 6,557,963 75	06APR01	06APR01	1 110679 89 63	7,283,892 17		SS 89 63
++ EUR ++	769	21,120 00 19,030 19	21,120 00 19,015 40	06APR01	06APR01	1 109816 14 79	21,120 00		SS 14 79
++ EUR ++	772	2,560 00 2,297 73	2,560 00 2,304 90	09APR01	09APR01	1 114144 -7 17	2,560 00		SS -7 17
++ EUR ++	776	1,427,059 70 1,268,727 57	1,427,059 70 1,274,579 43	10APR01	10APR01	1 124796 -5,851 84	1,427,059 70		SS -5,851 84
++ EUR ++	777	-1,430,128 77 -1,271,456 13	-1,430,128 77 -1,271,456 12	10APR01	10APR01	1 124796 -01	-1,430,128 77		SS BTC -01
++ EUR ++	779	7,680 00 6,922 37	7,680 00 6,827 90	11APR01	11APR01	1 109447 94 47	7,680 00		SS 94 47
++ EUR ++	781	284,707 27 252,151 04	284,707 27 253,119 03	11APR01	11APR01	1 129114 -967 99	284,707 27		SS -967 99
++ EUR ++	783	1,521,333 48 1,347,369 25	1,521,333 48 1,348,135 85	11APR01	11APR01	1 129114 -766 60	1,521,333 48		SS -766 60
++ EUR ++	786	37,120 00 33,001 54	37,120 00 32,875 33	12APR01	12APR01	1 124796 126 21	37,120 00		SS 126 21

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LN GN/LN	GN/LN	BASE CURR GN/LN	SHS/PAR	DTL FUND RSN NET BASE GN/LN	RSH GN/LN
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	788	525,060 53 468,563 91	525,060 53 465,367 43	12APR01	12APR01	1 120574 3,196 48	525,060 53		SS 3,196 48
++ EUR ++	793	30,080 00 26,640 36	30,080 00 26,843 39	17APR01	17APR01	1 129114 -203 03	30,080 00		SS -203 03
++ EUR ++	797	12,160 00 10,719 64	12,160 00 10,851 58	19APR01	19APR01	1 134366 -131 94	12,160 00		SS -131 94
++ EUR ++	799	9,600 00 8,464 00	9,600 00 8,567 04	20APR01	20APR01	1 134108 -102 24	9,600 00		SS -102 24
++ EUR ++	801	36,480 00 32,507 35	36,480 00 32,554 74	23APR01	23APR01	1 122208 -47 39	36,480 00		SS -47 39
++ EUR ++	807	22,400 00 20,042 40	22,400 00 19,998 37	26APR01	26APR01	1 117631 44 03	22,400 00		SS 44 03
++ EUR ++	815	39,680 00 35,412 41	39,680 00 35,444 75	01MAY01	01MAY01	1 120511 -32 34	39,680 00		SS -32 34
++ EUR ++	819	17,280 00 15,331 68	17,280 00 15,435 62	02MAY01	02MAY01	1 127078 -103 94	17,280 00		SS -103 94
++ EUR ++	823	5,760 00 5,141 64	5,760 00 5,145 21	04MAY01	04MAY01	1 120260 -3 55	5,760 00		SS -3 55
++ EUR ++	839	1,435,450 60 1,262,815 38	1,435,450 60 1,267,498 49	10MAY01	10MAY01	1 137592 -5,483 11	1,435,450 60		SS -5,483 11
++ EUR ++	844	7,380,574 32 6,465,380 34	7,380,574 32 6,466,564 05	11MAY01	11MAY01	1 141553 -1,183 71	7,380,574 32		SS -1,183 71

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	846 522,743 81 457,923 38	522,743 81 457,923 37	11MAY01	11MAY01	1 141553	522 743 81 01 SS 01
** EUR **	847 -513,985 96 -450,251 51	-513,985 96 -450,251 50	11MAY01	11MAY01	1 141553	-513 985 96 - 01 SS BTC - 01
** EUR **	850 2,783,607 94 2,438,439 51	2,783,607 94 2,438,439 50	11MAY01	11MAY01	1 141553	2 783,607 94 01 SS 01
** EUR **	851 -2,749,765 56 -2,408,793 60	-2,749,765 56 -2,408,793 59	11MAY01	11MAY01	1 141553	-2,749,765 56 - 01 SS BTC - 01
** EUR **	853 1,280 00 1,125 18	1,280 00 1,121 28	14MAY01	14MAY01	1 137592	1,280 00 3 90 SS 3 90
** EUR **	857 34,560 00 30,231 35	34,560 00 30,274 55	14MAY01	14MAY01	1 143184	34,560 00 -43 20 SS -43 20
** EUR **	863 7,195,151 72 6,313,386 31	7,195,151 72 6,312,993 39	18MAY01	18MAY01	1 139666	7,195,151 72 392 92 SS 392 92
** EUR **	864 -2,168,895 52 -1,903,097 50	-2,168,895 52 -1,903,097 51	18MAY01	18MAY01	1 139666	-2,168,895 52 01 SS BTC 01
** EUR **	865 -2,891,860 69 -2,537,463 34	-2,891,860 69 -2,537,463 33	18MAY01	18MAY01	1 139666	-2,891,860 69 - 01 SS BTC - 01
** EUR **	874 1,280 00 1,121 86	1 280 00 1,123 30	23MAY01	23MAY01	1 140966	1,280 00 -1 44 SS -1 44
** EUR **	878 30,080 00 26,038 76	30,080 00 26,397 66	24MAY01	24MAY01	1 155201	30,080 00 -358 90 SS -358 90

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** EUR **	881 14,080 00 12,106 68	14,080 00 12,356 35	25MAY01	25MAY01	1 162994	14,080 00 -249 67 SS -249 67
** EUR **	883 1,920 00 1,645 92	1,920 00 1,684 96	29MAY01	29MAY01	1 166521	1,920 00 -39 04 SS -39 04
** EUR **	885 11,520 00 9,881 86	11,520 00 10,109 74	30MAY01	30MAY01	1 165773	11,520 00 -227 88 SS -227 88
** EUR **	912 5,220 00 4,477 46	5,220 00 4,568 63	01JUN01	01JUN01	1 165841	5,220 00 -91 17 SS -91 17
** EUR **	914 120 00 102 93	120 00 105 03	01JUN01	01JUN01	1 165841	120 00 -2 10 SS -2 10
** EUR **	915 270 00 231 59	270 00 236 31	01JUN01	01JUN01	1 165841	270 00 -4 72 SS -4 72
** EUR **	919 1,160 00 980 96	1,160 00 1,015 25	04JUN01	04JUN01	1 182522	1,160 00 -34 29 SS -34 29
** EUR **	920 360 00 304 44	360 00 315 08	04JUN01	04JUN01	1 182522	360 00 -10 64 SS -10 64
** EUR **	931 318 00 268 67	318 00 271 88	06JUN01	06JUN01	1 183502	318 00 -3 21 SS -3 21
** EUR **	932 160 00 135 19	160 00 136 79	06JUN01	06JUN01	1 183502	160 00 -1 60 SS 1 60
** EUR **	955 9,609 60 8,123 03	9,609 60 8,212 64	08JUN01	08JUN01	1 183012	9,609 60 -89 61 SS -89 61

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY	
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM NET BASE GN/LS	
(CONTINUED) EUR - EURO CURRENCY									
++ EUR ++	956	4,030 00 3,406 56	4,030 00 3,444 15	08JUN01	08JUN01	1 183012 -37 59	4,030 00	SS -37 59	
++ EUR ++	959	23,680 00 20,143 38	23,680 00 20,236 95	11JUN01	11JUN01	1 175572 -93 57	23,680 00	SS -93 57	
++ EUR ++	961	7,295,879 10 6,187,998 43	7,295,879 10 6,189,990 26	12JUN01	12JUN01	1 179037 -1,991 83	7,295,879 10	SS -1,991 83	
++ EUR ++	962	-7,216,887 07 -6,121,001 35	-7,216,887 07 -6,121,001 36	12JUN01	12JUN01	1 179037 01	-7,216,887 07	SS BTC 01	
++ EUR ++	964	-1,415,102 74 -1,200,219 11	-1,415,102 74 -1,200,219 10	12JUN01	12JUN01	1 179037 -01	-1,415,102 74	SS BTC -01	
++ EUR ++	965	281,623 21 238,858 67	281,623 21 238,858 66	12JUN01	12JUN01	1 179037 01	281,623 21	SS 01	
++ EUR ++	975	514,242 79 440,716 35	514,242 79 438,988 91	13JUN01	13JUN01	1 171372 1,727 44	514,242 79	SS 1,727 44	
++ EUR ++	978	-2,735,094 32 -2,334,949 38	-2,735,094 32 -2,334,949 37	13JUN01	13JUN01	1 171372 -01	-2,735,094 32	SS BTC -01	
++ EUR ++	981	5,760 00 4,885 33	5,760 00 4,916 54	14JUN01	14JUN01	1 179037 -31 21	5,760 00	SS -31 21	
++ EUR ++	983	3,200 00 2,731 82	3,200 00 2,731 41	15JUN01	15JUN01	1 171372 41	3,200 00	SS 41	
++ EUR ++	992	12,800 00 10,954 88	12,800 00 10,937 69	21JUN01	21JUN01	1 168429 17 19	12,800 00	SS 17 19	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUY	
LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECTY BASE SECTY	GN/LS GN/LS	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSM NET BASE GN/LS	
(CONTINUED) EUR - EURO CURRENCY									
++ EUR ++	1000	1,417,562 66 1,222,505 75	1,417,562 66 1,219,362 26	26JUN01	26JUN01	1 159555 3,143 49	1,417,562 66	SS 3,143 49	
++ EUR ++	1005	16,000 00 13,777 62	16,000 00 13,798 40	27JUN01	27JUN01	1 161305 -20 78	16,000 00	SS -20 78	
++ EUR ++	1007	505,866 40 436,082 33	505,866 40 436,214 81	27JUN01	27JUN01	1 168025 -132 48	505,866 40	SS -132 48	
++ EUR ++	1008	-514,257 53 -443,315 90	-514,257 53 -443,315 91	27JUN01	27JUN01	1 160025 01	-514,257 53	SS BTC 01	
++ EUR ++	1012	17,280 00 14,902 26	17,280 00 14,896 23	28JUN01	28JUN01	1 159555 6 03	17,280 00	SS 6 03	
EUR TOTAL		53,866,749 53 49,592,055 20	53,866,749 53 49,590,365 27				1,689 93	1,689 93	
GBP - POUND STERLING									
++ GBP ++	364	20 95 30 52	20 95 30 46	03OCT00	03OCT00	0.486412 06	20 95	SS 06	
GBP TOTAL		20 95 30 52	20 95 30 46				06	06	
JPY - JAPANESE YEN									
++ JPY ++	373	4,500,000 00 48,567 95	4,500,000 00 40,592 43	04DEC00	04DEC00	110 925005 -24 48	4,500,000 00	SS -24 48	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECTY SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
(CONTINUED)										
JPY - JAPANESE YEN										
** JPY **	376	-240,000 00 -2,159 15	-240,000 00 -2,168 74			05DEC00 00	05DEC00 111 154999 9 59	-240,000 00		SS BTC 9 59
** JPY **	390	1,200,000 00 10,811 30	1,200,000 00 10,866 78			07DEC00 00	07DEC00 110 995003 -55 48	1,200,000 00		SS -55 48
** JPY **	404	1,710,000 00 15,442 27	1,710,000 00 15,502 05			11DEC00 00	11DEC00 110 735001 59 78	1,710,000 00		SS -59 78
** JPY **	434	780,000 00 6 937 34	780,000 00 7,053 55			18DEC00 00	18DEC00 112 434998 -116 21	780,000 00		SS -116 21
** JPY **	455	1,170,000 00 10 396 30	1,170,000 00 10,573 74			21DEC00 00	21DEC00 112 540001 -177 44	1,170,000 00		SS -177 44
** JPY **	457	2,130,000 00 18,921 56	2,130,000 00 19,249 63			22DEC00 00	22DEC00 112 570000 -328 07	2,130,000 00		SS -328 07
** JPY **	459	1,470,000 00 13,109 78	1,470,000 00 13,284 96			24DEC00 00	24DEC00 112 130005 -175 18	1,470,000 00		SS -175 18
** JPY **	466	270,000 00 2,364 38	270,000 00 2,436 74			03JAN01 00	03JAN01 114 195000 -72 36	270,000 00		SS -72 36
** JPY **	470	450,000 00 3,936 32	450,000 00 4,043 91			03JAN01 00	03JAN01 114 320000 -107 59	450,000 00		SS -107 59
** JPY **	475	870,000 00 7,536 38	870,000 00 7,818 23			06JAN01 00	06JAN01 115 440002 -281 85	870,000 00		SS -281 85
** JPY **	477	330,000 00 2 840 54	330,000 00 2,965 54			09JAN01 00	09JAN01 116 175003 -125 00	330,000 00		SS -125 00

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL BASE	TRD DT SECTY SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR	TRD DTS SHS/PAR	OF ORIG BUYS	
									NET	DTL FUND RSN
(CONTINUED)										
JPY - JAPANESE YEN										
** JPY **	490	1,770,000 00 15,176 20	1,770,000 00 15,906 06			11JAN01 00	11JAN01 116 630005 -729 86	1,770,000 00		SS -729 86
** JPY **	508	680,000 00 5,786 50	680,000 00 5,855 53			15JAN01 00	15JAN01 117 514999 -69 03	680,000 00		SS -69 03
** JPY **	514	160,000 00 1,358 81	160,000 00 1,377 77			16JAN01 00	16JAN01 117 750000 -18 96	160,000 00		SS -18 96
** JPY **	522	460,000 00 3,904 10	460,000 00 3,952 68			22JAN01 00	22JAN01 117 824997 -28 58	460,000 00		SS -28 58
** JPY **	524	210,000 00 1,792 19	210,000 00 1,795 35			23JAN01 00	23JAN01 117 175003 -3 16	210,000 00		SS -3 16
** JPY **	536	530,000 00 4 545 45	530,000 00 4 531 13			24JAN01 00	24JAN01 116 600006 14 32	530,000 00		SS 14 32
** JPY **	552	590,000 00 5,047 70	590,000 00 5,043 64			29JAN01 00	29JAN01 116 885002 4 06	590,000 00		SS 4 06
** JPY **	554	50,000 00 426 82	50,000 00 427 43			30JAN01 00	30JAN01 117 145004 - 61	50,000 00		SS - 61
** JPY **	568	270,000 00 2,319 89	270,000 00 2,309 06			02FEB01 00	02FEB01 116 385002 10 83	270,000 00		SS 10 83
** JPY **	579	520,000 00 4,522 72	520,000 00 4,449 32			07FEB01 00	07FEB01 114 974998 73 40	520,000 00		SS 73 40
** JPY **	585	340,000 00 2,926 12	340,000 00 2,909 84			09FEB01 00	09FEB01 116 195000 16 28	340,000 00		SS 16 28

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYS
		LOCAL	PRINCIPAL NET					BASE	CURR			
		LOCAL	PRINCIPAL NET	LOCAL	COST	LOCAL	SECTY	GN/LS	GN/LS			
		BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY	GN/LS				GN/LS
(CONTINUED)												
JPY - JAPANESE YEN												
++ JPY ++	605	340,000 00	3,061 88	340,000 00	3,081 01	13FEB01	00	13FEB01	117 574997	00	340,000 00	SS
							00		-19 13			-19 13
++ JPY ++	623	300,000 00	2,557 54	300,000 00	2,547 51	15FEB01	00	15FEB01	117 300003	00	300,000 00	SS
							00		-9 97			-9 97
++ JPY ++	625	130,000 00	1,123 45	130,000 00	1,112 42	19FEB01	00	19FEB01	115 714996	00	130,000 00	SS
							00		10 83			10 83
++ JPY ++	656	40,000 00	519 10	40,000 00	513 52	22FEB01	00	22FEB01	115 584999	00	40,000 00	SS
							00		5 58			5 58
++ JPY ++	642	150,000 00	1,287 64	150,000 00	1,243 81	23FEB01	00	23FEB01	116 490085	00	150,000 00	SS
							00		3 85			3 85
++ JPY ++	672	280,000 00	2,410 99	280,000 00	2,394 77	27FEB01	00	27FEB01	116 135002	00	280,000 00	SS
							00		14 22			14 22
++ JPY ++	675	390,000 00	3,344 34	390,000 00	3,338 35	28FEB01	00	28FEB01	116 614998	00	390,000 00	SS
							00		5 99			5 99
++ JPY ++	685	170,000 00	1,463 31	170,000 00	1,455 18	01MAR01	00	01MAR01	116 175003	00	170,000 00	SS
							00		8 13			8 13
++ JPY ++	686	320,000 00	2,728 05	320,000 00	2,739 14	02MAR01	00	02MAR01	117 300003	00	320,000 00	SS
							00		-11 11			-11 11
++ JPY ++	694	940,000 00	8,182 75	940,000 00	8,075 03	05MAR01	00	05MAR01	117 320000	00	940,000 00	SS
							00		107 72			107 72
++ JPY ++	699	50,000 00	420 83	50,000 00	420 56	07MAR01	00	07MAR01	119 040001	00	50,000 00	SS
							00		- 53			- 53

ASSET ID	SECURITY DESCRIPTION LOT	SECURITY DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		TRD DTS	OF ORIG	BUYS
		LOCAL	PRINCIPAL NET					BASE	CURR			
		LOCAL	PRINCIPAL NET	LOCAL	COST	LOCAL	SECTY	GN/LS	GN/LS			
		BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY	GN/LS				GN/LS
(CONTINUED)												
JPY - JAPANESE YEN												
++ JPY ++	701	340,000 00	2,859 91	340,000 00	2,859 83	08MAR01	00	08MAR01	118 885002	00	340,000 00	SS
							00		08			08
++ JPY ++	710	270,000 00	2,252 91	270,000 00	2,271 04	09MAR01	00	09MAR01	119 845001	00	270,000 00	SS
							00		-18 13			-18 13
++ JPY ++	725	380,000 00	3,150 78	380,000 00	3,195 86	14MAR01	00	14MAR01	120 604996	00	380,000 00	SS
							00		-44 28			-44 28
++ JPY ++	727	450,000 00	3,720 08	450,000 00	3,783 58	16MAR01	00	16MAR01	120 964996	00	450,000 00	SS
							00		-63 50			-63 50
++ JPY ++	729	140,000 00	1,145 52	140,000 00	1,177 11	19MAR01	00	19MAR01	122 214996	00	140,000 00	SS
							00		-31 59			-31 59
++ JPY ++	731	120,000 00	974 80	120,000 00	1,008 95	20MAR01	00	20MAR01	122 850004	00	120,000 00	SS
							00		-32 15			-32 15
++ JPY ++	740	730,000 00	5,905 43	730,000 00	6,137 23	23MAR01	00	23MAR01	123 614998	00	730,000 00	SS
							00		-231 80			-231 80
++ JPY ++	747	20,000 00	142 84	20,000 00	147 88	28MAR01	00	28MAR01	122 805000	00	20,000 00	SS
							00		-4 82			-4 82
++ JPY ++	761	490,000 00	5,497 13	490,000 00	5,593 51	03APR01	00	03APR01	125 520004	00	490,000 00	SS
							00		-96 38			-96 38
++ JPY ++	765	130,000 00	1,034 23	130,000 00	1,052 44	05APR01	00	05APR01	125 455002	00	130,000 00	SS
							00		-16 21			-16 21
++ JPY ++	770	130,000 00	1,037 22	130,000 00	1,052 44	06APR01	00	06APR01	125 334999	00	130,000 00	SS
							00		-15 22			-15 22

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
++ JPY ++	773 160,000 00 1,287 16	140,000 00 1,295 31	09APR01 00 00	124 305000 -8 15	160,000 00 -8 15
++ JPY ++	775 170,000 00 1,370 64	170,000 00 1 376 26	10APR01 00 00	124 029999 -5 62	170,000 00 -5 62
++ JPY ++	792 40,000 00 320 50	40,000 00 323 70	13APR01 00 00	124 805000 -3 20	40 000 00 -3 20
++ JPY ++	796 200,000 00 1,404 88	200,000 00 1,418 59	18APR01 00 00	124 420003 -13 71	200,000 00 -13 71
++ JPY ++	802 160,000 00 1,312 87	140,000 00 1,295 31	23APR01 00 00	121 849995 17 56	140,000 00 17 56
++ JPY ++	804 260,000 00 2,122 71	260,000 00 2,104 88	24APR01 00 00	122 485001 17 83	260,000 00 17 83
++ JPY ++	806 670,000 00 5,504 66	670,000 00 5,424 13	25APR01 00 00	121 714996 80 53	670,000 00 80 53
++ JPY ++	808 310,000 00 2 539 42	310 000 00 2,509 67	26APR01 00 00	122 074997 29 75	310,000 00 29 75
++ JPY ++	810 40,000 00 327 36	40,000 00 323 83	27APR01 00 00	122 190002 3 53	40,000 00 3 53
++ JPY ++	812 310,000 00 2,517 56	310,000 00 2,509 67	30APR01 00 00	123 135002 7 89	310 000 00 7 89
++ JPY ++	816 140,000 00 1,131 36	140,000 00 1,133 40	01MAY01 00 00	123 744995 -2 04	140,000 00 -2 04

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL SECTY GN/LS BASE COST BASE SECTY GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
++ JPY ++	836 420,000 00 3,461 63	420,000 00 3,401 19	09MAY01 00 00	121 330002 40 44	420,000 00 40 44
++ JPY ++	838 260 000 00 2,137 19	260,000 00 2,105 50	10MAY01 00 00	121 654999 31 69	260,000 00 31 69
++ JPY ++	842 80,000 00 654 53	80,000 00 647 85	11MAY01 00 00	122 224998 6 68	80 000 00 6 68
++ JPY ++	854 80,000 00 652 13	80,000 00 647 85	14MAY01 00 00	122 675003 4 28	80,000 00 4 28
++ JPY ++	856 220 000 00 1,795 99	220,000 00 1,781 58	15MAY01 00 00	122 495003 14 41	220,000 00 14 41
++ JPY ++	858 90,000 00 751 20	90 000 00 728 83	16MAY01 00 00	123 084999 2 37	90,000 00 2 37
++ JPY ++	862 10,000 00 80 92	10,000 00 80 99	18MAY01 00 00	123 574997 - 07	10 000 00 - 07
++ JPY ++	870 50,000 00 407 71	50,000 00 404 93	21MAY01 00 00	122 635002 2 78	50,000 00 2 78
++ JPY ++	872 270,000 00 2,184 02	270,000 00 2,186 40	22MAY01 00 00	123 625000 -2 58	270 000 00 -2 58
++ JPY ++	879 68,000 00 553 79	68,000 00 550 69	24MAY01 00 00	122 805000 3 10	68,000 00 3 10
++ JPY ++	882 50,000 00 415 37	50,000 00 404 93	25MAY01 00 00	120 375000 10 44	50,000 00 10 44

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
++ JPY ++	884 190,000 00 1,581 69	190,000 00 1,538 75	29MAY01	00 00	29MAY01 120 125000 42 94	190,000 00 42 94 SS
++ JPY ++	905 40,000 00 333 07	40,000 00 323 97	31MAY01	00 00	31MAY01 120 095001 9 10	40,000 00 9 10 SS
++ JPY ++	916 180,000 00 1,496 82	180,000 00 1,457 86	01JUN01	00 00	01JUN01 120 255005 38 96	180,000 00 38 96 SS
++ JPY ++	921 450,000 00 3,785 33	450,000 00 3,743 13	04JUN01	00 00	04JUN01 118 880005 42 20	450,000 00 42 20 SS
++ JPY ++	954 300,000 00 2,494 28	300,000 00 2,495 60	07JUN01	00 00	07JUN01 120 275002 -1 32	300,000 00 -1 32 SS
++ JPY ++	960 140,000 00 1,167 64	140,000 00 1,164 56	11JUN01	00 00	11JUN01 119 900002 3 08	140,000 00 3 08 SS
++ JPY ++	980 210,000 00 1,720 82	210,000 00 1,746 67	13JUN01	00 00	13JUN01 122 035004 -25 85	210,000 00 -25 85 SS
++ JPY ++	982 110,000 00 903 53	110,000 00 914 92	14JUN01	00 00	14JUN01 121 745003 -11 39	110,000 00 -11 39 SS
++ JPY ++	984 80,000 00 656 36	80,000 00 665 40	15JUN01	00 00	15JUN01 121 885002 -9 04	80,000 00 -9 04 SS
++ JPY ++	986 200,000 00 1,646 97	200,000 00 1,663 49	18JUN01	00 00	18JUN01 121 434998 -16 52	200,000 00 -16 52 SS
++ JPY ++	990 170,000 00 1,380 04	170,000 00 1,413 32	20JUN01	00 00	20JUN01 123 184998 -33 28	170,000 00 -33 28 SS

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSM NET BASE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
++ JPY ++	993 80,000 00 650 59	80,000 00 645 09	21JUN01	00 00	21JUN01 122 964996 -14 50	80,000 00 -14 50 SS
++ JPY ++	997 50,000 00 401 98	50,000 00 415 50	25JUN01	00 00	25JUN01 124 305002 -13 52	50,000 00 -13 52 SS
++ JPY ++	1006 240,000 00 1,935 02	240,000 00 1,993 99	27JUN01	00 00	27JUN01 124 029999 -58 97	240,000 00 -58 97 SS
++ JPY ++	1013 80,000 00 646 15	80,000 00 664 66	28JUN01	00 00	28JUN01 123 809998 -18 51	80,000 00 -18 51 SS
++ JPY ++	1015 110,000 00 885 70	110,000 00 913 91	29JUN01	00 00	29JUN01 124 195000 -28 21	110,000 00 -28 21 SS
JPY TOTAL	33,478,000 00 288,155 03	33,478,000 00 290,475 53		00 00	-2,520 50	-2,520 50
NZD - NEW ZEALAND DOLLAR						
++ NZD ++	936 -406,849 51 -176,654 07	-406,849 51 -177,426 06	28AUG00	00 00	28AUG00 2 303884 771 99	-406,849 51 771 99 SS BTC
++ NZD ++	948 -412,046 09 -168,629 88	-412,046 09 -168,582 43	30NOV00	00 00	30NOV00 2 443494 -47 25	-412,046 09 -47 25 SS BTC
NZD TOTAL	-818,895 60 -345,283 95	-818,895 60 -346,008 49		00 00	724 74	724 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
CURRENCY TRADES									
CAD - CANADIAN DOLLAR									
++ CAD ++	791	1,318,000 00 844,817 64	1,318,000 00 845,291 06	12APR01	12APR01	1 540100 -473 42	1,318,000 00		CT -473 42
++ CAD ++	818	1,318,000 00 859,135 45	1,318,000 00 857,189 50	01MAY01	01MAY01	1 534100 1 944 15	1,318,000 00		CT 1,944 15
++ CAD ++	1058	-1,318,000 00 -868,074 14	-1,318,000 00 -868,480 24	13JUN01	13JUN01	1 518300 404 10	-1,318,000 00		CT BTC 404 10
++ CAD ++	302	1,140,000 00 746,317 51	1,140,000 00 746,337 61	31OCT00	31OCT00	1 527500 -20 10	1 140 000 00		CT -20 10
++ CAD ++	439	1,318,000 00 866,079 64	1,318,000 00 865,438 29	19DEC00	19DEC00	1 521800 641 35	1 318,000 00		CT 641 35
++ CAD ++	720	1,318,000 00 848,188 43	1,318,000 00 851,010 81	14MAR01	14MAR01	1 553900 -2,822 38	1,318,000 00		CT -2,822 38
++ CAD ++	971	1,318,000 00 868,074 14	1,318,000 00 866,090 09	13JUN01	13JUN01	1 518300 1 318 000 00	1,318,000 00		CT 1,986 05
CAD TOTAL									
		6,412,000 00 4,164,538 87	6,412,000 00 4,162,877 12						1 661 75 1,661 75
EUR - EURO CURRENCY									
++ EUR ++	006	2,807,000 00 2,547,774 17	2,807,000 00 2,547,299 29	10AUG00	10AUG00	1 101746 474 88	2,807,000 00		CT 474 88

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS	OF ORIG	BUYS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	SECTY GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS		NET BASE GN/LS	
(CONTINUED)									
EUR - EURO CURRENCY									
++ EUR ++	024	-1,520,000 00 -1,373,623 89	-1,520,000 00 -1,379,627 44	14AUG00	14AUG00	1 106562 6,003 55	-1,520,000 00		CT BTC 6,003 55
++ EUR ++	084	-1,291,000 00 -1,181,780 98	-1,291,000 00 -1,176,943 64	17AUG00	17AUG00	1 092419 -4,817 34	-1,291,000 00		CT BTC -4,817 34
++ EUR ++	070	-2,807,000 00 -2,534,441 13	-2,807,000 00 -2,548,022 49	24AUG00	24AUG00	1 107542 13 581 36	-2,807,000 00		CT BTC 13,581 36
++ EUR ++	127	-801,171 53 -705,671 58	-801,171 53 -704,583 29	24SEP00	24SEP00	1 135332 -1,088 29	-801,171 53		CT BTC -1,088 29
++ EUR ++	133	17,930 00 15,790 05	17,930 00 15,792 19	27SEP00	27SEP00	1 135525 -2 14	17,930 00		CT -2 14
++ EUR ++	159	6,345,000 00 5,601,367 99	6,345,000 00 5,599,918 00	28SEP00	28SEP00	1 132759 1,449 99	6,345,000 00		CT 1,449 99
++ EUR ++	314	-801,000 00 -690,341 68	-801,000 00 -677,088 34	03NOV00	03NOV00	1 160295 -13,253 34	-801,000 00		CT BTC -13,253 34
++ EUR ++	346	54,544 00 45,724 25	54,544 00 46,228 13	24NOV00	24NOV00	1 192890 -503 88	54,544 00		CT -503 88
++ EUR ++	422	-801,000 00 -709,445 99	-801,000 00 -709,445 98	14DEC00	14DEC00	1 129050 - 01	-801,000 00		CT BTC - 01
++ EUR ++	488	67,897 11 64,668 60	67,897 11 64,668 59	11JAN01	11JAN01	1 049924 01	67,897 11		CT 01
++ EUR ++	757	729,000 00 650,851 02	729,000 00 656,721 22	03APR01	03APR01	1 120072 -5,870 20	729,000 00		CT -5,870 20

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L S SECTY CN/L S	STL DT	SELL RATE BASE CURR CN/L S	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/L S	
(CONTINUED)										
EUR - EURO CURRENCY										
++ EUR ++	771	856,883 05 771,494 78	856,883 05 771,494 77		06APR01	00 00	06APR01	1 110679 856,883 05	01 01	CT
++ EUR ++	924	163,000 00 138,639 63	163,000 00 139,594 28		05JUN01	00 00	05JUN01	1 175710 -954 65	163,000 00	CT -954 65
++ EUR ++	207	-1,520,000 00 -1,321,108 44	-1,520,000 00 -1,322,424 73		05OCT00	00 00	05OCT00	1 150549 1,316 29	-1,520,000 00	CT BTC 1,316 29
++ EUR ++	329	-6,345,000 00 -5,462,418 95	-6,345,000 00 -5,462,681 04		13NOV00	00 00	13NOV00	1 161575 270 09	-6,345,000 00	CT BTC 270 09
++ EUR ++	340	2,811,000 00 2,385,273 92	2,811,000 00 2,385,170 89		20NOV00	00 00	20NOV00	1 178481 103 03	2,811,000 00	CT 103 03
++ EUR ++	421	801,000 00 709,445 99	801,000 00 705,184 83		14DEC00	00 00	14DEC00	1 129050 4,261 16	801,000 00	CT 4,261 16
++ EUR ++	606	801,000 00 737,480 78	801,000 00 741,188 64		13FEB01	00 00	13FEB01	1 886130 -3,707 86	801,000 00	CT -3,707 86
++ EUR ++	925	729,000 00 620,050 86	729,000 00 624,320 43		05JUN01	00 00	05JUN01	1 175710 -4,269 57	729,000 00	CT -4,269 57
EUR TOTAL		297,082 43 309,737 40	297,082 43 316,744 31			00 00		-7,006 91		-7,006 91
GBP - POUND STERLING										
++ GBP ++	820	9,254 37 13,279 89	9,254 37 13,433 83		02MAY01	00 00	02MAY01	0 496913 -154 74	9,254 37	CT -154 74

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY BASE SECTY	TRD DT CN/L S SECTY CN/L S	STL DT	SELL RATE BASE CURR CN/L S	TRD DTS OF ORIG SHS/PAR	BUY'S DTL FUND RSN NET BASE CN/L S	
(CONTINUED)										
GBP - POUND STERLING										
++ GBP ++	834	75,000 00 187,377 55	75,000 00 187,414 80		08MAY01	00 00	08MAY01	0 698470 -37 25	75,000 00	CT -37 25
++ GBP ++	868	32,661 71 46,820 58	32,661 71 46,788 40		18MAY01	00 00	18MAY01	0 697593 32 18	32,661 71	CT 32 18
++ GBP ++	974	75,000 00 184,343 74	75,000 00 185,171 52		13JUN01	00 00	13JUN01	0 718778 -827 76	75,000 00	CT -827 76
GBP TOTAL		191,916 88 271,820 98	191,916 88 272,808 55			00 00		-987 57		-987 57
JPY - JAPANESE YEN										
++ JPY ++	075	58,451,000 00 546,858 74	58,451,000 00 538,843 04		24AUG00	00 00	24AUG00	106 885002 8,815 70	58,451,000 00	CT 8,815 70
++ JPY ++	285	6,729,500 00 61,889 00	6,729,500 00 62,317 07		27OCT00	00 00	27OCT00	108 735001 -428 07	6,729,500 00	CT -428 07
++ JPY ++	377	-21,000,800 00 -198,208 78	-21,000,800 00 -190,058 79		06DEC00	00 00	06DEC00	110 404999 -149 99	-21,000,000 00	CT BTC -149 99
++ JPY ++	505	1,049,000 00 8,945 17	1,049,000 00 9,833 02		16JAN01	00 00	16JAN01	117 270004 -87 85	1,049,000 00	CT -87 85
++ JPY ++	519	-19,951,000 00 -178,601 54	-19,951,000 00 -178,601 55		23JAN01	00 00	23JAN01	116 945000 -01	-19,951,000 00	CT BTC -01
++ JPY ++	759	19,951,000 00 159,029 13	19,951,000 00 161,733 41		03APR01	00 00	03APR01	125 455002 -2,704 28	19,951,000 00	CT -2,704 28

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECTY GN/LS STL DT LOCAL SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
JPY - JAPANESE YEN					
** JPY **	202 280,000.00 2,562.23	280,000.00 2,602.67	04OCT00 00 04OCT00 00	109 279999 -40.44	280,000.00 -40.44 CT
** JPY **	281 58,451,000.00 541,037.41	58,451,000.00 541,272.80	25OCT00 00 25OCT00 00	108 035004 -235.19	58,451,000.00 -235.19 CT
** JPY **	504 58,451,000.00 498,430.95	58,451,000.00 503,325.88	16JAN01 00 16JAN01 00	117 270004 -4,894.93	58,451,000.00 -4,894.93 CT
** JPY **	518 21,000,000.00 179,571.59	21,000,000.00 180,356.26	23JAN01 00 23JAN01 00	116 945000 -784.67	21,000,000.00 -784.67 CT
** JPY **	689 19,951,000.00 167,817.64	19,951,000.00 169,483.41	06MAR01 00 06MAR01 00	118 885002 -1,665.77	19,951,000.00 -1,665.77 CT
** JPY **	918 19,951,000.00 167,500.63	19,951,000.00 165,953.65	01JUN01 00 01JUN01 00	119 110001 1,546.98	19,951,000.00 1,546.98 CT
JPY TOTAL	223,313,500.00 1,972,832.37	223,313,500.00 1,974,260.89		-1,428.52	-1,428.52
NZD - NEW ZEALAND DOLLAR					
** NZD **	937 536.24 233.85	536.24 232.84	25AUG00 00 25AUG00 00	2 293052 1.01	536.24 1.01 CT
** NZD **	946 -2,134.07 -873.37	-2,134.07 -858.40	30NOV00 00 30NOV00 00	2 443494 -14.97	-2,134.07 -14.97 CT BTC
** NZD **	951 -9,616.06 -4,108.94	-9,616.06 -3,944.82	07DEC00 00 07DEC00 00	2 340276 -164.12	-9,616.06 -164.12 CT BTC

ASSET ID	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST LOCAL BASE COST BASE	TRD DT LOCAL SECTY GN/LS STL DT LOCAL SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)					
NZD - NEW ZEALAND DOLLAR					
NZD TOTAL	-11,213.89 -4,748.46	-11,213.89 -4,570.38		-178.08	-178.08
MISCELLANEOUS RECEIPT					
EUR - EURO CURRENCY					
** EUR **	336 -573,997.11 -486,545.43	-573,997.11 -491,792.99	22AUG00 00 22AUG00 00	1 179740 5,247.56	-573,997.11 5,247.56 MR BTC
EUR TOTAL	-573,997.11 -486,545.43	-573,997.11 -491,792.99		5,247.56	5,247.56
NZD - NEW ZEALAND DOLLAR					
** NZD **	942 -1,124.06 -458.22	-1,124.06 -480.79	01OCT00 00 01OCT00 00	2 453085 22.57	-1,124.06 22.57 MR BTC
** NZD **	944 -203.16 -80.41	-203.16 -83.10	01NOV00 00 01NOV00 00	2 526529 2.69	-203.16 2.69 MR BTC
** NZD **	950 -6.05 -2.59	-6.05 -2.48	07DEC00 00 07DEC00 00	2 340276 -11	-6.05 -11 MR BTC
NZD TOTAL	-1,333.27 -541.22	-1,333.27 -546.37		25.15	25.15

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYRS
LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET BASE GN/LS	
MISCELLANEOUS DISBURSEMEN								
EUR - EURO CURRENCY								
** EUR **	665	2,100 00 1,946 07	2,100 00 1,905 96	31JUL00 00	31JUL00 00	1 079098 40 11	2,100 00	MD 40 11
** EUR **	310	579,246 53 479,985 52	579,246 53 487,286 83	25OCT00 00	25OCT00 00	1 206800 -7,228 51	579,246 53	MD -7,228 51
** EUR **	368	381 58 334 33	381 58 331 75	01DEC00 00	01DEC00 00	1 141897 2 58	381 58	MD 2 58
** EUR **	889	3,337 42 2,967 13	3,337 42 2,928 55	07DEC00 00	07DEC00 00	1 124796 38 58	3,337 42	MD 38 58
EUR TOTAL		585,045 45 485,233 05	585,045 45 492,372 29	00 00		-7,139 24		-7,139 24
JPY - JAPANESE YEN								
** JPY **	876	3,101,686 00 25,089 47	3,101,686 00 25,123 26	18MAY01 00	18MAY01 00	123 625000 -33 79	3,101,686 00	MD -33 79
JPY TOTAL		3,101,686 00 25,089 47	3,101,686 00 25,123 26	00 00		-33 79		-33 79
FOREIGN CASH TOTAL		56,272,652 45	56,282,593 88	00		-9,941 43		-9,941 43

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG	BUYRS
TICKER	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR GN/LS	SHS/PAR	DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS		NET BASE GN/LS	
OPTIONS								
OPTION SOLD								
USD - US DOLLAR								
28099D963	EURODOLLAR FUTURES 184 SD	MAR01 93 25 CALL		29DEC00	29DEC00	1 000000	31JUL00 TO 31JUL00 25 000	
		00	7,201 49		-7,201 49	00		-7,201 49
USD TOTAL								
	23 CTRS	00	7,281 49		-7,281 49	00		-7,281 49
OPTIONS SOLD TOTAL								
	23 CTRS	00	7,201 49		-7,201 49	00		-7,201 49

ASSET ID TICKER	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
OPTIONS								
OPTION BOUGHTBACK								
USD - US DOLLAR								
86999A992	SWAP OPTION 3 MO LIBOR 000915 7 CALL 096 BB	14,192 00	4,700 00	-11,492 00	15SEP00	15SEP00	1 000000	31JUL00 TO 31JUL00 40 000
							00	-11,492 00
86999E945	SWAP OPTION 3 MO LIBOR 010223 6 5 CALL 762 BB	37,446 40	21,000 00	-16,446 40	05DEC00	07DEC00	1 000000	23AUG00 TO 23AUG00 4,000,000 000
							00	-16,446 40
86999E960	SWAP OPTION 3 MO LIBOR 000922 7 CALL 097 BB	18,907 74	4,940 00	-13,967 74	22SEP00	24SEP00	1 000000	31JUL00 TO 31JUL00 38 000
							00	-13,967 74
86999E978	SWAP OPTION 3 MO LIBOR 000928 7 CALL 249 BB	14,920 20	3 600 00	-11,320 20	28SEP00	28SEP00	1 000000	31JUL00 TO 31JUL00 30 000
							00	-11,320 20
92599X952	U S TREAS NOTES 10YR FUTURES NOV00 102 CALL 431 BB	3,282 70	2,232 25	1,050 45	20OCT00	23OCT00	1 000000	07SEP00 TO 11SEP00 9 000
							00	-1,050 45
	477 BB	3,409 29	2,232 25	1,177 04	25OCT00	24OCT00	1 000000	11SEP00 TO 12SEP00 9 000
							00	-1,177 04
	478 BB	3,361 50	2,232 25	-1,129 25	25OCT00	24OCT00	1 000000	12SEP00 TO 13SEP00 9 000
							00	-1,129 25
92599X952	TOTAL	10,053 49	6,696 75	-3,356 74			00	-3,356 74

ASSET ID TICKER	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL SECTY GN/LS BASE SECTY GN/LS	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS SHS/PAR	OF ORIG BUYS DTL FUND RSN NET BASE GN/LS
(CONTINUED)								
USD - US DOLLAR								
USD TOTAL								
	4,000,135 CTRS	97,519 83	40,936 75	-56,583 08			00	-56,583 08
OPTIONS BOUGHTBACK TOTAL								
	4,000,135 CTRS	97,519 83	40,936 75	-56,583 08			00	-56,583 08

ASSET ID TICKER	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
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OPTIONS

OPTION EXPIRED-BUY

USD - US DOLLAR

92499U983	U S TREAS NOTES 10YR FUTURES 489 XM	AUG00	100 CALL	18AUG00	18AUG00	1 000000	31JUL00 TO 31JUL00 148 000	-56,340 26
		00	56,340 26	-56,340 26		00		-56,340 26
USD TOTAL								
	148 CTRS	00	56,340 26	-56,340 26		00		-56,340 26
OPTIONS EXPIRE-PURCHASED TOTAL								
	148 CTRS	00	56,340 26	-56,340 26		00		-56,340 26

ASSET ID TICKER	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG SHS/PAR	BUY DTL FUND RSN NET BASE GN/LS
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OPTIONS

OPTION EXPIRED-WRITE

JPY - JAPANESE YEN

99X019758	JAPAN GOVT BONDS 10YR FUTURES 729 XM	NOV00	134 CALL	30NOV00	30NOV00	110 925003	26SEP00 TO 01NOV00 3 000	3,320 57
		00	358,000 00	358,000 00		93 16		3,320 57
		00	3,320 57	3,227 41				
JPY TOTAL								
	3 CTRS	00	358,000 00	358,000 00		93 16		3,320 57
		00	3,320 57	3,227 41				

USD - US DOLLAR

28099D971	EURODOLLAR FUTURES 144 XM	MAR01	92 75 CALL	14MAR01	14MAR01	1 000000	31JUL00 TO 31JUL00 19 000	6,072 97
		00	6,072 97	6,072 97		00		6,072 97
91999D954	U S TREAS NOTES 10YR FUTURES 490 XM	AUG00	97 PUT	18AUG00	18AUG00	1 000000	31JUL00 TO 31JUL00 47 000	17,355 52
		00	17,355 52	17,355 52		00		17,355 52
92499E989	U S TREAS NOTES 10YR FUTURES 453 XM	FEB01	105 CALL	16FEB01	16FEB01	1 000000	30NOV00 TO 25JAN01 88 000	36,480 34
		00	36,480 34	36,480 34		00		36,480 34
92499U934	US TREAS NOTES 10YR FUTURES 658 XM	NOV00	97 PUT	24NOV00	24NOV00	1 000000	16AUG00 TO 13SEP00 14 000	3,299 82
		00	3,299 82	3,299 82		00		3,299 82
92499V940	US TREAS NOTES 10YR FUTURES 634 XM	NOV00	98 PUT	17NOV00	17NOV00	1 000000	16AUG00 TO 27SEP00 22 000	7,694 36
		00	7,694 36	7,694 36		00		7,694 36
924999931	U S TREAS NOTES 10YR FUTURES 659 XM	NOV00	98 PUT	24NOV00	24NOV00	1 000000	02OCT00 TO 02OCT00 9 000	1,505 57
		00	1,505 57	1,505 57		00		1,505 57
92599X952	U S TREAS NOTES 10YR FUTURES 661 XM	NOV00	102 CALL	24NOV00	24NOV00	1 000000	13SEP00 TO 02OCT00 42 000	10,417 14
		00	10,417 14	10,417 14		00		10,417 14

ASSET ID TICKER	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET	DTL FUND RSN NET
(CONTINUED) USD - US DOLLAR								
92599X960 460 XW	U S TREAS NOTES 10YR FUTURES 00	NOV00	103 CALL 6 673 89	24NOV00	24NOV00	1 000000	07SEP00 TO 19SEP00 52 000	6 673 89
930992946 491 XW	U S TREAS BONDS FUTURES 00	AUG00	94 PUT 6 127 50	18AUG00	18AUG00	1 000000	31JUL00 TO 31JUL00 12 000	6 127 50
93599A976 657 XW	U S TREAS BONDS FUTURES 00	FEB01	105 CALL 3 413 96	16FEB01	16FEB01	1 000000	26JAN01 TO 26JAN01 22 000	3 413 96
93599C972 788 XW	U S TREAS NOTES 10YR FUTURES 00	MAY01	108 CALL 39 320 41	18MAY01	18MAY01	1 000000	04MAR01 TO 04APR01 78 000	39 320 41
93599D947 789 XW	U S TREAS NOTES 10 YR FUTURES 00	MAY01	107 CALL 3 812 43	18MAY01	18MAY01	1 000000	23FEB01 TO 23FEB01 6 000	3 812 43
93599G924 795 XW	U S TREAS NOTES 10YR FUTURES 00	MAY01	106 CALL 3 087 10	18MAY01	18MAY01	1 000000	02MAY01 TO 04MAY01 15 000	3 087 10
93599L923 790 XW	U S TREAS BONDS FUTURES 00	MAY01	109 CALL 12 592 33	18MAY01	18MAY01	1 000000	15MAR01 TO 15MAR01 41 000	12 592 33
93599X992 792 XW	U S TREAS NOTES 10YR FUTURES 00	MAY01	104 PUT 980 00	18MAY01	18MAY01	1 000000	04MAY01 TO 04MAY01 4 000	980 00
935991919 651 XW	U S TREAS NOTES 10YR FUTURES 00	FEB01	100 PUT 17 641 76	16FEB01	16FEB01	1 000000	20NOV00 TO 13DEC00 81 000	17 641 76
935994913 652 XW	U S TREAS NOTES 10YR FUTURES 00	FEB01	106 CALL 3 715 10	16FEB01	16FEB01	1 000000	23JAN01 TO 23JAN01 10 000	3 715 10
935994947 654 XW	U S TREAS BONDS FUTURES 00	FEB01	102 PUT 21 519 20	16FEB01	16FEB01	1 000000	19DEC00 TO 21DEC00 139 000	21 519 20

ASSET ID TICKER	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET	DTL FUND RSN NET
(CONTINUED) USD - US DOLLAR								
935995977 655 XW	U S TREAS BONDS FUTURES 00	FEB01	101 PUT 6 413 11	16FEB01	16FEB01	1 000000	26JAN01 TO 26JAN01 22 000	6 413 11
935996975 656 XW	U S TREAS BONDS FUTURES 00	FEB01	108 CALL 23 009 14	16FEB01	16FEB01	1 000000	19DEC00 TO 21DEC00 139 000	23 009 14
936993948 658 XW	U S TREAS NOTES 10YR FUTURES 00	FEB01	108 CALL 6 212 17	16FEB01	16FEB01	1 000000	09JAN01 TO 10JAN01 21 000	6 212 17
936994953 659 XW	U S TREAS NOTES 10YR FUTURES 00	FEB01	103 PUT 6 705 05	16FEB01	16FEB01	1 000000	24JAN01 TO 25JAN01 20 000	6 705 05
936996966 793 XW	SECURITY DESCRIPTION NOT FOUND 00		2 761 50	18MAY01	18MAY01	1 000000	02MAY01 TO 03MAY01 11 000	2 761 50
937994960 791 XW	U S TREAS BOND FUTURES 00	MAY01	103 PUT 10 350 45	18MAY01	18MAY01	1 000000	15MAR01 TO 15MAR01 41 000	10 350 45
940999980 794 XW	U S TREAS NOTES 10YR FUTURES 00	MAY01	105 PUT 14 822 58	18MAY01	18MAY01	1 000000	23MAR01 TO 30MAR01 26 000	14 822 58
USD TOTAL								
981 CTRS	00		272 183 44	272 183 44		00		272 183 44
OPTIONS EXPIRE-WRITTEN TOTAL								
984 CTRS	00		275 504 01	275 410 85		93 16		275 504 01

Options Total
(see p 112 for detail)

316,440.76

161,061.58

155,379.18

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
FUTURES							
SELL TO CLOSE							

EUR - EURO CURRENCY							

GERMANY							
GBL 249	99X013413 7 700,000 00	GERMANY 15AUG00	FED REP BONDSEP00 50 05 45 72	755,700 00 486,371 19	1 894691 2,749 95 S 2,512 08 S		31MAY00 TO 31MAY00 00 S 2,512 08 S
GBL 732	99X018248 2 200,000 00	GERMANY 04DEC00	FED REP BONDDEC00 21 48 19 04	210,160 00 185,108 85	1 126761 4,898 52 S 4,347 43 S		26SEP00 TO 26SEP00 00 S 4,347 43 S
758	32 3,200,000 00	05DEC00	358 40 315 57	3,363,240 00 2,962,340 53	1 135718 76,721 40 S 67,553 40 S		26SEP00 TO 26SEP00 00 S 67,553 40 S
770	42 4,200,000 00	04DEC00	470 40 417 72	4,405,950 00 3,880,146 71	1 126126 111,519 40 S 99,029 40 S		26SEP00 TO 27SEP00 00 S 99,029 40 S
99X018248 TOTAL							
			850 28 752 35 80 80	7,979,350 00 7,027,596 09 00 00	193,139 72 S 170,930 23 S 00 00 00 00		00 00 170,930 23 S 00 00
GBL 876	99X021200 1 100,000 00	GERMANY 14DEC00	FED REP BONDMAR01 10 74 9 51	107,760 00 95,436 97	1 129050 349 26 S 309 34 S		04DEC00 TO 04DEC00 00 S 309 34 S
077	1 100,000 00	14DEC00	10 74 9 51	107,760 00 95,436 96	1 129050 339 26 S 300 48 S		04DEC00 TO 04DEC00 00 S 300 48 S
078	4 400,000 00	14DEC00	42 94 38 05	431,080 00 379,566 05	1 129050 1,317 04 S 1,166 50 S		05DEC00 TO 05DEC00 00 S 1,166 50 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
(CONTINUED)							
EUR - EURO CURRENCY							
879	2 200,000 00	14DEC00	21 48 19 02	215,540 00 189,783 03	1 129050 678 52 S 600 97 S		05DEC00 TO 05DEC00 00 S 600 97 S
494	46 4,600,000 00	08FEB01	515 20 473 24	4,958,420 00 4,382,062 76	1 888672 59,204 80 S 54,382 58 S		05DEC00 TO 04DEC00 00 S 54,382 58 S
509	4 400,000 00	09FEB01	44 80 41 53	431,280 00 382,976 68	1 078887 5,715 20 S 5,297 70 S		04DEC00 TO 04DEC00 00 S 5,297 70 S
694	25 2,500,000 00	23FEB01	280 00 254 47	2,697,160 00 2,393,338 04	1 899445 19,540 00 S 17,790 80 S		04DEC00 TO 14DEC00 00 S 17,790 80 S
743	16 1,600,000 00	27FEB01	179 20 163 59	1,729,330 00 1,531,668 22	1 095418 15,130 80 S 13,812 91 S		14DEC00 TO 14DEC00 00 S 13,812 91 S
99X021200 TOTAL							
			1,105 12 1,009 12 00 00	10,678,330 00 9,450,669 51 00 00	102,294 88 S 93,661 28 S 00 00 00 00		00 00 93,661 28 S 00 00
GBL 266	99X021721 13 1,300,000 00	GERMANY 20MAR01	FED REP BONDJUN01 145 40 131 85	1,411,540 00 1,294,570 50	1 104301 12,204 40 S 11,051 70 S		08FEB01 TO 08FEB01 00 S 11,051 70 S
267	14 1,400,000 00	20MAR01	156 80 141 99	1,520,120 00 1,394,386 69	1 104301 13,283 20 S 12,028 40 S		08FEB01 TO 08FEB01 00 S 12,028 40 S
038	3 300,000 00	29MAY01	33 40 28 73	325,740 00 299,208 58	1 169454 -7,413 40 S -6,339 37 S		08FEB01 TO 08FEB01 00 S -6,339 37 S
068	3 300,000 00	30MAY01	33 40 28 82	325,740 00 299,208 58	1 165841 -7,203 40 S -6,178 89 S		08FEB01 TO 08FEB01 00 S -6,178 89 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/L S FUTURE GN/L S	TRD DTS OF ORIG TRDS
(CONTINUED) EUR - EURO CURRENCY						
106	10 01JUN01	10 01JUN01	112 00 94 68	1,085,800 00 997,361 92	1 182872 -19,312 00 S -16,326 36 S	08FEB01 TO 08FEB01 00 S -14,326 36 S
124	15 04JUN01	15 04JUN01	148 00 141 95	1,627,180 00 1,490,500 03	1 183502 -26,998 00 S -22,811 97 S	08FEB01 TO 23FEB01 00 S -22,811 97 S
156	33 06JUN01	33 06JUN01	369 60 312 42	3,580,640 00 3,262,597 44	1 183012 -55,949 60 S -47,294 19 S	23FEB01 TO 27FEB01 00 S -47,294 19 S
99X021721 TOTAL						
-----			1,019 20 880 44 00 00	9,874 760 00 9,041,753 74 00 00	-91,589 20 S -75,870 48 S 00 00	00 00 -75,870 48 S 00 00
EUR TOTAL						
-----			273 27,300,000 00	3,024 65 2,687 63	29,270,140 00 26,206,390 53	00 LT 00 LT 206,795 35 ST 191,233 11 ST 00 S3 00 S3 00 S3 00 S3 00 S3 00 S3
USD - US DOLLAR						
MB Y 235	12499E912 3 07JUN01	MUNICIPAL BOND INDEXJUN01	32 22	313,125 00	1 000000 717 78 S	13MAR01 TO 13MAR01 00 S 717 78 S
MB Y 655	124998956 3 07SEP00	MUNICIPAL BOND INDEXSEP 00	32 22	276,000 00	1 000000 23,124 03 S	26MAY00 TO 26MAY00 00 S 23,124 03 S
697	6 08SEP00		64 44	552,000 00	1 000000 46,435 56 S	26MAY00 TO 26MAY00 00 S 46,435 56 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/L S FUTURE GN/L S	TRD DTS OF ORIG TRDS
(CONTINUED) USD - US DOLLAR						
790	2 12SEP00		21 48	184,000 00	1 000000 15,853 52 S	26MAY00 TO 26MAY00 00 S 15,853 52 S
794	4 13SEP00		42 96	368,000 00	1 000000 31,707 04 S	26MAY00 TO 26MAY00 00 S 31,707 04 S
001	3 14SEP00		32 22	276,968 75	1 000000 23,092 78 S	26MAY00 TO 31MAY00 00 S 23,092 78 S
066	3 20SEP00		32 22	278,906 25	1 000000 17,780 28 S	31MAY00 TO 31MAY00 00 S 17,780 28 S
067	3 20SEP00		32 22	278,906 25	1 000000 17,686 53 S	31MAY00 TO 31MAY00 00 S 17,686 53 S
092	13 21SEP00		69 81	1,208,593 75	1 000000 70,211 44 S	31MAY00 TO 31MAY00 00 S 70,211 44 S
124998956 TOTAL						
-----			327 57 00	3,423,375 00 00	245,891 18 S 00	00 00 245,891 18 S 00
ED 169	298994963 2 29DEC00	EURODOLLAR FUTURES MAR01	21 48	470,325 00	1 000000 -4,096 48 S	21DEC00 TO 21DEC00 00 S -4,096 48 S
MB Y 112	59399A995 3 13MAR01	MUNICIPAL BOND INDEXMAR01	32 22	306,156 25	1 000000 9,749 03 S	13DEC00 TO 14DEC00 00 S 9,749 03 S
MB 044	626995948 2 13DEC00	MUNICIPAL BOND INDEXDEC00	21 48	198,042 50	1 000000 6,791 02 S	07SEP00 TO 07SEP00 00 S 6,791 02 S
061	1 14DEC00		10 74	99,031 25	1 000000 3,458 01 S	07SEP00 TO 07SEP00 00 S 3,458 01 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR						
134	15	19DEC00	141 10	1,486,656 25	60,526 40 S	08SEP00 TO 14SEP00
	15,000 00					00 S 60,526 40 S
426995948 TOTAL			193 32 00	1,783,750 00	70,775 43 S	00 00 70,775 43 S
US 146	923996946	U S TREAS BONDS FUTUSEP00	558 48	5,079,750 00	59,566 52 S	14JUL00 TO 14JUL00
	5,200,000 00	01AUG00				00 S 59,566 52 S
792	7	13SEP00	75 18	683,812 50	14,581 07 S	14JUL00 TO 14JUL00
	700,000 00					00 S 14,581 07 S
923996946 TOTAL			633 66 00	5,763,562 50	74,147 59 S	00 00 74,147 59 S
US 125	93199F946	U S TREAS BONDS FUTUDEC00	10 74	99,820 31	4,293 95 S	13SEP00 TO 13SEP00
	100,000 00	19DEC00				00 S 4,293 95 S
144	6	19DEC00	00	598,921 88	27,890 62 S	13SEP00 TO 13SEP00
	600,000 00					00 S 27,890 62 S
93199F946 TOTAL			10 74 00	698,742 19 00	32,184 57 S 00	00 00 32,184 57 S
US 113	93599D913	U S TREAS BONDS FUTUJUN01	20 00	210,359 75	120 25 S	02MAR01 TO 02MAR01
	200,000 00	13MAR01				00 S 120 25 S
715	9	11MAY01	96 66	927,000 00	-30,471 66 S	23APR01 TO 23APR01
	900,000 00					00 S -30,471 66 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR						
732	4	14MAY01	42 96	412,000 00	-13,542 96 S	23APR01 TO 23APR01
	400,000 00					00 S -13,542 96 S
215	24	05JUN01	257 76	2,472,000 00	-32,507 76 S	23APR01 TO 23APR01
	2,400,000 00					00 S -32,507 76 S
232	17	07JUN01	182 58	1,733,937 50	-3,307 58 S	23APR01 TO 10MAY01
	1,700,000 00					00 S -3,307 58 S
93599D913 TOTAL			599 96 00	5,755,297 25 00	-79,709 71 S 00	00 00 -79,709 71 S
TY 713	93599E929	U S TREAS NOTES 10YRJUN01	85 92	838,000 00	-10,085 92 S	26APR01 TO 26APR01
	800,000 00	11MAY01				00 S -10,085 92 S
731	19	14MAY01	204 06	1,990,250 88	-25,735 31 S	26APR01 TO 26APR01
	1,900,000 00					00 S -25,735 31 S
757	28	14MAY01	214 80	2,895,000 00	-35,214 80 S	26APR01 TO 26APR01
	2,000,000 00					00 S -35,214 80 S
781	15	21MAY01	161 10	1,571,250 00	-20,317 35 S	26APR01 TO 26APR01
	1,500,000 00					00 S -20,317 35 S
001	40	22MAY01	429 60	4,190,000 00	-45,429 60 S	26APR01 TO 26APR01
	4,000,000 00					00 S -45,429 60 S
010	18	23MAY01	193 32	1,885,500 00	-21,548 32 S	26APR01 TO 26APR01
	1,800,000 00					00 S -21,548 32 S
127	4	04JUN01	36 00	412,000 00	4,714 00 S	29MAY01 TO 29MAY01
	400,000 00					00 S 4,714 00 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS
				USD - US DOLLAR		NET BASE FUTURE GN/LS
130	11 1,100,000 00	04JUN01		110 00	1,137,000 00	29MAY01 TO 29MAY01 00 S 8,952 50 S
139	24 2,600,000 00	04JUN01		279 24	2,730,000 00	29MAY01 TO 29MAY01 00 S -21 404 24 S
93599E929 TOTAL				1,714 04 00	16,849,000 00 00	00 00 -166,089 04 S 00
US 274	93599P999 7 700 000 00	U S TREAS BONDS 10JAN01	FUTUMAR01	75 18	731,281 25	19DEC00 TO 19DEC00 00 S 1,018 57 S
013	2 200,000 00	02MAR01		20 00	206,687 50	23JAN01 TO 26JAN01 00 S 4,292 50 S
93599P999 TOTAL				95 18 00	937,968 75 00	00 00 5,311 07 S 00
TY 067	93599X950 110 11,000 000 00	U S TREAS NOTES 30MAY01	10YRSEP01	1,181 40	11,291,203 08	11MAY01 TO 23MAY01 00 S -67,228 23 S
USD TOTAL				465 40,761,000 00	4,841 79 47,592,505 02	00 LT 121,653 19 ST 00 ST 121,653 19 ST 00 S3 00 S3 00 S3 00 S3 00 SY 00 SY
SELL TO CLOSE TOTAL				738 68,061,000 00	7,529 42 73 798,895 55	00 LT 312 886 00 LT 312,886 00 ST 00 ST 00 S3 00 S3 00 S3 00 S3 00 SY 00 SY

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS
				EUR - EURO CURRENCY		NET BASE FUTURE GN/LS
FUTURES						
BUY TO CLOSE						
GERMANY						
649	85 8,500,000 00	99X018883 23NOV00	GERMANY BOND 10YR(PINOV 104 PUT	476 00 399 98	53,860 00 47,946 69	1 190051 52,534 00 S 44,144 32 S 16AUG00 TO 21SEP00 00 S 44,144 32 S
432	10 1,000,000 00	99X019915 20OCT00	GERMANY BOND 10YR(PINOV 106 CALL	112 00 94 09	2,970 00 2 513 66	1 190334 -942 00 S -791 37 S 20SEP00 TO 20SEP00 00 S -791 37 S
433	1 100,000 00	20OCT00		10 00 8 40	310 00 263 98	1 190334 -80 00 S -67 21 S 19SEP00 TO 19SEP00 00 S -67 21 S
473	1 100,000 00	25OCT00		10 00 8 27	310 00 263 98	1 208751 50 00 S 41 37 S 19SEP00 TO 19SEP00 00 S 41 37 S
474	3 300,000 00	25OCT00		33 60 27 80	870 00 736 33	1 208751 116 40 S 96 30 S 20SEP00 TO 20SEP00 00 S 96 30 S
475	9 900,000 00	25OCT00		100 80 83 39	3,250 00 2,778 90	1 208751 899 20 S 743 91 S 20SEP00 TO 21SEP00 00 S 743 91 S
483	1 100 000 00	26OCT00		10 00 8 28	300 00 255 47	1 208386 50 00 S 41 38 S 19SEP00 TO 19SEP00 00 S 41 38 S
484	7 700,000 00	26OCT00		78 40 64 88	3 010 00 2,576 26	1 208386 1,251 60 S 1,035 76 S 21SEP00 TO 21SEP00 00 S 1,035 76 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
(CONTINUED) EUR - EURO CURRENCY							
99X019915 TOTAL							
			354 80	11,020 00	1,345 20 S	00	00
			295 11	9,388 58	1,180 14 S	00	1,100 14 S
			00	00	00	00	00
			00	00	00	00	00
471	99X022594 3	GERMAN BOND 10YR(PIMFEB 21FEB01	109 CALL 16 80	770 00	1 102232	443 28 S	22JAN01 TO 22JAN01
	300,000 00		15 24	721 95		601.68 S	00 S 601 68 S
470	99X022484 3	GERMANY FED REP (PIMFEB 21FEB01	107 PUT 16 80	480 00	1 102232	353 20 S	22JAN01 TO 22JAN01
	300,000 00		15 24	375 04		320 44 S	00 S 320 44 S
EUR TOTAL							
	123		864 40	66,850 00		00 LT	00 LT 00 LT
	12,300,000 00		725 57	58,432 26		54,895 00 ST	00 ST 46,146 58 ST
						46,146 58 ST	00 ST 46,146 58 ST
						00 S3	00 S3 00 S3
						00 S3	00 S3 00 S3
						00 SY	00 SY 00 SY
						00 SY	00 SY 00 SY
JPY - JAPANESE YEN							
JCB 756	99X018305 3	JAPAN GOVT BONDS 10YDEC00 05DEC00	24,000 00	402,000,000 00	110 995003	-3,714,000 00 S	30NOV00 TO 30NOV00
	300,000,000 00		216 23	3,624,870 22		-33,468 97 S	00 S -33,468 97 S
JCB 275	99X020111 1	JAPAN GOVT BONDS 10YMAR01 10JAN01	8,000 00	134,530,000 00	116 254997	-1,038,000 00 S	05DEC00 TO 05DEC00
	100,000,000 00		48 81	1,212,036 55		-8,928 65 S	00 S -8,928 65 S
276	1	10JAN01	8,000 00	134,530,000 00	116 254997	-1,258,000 00 S	05DEC00 TO 05DEC00
	100,000,000 00		48 81	1,212,036 55		-10,821 04 S	00 S -10,821 04 S
008	1	02MAR01	8,000 00	134,530,000 00	119 005085	-4,598,000 00 S	05DEC00 TO 05DEC00
	100,000,000 00		47 22	1,212,036 54		-38,637 83 S	00 S -38,637 83 S

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX RATE FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE CM/LS
(CONTINUED) JPY - JAPANESE YEN							
99X020111 TOTAL							
			24,000 00	403,590,000 00	-6,894,000 00 S	00	00
			204 84	3,636,109 64	-58,386 72 S	00	-58,386 72 S
			00	00	00	00	00
			00	00	00	00	00
JBC 798	99X023552 1	JAPAN GOVT BONDS 10YJUN01 22MAY01	8,000 00	138,880,000 00	122 885000	-988,000 00 S	02MAR01 TO 02MAR01
	100,000,000 00		65 14	1,167,009 74		-8,045 28 S	00 S -8,045 28 S
JPY TOTAL							
	7		54,000 00	944,470,000 00		00 LT	00 LT 00 LT
	700,000,000 00		486 21	8,427,189 60		00 LT	00 LT 00 LT
						-11,596,000 00 ST	00 ST -99,892 97 ST
						-99,892 97 ST	00 ST -99,892 97 ST
						00 S3	00 S3 00 S3
						00 S3	00 S3 00 S3
						00 SY	00 SY 00 SY
						00 SY	00 SY 00 SY
USD - US DOLLAR							
ED 186	298994963 4	EURODOLLAR FUTURES MAR01 03JAN01	42 96	932,500 00	1 000000	-11,192 96 S	29DEC00 TO 29DEC00
	1,000,000 00					00 S -11,192 96 S	00 S -11,192 96 S
197	17	04JAN01	182 58	3,963,125 00	1 000000	-58,832 58 S	29DEC00 TO 29DEC00
	4,250,000 00					00 S -58,832 58 S	00 S -58,832 58 S
298994963 TOTAL							
			225 54	4,895,625 00		-70,025 54 S	00 -70,025 54 S
			00	00		00	00
FVZ0 612	91999F991 14	U S TREAS NOTES 5YR DEC00 16NOV00	126 00	1,392,125 00	1 000000	-22,001 00 S	18AUG00 TO 18AUG00
	1,400,000 00					00 S -22,001 00 S	00 S -22,001 00 S
667	69	28NOV00	621 00	6,885,937 50	1 000000	-106,324 13 S	30AUG00 TO 31AUG00
	6,900,000 00					00 S -106,324 13 S	00 S -106,324 13 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	NET BASE FUTURE GN/LS	TRD DTS OF ORIG TRDS
(CONTINUED)					USD - US DOLLAR			
668	26	28NOV00		279 24	2 605,281 12	-29,529 37 S		11SEP00 TO 11SEP00
	2,600,000 00						00 S	29,529 37 S
694	2	29NOV00		18 00	200,000 00	-2,768 00 S		31AUG00 TO 31AUG00
	200,000 00						00 S	-2,768 00 S
814	58	11DEC00		593 92	5,806,343 75	-127,468 92 S		12SEP00 TO 12SEP00
	5,800,000 00						00 S	-127,468 92 S
042	8	13DEC00		80 00	802,125 00	-16,705 00 S		08SEP00 TO 08SEP00
	800,000 00						00 S	-16,705 00 S
91999F991 TOTAL				1,718 16	17,691,812 37	-304,796 42 S	00	-304,796 42 S
				00	00	00	00	00
FV 780	92399G969	U S TREAS NOTES 5YR MAR01		54 00	607,031 25	-17,585 25 S		16NOV00 TO 16NOV00
	600,000 00	26FEB01					00 S	-17,585 25 S
789	5	27FEB01		45 00	505,859 38	-16,373 12 S		16NOV00 TO 16NOV00
	500,000 00						00 S	-16 373 12 S
794	7	28FEB01		70 00	716,570 31	-15,655 94 S		13DEC00 TO 13DEC00
	700,000 00						00 S	-15,655 94 S
059	5	06MAR01		45 00	506,390 62	-15,685 63 S		16NOV00 TO 29NOV00
	500 000 00						00 S	-15 685 63 S
116	6	13MAR01		60 00	625,570 32	-2,802 18 S		13DEC00 TO 27FEB01
	600,000 00						00 S	-2,802 18 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	BASE - PROCEEDS	CLOSE EX NOTIONAL COST	RATE FUTURE GN/LS	NET BASE FUTURE GN/LS	TRD DTS OF ORIG TRDS
(CONTINUED)					USD - US DOLLAR			
92399G969 TOTAL				274 00	2,961,421 88	-68,102 12 S	00	-68,102 12 S
				00	00	00	00	00
FV 790	92399G977	U S TREAS NOTES 10YR MAR01		10 74	102,156 25	-3,729 49 S		29NOV00 TO 29NOV00
	100,000 00	28FEB01					00 S	-3,729 49 S
791	3	01MAR01		32 22	306,468 75	-12,500 97 S		29NOV00 TO 29NOV00
	300,000 00						00 S	-12,500 97 S
159	1	19MAR01		10 74	102,156 25	-4,854 49 S		29NOV00 TO 29NOV00
	100,000 00						00 S	-4,854 49 S
92399G977 TOTAL				53 70	510,781 25	-21,084 95 S	00	-21,084 95 S
				00	00	00	00	00
FV 174	92399Y986	U S TREAS NOTE 5YR FSEP00		468 00	5,028,968 73	-137,374 27 S		17MAY00 TO 17MAY00
	5,200,000 00	01AUG00					00 S	-137,374 27 S
423	14	18AUG00		126 00	1,353,953 12	-37,860 38 S		17MAY00 TO 17MAY00
	1,400 000 00						00 S	-37,860 38 S
621	50	30AUG00		450 00	4,887,539 05	-92,598 45 S		17MAY00 TO 06JUL00
	5,000,000 00						00 S	-92,598 45 S
635	21	31AUG00		189 00	2,082,921 88	-14,642 12 S		06JUL00 TO 07JUL00
	2,100,000 00						00 S	-14,642 12 S
698	8	08SEP00		80 00	793,250 00	-7,830 00 S		11JUL00 TO 11JUL00
	800,000 00						00 S	-7,830 00 S
727	26	11SEP00		279 24	2,588,625 00	-14,091 74 S		14AUG00 TO 14AUG00
	2,600,000 00						00 S	-14 091 74 S

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	DESCRIPTION - PROCEEDS	CLOSE NOTIONAL COST	EX RATE FUTURE	CM/LS FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE CM/LS
(CONTINUED)										
USD - US DOLLAR										
728	5,800,800	58 12SEP00		593 92	5,781,875 00		1 000000	-18,718 92 S	11AUG00 TO 11AUG00	00 S -18,718 92 S
92399Y984 TOTAL										
				2,186 14 00	22,517,132 78 00			-323,115 88 S 00		00 00 -323,115 88 S 00
TY 513	3,100,000	31 23AUG00	92399Z975 U S TREAS NOTES 10YRSEP00	332 94	3,048,171 88		1 000000	-54,098 56 S	14JUL00 TO 14JUL00	00 S -54,098 56 S
603	3,100,000	31 28AUG00		332 94	3,048,171 87		1 000000	-46,348 57 S	14JUL00 TO 14JUL00	00 S -46,348 57 S
725	500,000	5 11SEP00		53 70	491,640 43		1 000000	-9,663 87 S	14JUL00 TO 14JUL00	00 S -9,663 87 S
92399Z975 TOTAL										
				719 58 00	4,587,984 38 00			-110,110 28 S 00		00 00 -110,110 28 S 00
TY 696	500,000	5 29NOV00	93299C975 U S TREAS NOTES 10YRDEC00	53 70	500,820 31		1 000000	-9,389 64 S	11SEP00 TO 11SEP00	00 S -9,389 64 S
US 287	100,000	1 22MAR01	93599D913 U S TREAS BONDS FUTUJUN01	10 74	105,250 00		1 000000	-1,435 74 S	13MAR01 TO 13MAR01	00 S -1,435 74 S
421	2,700,000	27 09APR01		289 98	2,853,000 00		1 000000	37,960 82 S	13MAR01 TO 19MAR01	00 S 37,960 82 S
93599D913 TOTAL										
				300 72 00	2,958,250 00 00			36,324 28 S 00		00 00 36,324 28 S 00

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	DESCRIPTION - PROCEEDS	CLOSE NOTIONAL COST	EX RATE FUTURE	CM/LS FUTURE CM/LS	BASE CURR CM/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE CM/LS
(CONTINUED)										
USD - US DOLLAR										
TY 543	500,000	5 26APR01	93599E929 U S TREAS NOTES 10YRJUN01	53 70	529,773 46		1 000000	5,969 74 S	28FEB01 TO 19MAR01	00 S 5,969 74 S
FV 062	900,000	9 29MAY01	936997980 U S TREAS NOTES 5YR JUN01	81 00	940,453 13		1 000000	8,872 13 S	26FEB01 TO 27FEB01	00 S 8,872 13 S
866	700,000	7 30MAY01		63 80	732,554 69		1 000000	8,429 19 S	27FEB01 TO 04MAR01	00 S 8,429 19 S
133	1,300,000	13 04JUN01		130 00	1,363,914 86		1 000000	11,377 81 S	28FEB01 TO 13MAR01	00 S 11,377 81 S
137	2,300,000	23 04JUN01		235 52	2,426,500 00		1 000000	33,545 73 S	19MAR01 TO 19MAR01	00 S 33,545 73 S
936997980 TOTAL										
				509 52 00	5,463,421 88 00			42,224 86 S 00		00 00 42,224 86 S 00
USD TOTAL										
	64,950,000	618 00		6,094 78	64,617,023 29			-802,105 87 ST 00 S3 00 S5	00 LT 00 ST 00 S3 00 S5	-802,105 87 ST 00 S3 00 S5
BUY TO CLOSE TOTAL										
	777,250,000	748 00		7,306 56	73,102,645 15			-855,832 80 LT 26 ST 00 S3 00 S5	00 LT 00 ST 00 S3 00 S5	-855,832 26 ST 00 S3 00 S5

Futures Total
(see p 112 for detail)

312,886 30

855,832 26

<542,945 967

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	PRINCIPAL NET	MAT DATE MAY RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS
* * * AVERAGE FUND * * *							
EQUITY							
880210208	TEMPLETON INSTL FDS INC 025 43 874 258	398,378 26	EMERGING SER 461,812 23	03NOV00 -63,433 97	03NOV00	1 000000 00	-63 433 97
	028 1,231,527 094	10,000,000 00	12,931,991 04	24APR01 -2,931 991 04	24APR01	1 000000 00	-2,931,991 04
	029 1,123 595 506	10,000,000 00	11,798,625 53	08JUN01 -1,798,625 53	08JUN01	1 000000 00	-1 798,625 53
880210208	TOTAL	20,398,378 26	25,192 428 80	-4,794,050 54			-4,794 050 54
USD TOTAL		20 398,378 26	25,192 428 80	-4 794 050 54			-4 794,050 54
EQUITY TOTAL		<u>20,398 378 26</u>	<u>25,192,428 80</u>	<u>-4,794,050 54</u>			<u>4,794,050 54</u>

FUND TOTAL LOSSES	SEC LOSS	CURR LOSS	TOTAL LOSS
GROSS LOSSES			
EQUITY	-4,794,050 54	00	-4,794 050 54
FUND TOTAL	-4 794,050 54	00	-4,794,050 54

PIMCO - 21A4

EWING MARION KAUFFMAN FOUNDATION

OTHER REALIZED GAIN/LOSS ACTIVITY

Fund	Post Date	Amount Received	Disbursed Amount	Posting Amount	Cash Description	Cash Manual Description Line 1
21A4	1/22/2001	-	2 187 50	(2 187 50)	MARGIN VARIATION - FIXED	REVISION ON OPEN PRICE OF MARCH FIVE YEAR
21A4	1/5/2001	-	46 44	(46 44)	MARGIN VARIATION - FIXED	ADJ PER PIMCO
21A4	9/13/2000	25 195 36	-	25 195 36	MARGIN VARIATION - FIXED	CONVERSION OFFSET ENTRY EFFECTIVE 7/31
		<u>25,195 36</u>	<u>2,233 94</u>	<u>22,961 42</u>		
21A4	2/23/2001	-	1,946 07	(1,946 07)	MARGIN VARIATION - FIXED	OFFSET TO MV CONVERSION
21A4	1/9/2001	359 408 27	-	359 408 27	FOREIGN CAPITAL GAINS TAX	SHORT TERM CAPITAL GAINS
21A4	1/9/2001	123 470 25	-	123 470 25	FOREIGN CAPITAL GAINS TAX	SHORT TERM CAPITAL GAINS
21A4	1/9/2001	12 901 37	-	12,901 37	FOREIGN CAPITAL GAINS TAX	SHORT TERM CAPITAL GAINS
21A4	1/9/2001	8 106 63	-	8 106 63	FOREIGN CAPITAL GAINS TAX	SHORT TERM CAPITAL GAINS
21A4	1/9/2001	108 029 90	-	108 029 90	FOREIGN CAPITAL GAINS TAX	LONG TERM CAPITAL GAINS
21A4	1/9/2001	241 532 54	-	241 532 54	FOREIGN CAPITAL GAINS TAX	SHORT TERM CAPITAL GAINS
		<u>853,448 96</u>	<u>-</u>	<u>853,448 96</u>		
TOTAL		<u><u>878,644 32</u></u>	<u><u>4,180 01</u></u>	<u><u>874,464 31</u></u>		

PIMCO - 21A4				
EWING MARION KAUFFMAN FOUNDATION				
FIXED INCOME - ADJUSTMENTS TO "PRINCIPAL NET" AND "COST" AMOUNTS				
	page	Principal Net	Cost	Realized gain/loss
Total per report (p 47)		847,100,867 65	844,296,370 92	
99LKRNI18	8	(18,196 00)	18,196 00	
99LKRRI19	8	(14,250 60)	14,250 60	
99LKRSI17	8	(9,957 15)	9,957 15	
4589989M5	11	(35,008 52)	35,008 52	
912810FM5, lot 457	42	(4,416,250 00)	(4,366,250 00)	
912810FM5, lot 457	42	4,366,250 00	4,416,250 00	
912810FM5, lot 459	42	(4,415,000 00)	(4,415,445 84)	
912810FM5, lot 459	42	4,415,445 84	4,415,000 00	
912810FM5, lot 461	42	(4,372,500 00)	(4,414,606 28)	
912810FM5, lot 461	42	4,414,606 28	4,372,500 00	
912810FM5, lot 463	42	(4,457,500 00)	(4,372,241 60)	
912810FM5, lot 463	42	4,372,241 60	4,457,500 00	
912810FM5, lot 465	42	(4,460,468 75)	(4,456,727 92)	
912810FM5, lot 465	42	4,456,727 92	4,460,468 75	
912827T85, lot 724	43	(533,395 00)	(528,085 51)	
912827T85, lot 724	43	528,085 51	533,395 00	
9128276N7, lot 430	45	(8,669,875 00)	(8,662,148 44)	
9128276N7, lot 430	45	8,662,148 44	8,669,875 00	
9128276N7, lot 432	45	(5,497,875 00)	(5,440,569 12)	
9128276N7, lot 432	45	5,440,569 12	5,497,875 00	
9128276N7, lot 446	45	(2,792,812 50)	(2,755,473 04)	
9128276N7, lot 446	45	2,755,473 04	2,792,812 50	
9128276N7, lot 448	45	(17,232,312 50)	(17,073,085 46)	
9128276N7, lot 448	45	17,073,085 46	17,232,312 50	
9128276N7, lot 450	45	(17,503,687 50)	(17,226,682 26)	
9128276N7, lot 450	45	17,226,682 26	17,503,687 50	
Adjustment needed		(717,773 05)	717,773 05	
Fixed Income Total		846,383,094 60	845,014,143 97	1,368,950 63
OPTIONS - SUMMARY OF TRANSACTIONS				
	page	Principal Net	Cost	Realized gain/loss
options sold	90	-	7,201 49	(7,201 49)
options boughtback	91	40,936 75	97 519 83	(56,583 08)
options expired-purchased	93	-	56,340 26	(56,340 26)
options expired-written	96	275,504 01	-	275,504 01
Options Total		316,440 76	161,061 58	155,379 18
FUTURES - SUMMARY OF TRANSACTIONS				
Sell to Close	103	312,886 30	-	312,886 30
Buy to Close	110	-	855,832 26	(855,832 26)
Futures Total		312,886 30	855,832 26	(542,945 96)

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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CLOSINGS							
FIXED INCOME							
US DOLLARS							
US 10YR NOTE FUT							
US 10YR NOTE FUTURE EXPIRES							
29SEP2000 CHICAGO BOARD OF TRADE							
(BT-STD 3921519)							
CLOSE LONG FUTURES CONTRACT							
THROUGH GOLDMAN, SACHS AND CO							
/NEW YORK							
US 10YR NOTE FUTURE EXPIRES							
14-JUL-00 USD (19,000)							
US 10YR NOTE FUTURE EXPIRES							
14-JUL-00 USD (23,000)							
28SEP2000 CHICAGO BOARD OF TRADE							
(BT-STD 3921519)							
CLOSE LONG FUTURES CONTRACT							
THROUGH SMITH BARNEY INC							
TOTAL US 10YR NOTE FUT							
USD							
TOTAL US DOLLARS							
USD							
TOTAL FIXED INCOME							
USD							
TOTAL CLOSINGS							
USD							

CORPORATE ACTIONS							
FIXED INCOME							
US DOLLARS							
STRUCTURED ASSET							
STRUCTURED ASSET SECURITIES CORP							
30-JUN-00 USD (49,868 78)							
SERIES 1999-ALSS 6.750% DTD							
01MAY1999 DUE 25JUL2029							
(BT-STD 3262976)							
DIVIDEND PAYMENT - RETURN OF							
CAPITAL							

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL COMPONENT			DATE/ UNITS	DESCRIPTION
				PROCEEDS	COST		
	EUR		2,520 00	2,520 00	2,392 03	07-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0535 EUR/USD
	EUR	(1,610 00)	(1,610 00)	(1,610 00)	(1,533 77)	10-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0497 EUR/USD
	EUR	2,240 00	2,240 00	2,240 00	2,130 09	11-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0516 EUR/USD
	EUR	(1,610 00)	(1,610 00)	(1,610 00)	(1,520 45)	12-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0589 EUR/USD
	EUR	1,330 00	1,330 00	1,330 00	1,243 69	13-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0694 EUR/USD
	EUR	(3,570 00)	(3,570 00)	(3,570 00)	(3,345 83)	14-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0670 EUR/USD
	EUR	(2,10 00)	(2,10 00)	(2,10 00)	(1,96 30)	17-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0698 EUR/USD
	EUR	280 00	280 00	280 00	261 02	18-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0727 EUR/USD
	EUR	210 00	210 00	210 00	194 09	19-JUL-00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0820 EUR/USD

EMK FOUNDATION/PI/MCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS									
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION			
					20-JUL-00	EUR	2,870 00	2,870 23	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0817 EUR/USD
					24-JUL-00	EUR	350 00	350 00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0718 EUR/USD
					25-JUL-00	EUR	1,750 00	1,647 21	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0624 EUR/USD
					28-JUL-00	EUR	2,660 00	2,506 36	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0613 EUR/USD
					27-JUL-00	EUR	(630 00)	(591 66)	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0648 EUR/USD
					30-JUL-00	EUR	(1,260 00)	(1,168 07)	EUR (BT-STD 2119152) VARIATION MARGIN PAID FX RATE 1 0787 EUR/USD
					31-JUL-00	EUR	280 00	280 00	EUR (BT-STD 2119152) VARIATION MARGIN RECEIVED FX RATE 1 0792 EUR/USD
						EUR	2,310 00	2,310 00	TOTAL EURO
						USD	2,118 01	2,118 01	TOTAL ECONOMIC AND MONETARY UNION (EMU)
						EUR	2,310 00	2,310 00	TOTAL EMU IN-COUNTRIES

EMK FOUNDATION/PI/MCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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					31-JUL-00	EMU OUT-COUNTRIES UNITED KINGDOM JP MORGAN EUR JP MORGAN EUR INITIAL MARGIN (BT-STD 2975457) VARIATION MARGIN RECEIVED AT 1 0000000 FX RATE 1 0792 EUR/USD
		280 00	280 00	280 00		
		259 45	259 45	259 45		
					31-JUL-00	JP MORGAN EUR INITIAL MARGIN (BT-STD 2975457) VARIATION MARGIN RECEIVED FX RATE 1 0792 EUR/USD
		2,520 00	2,520 00	2,520 00		
		2,335 06	2,335 06	2,335 06		
		2,800 00	2,800 00	2,800 00		TOTAL JP MORGAN EUR
		2,594 51	2,594 51	2,594 51		
		2,800 00	2,800 00	2,800 00		TOTAL UNITED KINGDOM
		2,594 51	2,594 51	2,594 51		
		2,800 00	2,800 00	2,800 00		TOTAL EMU OUT-COUNTRIES
		2,594 51	2,594 51	2,594 51		
		5,110 00	5,110 00	5,110 00		TOTAL EURO
		4,712 52	4,712 52	4,712 52		
		24,171 78	24,171 78	24,171 78	03-JUL-00	US DOLLARS US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
		24,171 78	24,171 78	24,171 78		
					03-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
		(16,968 39)	(16,968 39)	(16,968 39)		
					05-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
		7,562 50	7,562 50	7,562 50		
					05-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
		4,410 81	4,410 81	4,410 81		

EMK FOUNDATION/PIMCO 221689
INVESTMENTS ACQUIRED AND DISPOSED
FROM 01-JUL-00 TO 31-JUL-00
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT	DESCRIPTION
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14,082 64	14,082 64	14,082 64	14,082 64	14,082 64			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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(14,359 28)	(14,359 28)	(14,359 28)	(14,359 28)	(14,359 28)			US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
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(11,065 49)	(11,065 49)	(11,065 49)	(11,065 49)	(11,065 49)			US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
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24,437 50	24,437 50	24,437 50	24,437 50	24,437 50			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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7,110 06	7,110 06	7,110 06	7,110 06	7,110 06			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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(1,812 50)	(1,812 50)	(1,812 50)	(1,812 50)	(1,812 50)			US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
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3,546 19	3,546 19	3,546 19	3,546 19	3,546 19			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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707 38	707 38	707 38	707 38	707 38			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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4,562 50	4,562 50	4,562 50	4,562 50	4,562 50			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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625 04	625 04	625 04	625 04	625 04			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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6,031 82	6,031 82	6,031 82	6,031 82	6,031 82			US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
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EMK FOUNDATION/PI/MCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS							
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION	
		(1,546 97)	(1,546 97)		12-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
		(20,250 57)	(20,250 57)		13-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
		(1,875 04)	(1,875 04)		13-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
		32,921 97	32,921 97		13-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
		49,032 75	49,032 75		14-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
		3,625 04	3,625 04		14-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
		(30,654 00)	(30,654 00)		14-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
		2,000 00	2,000 00		17-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
		34,250 00	34,250 00		17-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
		(27,718 75)	(27,718 75)		17-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
		906 25	906 25		18-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS							
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION	
(1,843 75)	(1,843 75)	(1,843 75)	(1,843 75)	(1,843 75)	19-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
(4,875 04)	(4,875 04)	(4,875 04)	(4,875 04)	(4,875 04)	20-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
(83,485 06)	(83,485 06)	(83,485 06)	(83,485 06)	(83,485 06)	20-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
56,515 96	56,515 96	56,515 96	56,515 96	56,515 96	20-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
11,250 00	11,250 00	11,250 00	11,250 00	11,250 00	21-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
(4,281 25)	(4,281 25)	(4,281 25)	(4,281 25)	(4,281 25)	21-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
(250 00)	(250 00)	(250 00)	(250 00)	(250 00)	21-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
1,000 00	1,000 00	1,000 00	1,000 00	1,000 00	24-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
17,125 00	17,125 00	17,125 00	17,125 00	17,125 00	24-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED	USD
(4,109 71)	(4,109 71)	(4,109 71)	(4,109 71)	(4,109 71)	24-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD
(250 00)	(250 00)	(250 00)	(250 00)	(250 00)	25-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID	USD

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17 AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	CURRENCY COMPONENT			
TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION	

406 25	406 25	406 25	25-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
(4,281 25)	(4,281 25)	(4,281 25)	25-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
(3,109 04)	(3,109 04)	(3,109 04)	26-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
(17,125 00)	(17,125 00)	(17,125 00)	27-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
28,827 79	28,827 79	28,827 79	27-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
(1,000 00)	(1,000 00)	(1,000 00)	27-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
375 04	375 04	375 04	30-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
6,422.56	6,422.56	6,422.56	30-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
(5,906 25)	(5,906 25)	(5,906 25)	30-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN RECEIVED
(375 04)	(375 04)	(375 04)	31-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID
(8,312 50)	(8,312 50)	(8,312 50)	31-JUL-00	US DOLLAR (BT-STD 0184941) VARIATION MARGIN PAID

EMK FOUNDATION/P/MCO 221889
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	CURRENCY COMPONENT				DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
						US DOLLAR	31-JUL-00	(8,422 56)	(6,422 56)	(6,422 56)		
						VARIATION MARGIN PAID (BT-STD 0184941)						
						TOTAL US DOLLAR		70,029 37	70,029 37	70,029 37		
						GOLDMAN USD MARGIN	31-JUL-00	(9,271 97)	(9,271 97)	(9,271 97)		
						VARIATION MARGIN PAID (BT-STD 0232640)						
						LEHMAN BR USD MGRN	31-JUL-00	2,546 55	2,546 55	2,546 55		
						VARIATION MARGIN RECEIVED AT (BT-STD 2679320)						
						SALOMON BROS USD MARGIN	31-JUL-00	(1,815 08)	(1,815 08)	(1,815 08)		
						VARIATION MARGIN PAID AT 1 0000000 (BT-STD 4053168)						
						SALOMON BROS USD MARGIN	31-JUL-00	(750 03)	(750 03)	(750 03)		
						VARIATION MARGIN PAID (BT-STD 4053168)						
						TOTAL SALOMON BROS USD		(2,565 11)	(2,565 11)	(2,565 11)		
						TOTAL US DOLLARS		60,738 84	60,738 84	60,738 84		
						TOTAL CASH AND EQUIVALENTS		65,451 36	65,451 36	65,451 36		
						TOTAL MARGIN PAYMENTS		65,451 36	65,451 36	65,451 36		

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	USD		1,400,000 00	1,400,000 00	(1,415,712 00)	03-JUL-00	CLEVELAND ELECTRIC/TOLEDO EDISON SERIES B 7 1/8% DTD 01JUL1997 DUE 01JUL2000 (BT-STD 1715967) MATURITY TO SETTLE ON 03-JUL-00 THROUGH BANKERS TRUST COMPANY NEW YORK/NEW YORK AT 100 0000000
MATURITIES							
FIXED INCOME							
USD DOLLARS							
	USD		1,400,000 00	1,400,000 00	(1,415,712 00)		
TOTAL US DOLLARS							
	USD		1,400,000 00	1,400,000 00	(1,415,712 00)		
TOTAL FIXED INCOME							
TOTAL MATURITIES							

	USD		1,400,000 00	1,400,000 00	(1,415,712 00)		
OPENINGS							
EQUITIES							
USD DOLLARS							

	USD		3,326 67	3,326 67	(3,326 67)	06-JUL-00	US 10YR 1 NT SEP STRIKE 100 00 EXPIRES 19AUG2000 CHICAGO BRD OF TRADE (BT-STD 4009790) WRITE COVERED CALL OPTION TO SETTLE ON 07-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000
	USD		7,022 97	7,022 97	(7,022 97)	06-JUL-00	US 10YR 1 NOTE SEP 00 CALL OPTION STRIKE 100 00 EXPIRES 19AUG2000 CHICAGO BRD OF TRADE (BT-STD 4009790) WRITE COVERED CALL OPTION TO SETTLE ON 07-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
US 10YR T NOTE SEP 00 CALL OPTION STRIKE 100 00 EXPIRES 19AUG2000 CHICAGO BRD OF TRADE (BT-STD 4009790) WRITE COVERED CALL OPTION TO SETTLE ON 14-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000	13-JUL-00	USD	(4,195 81)	4,195 81			
TOTAL US 10YR T NT SEP		USD	(14,545 45)	14,545 45			
US 10YR NOTE FUTURE SEPT 00 PUT OPTION STRIKE 97 00 EXPIRES 18AUG2000 CHICAGO BOARD OF TRADE (BT-STD 4015633) WRITE PUT OPTION TO SETTLE ON 17-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000	14-JUL-00	USD	(4,195 81)	4,195 81			
US 10YR NOTE FUTURE SEPT 00 PUT OPTION STRIKE 97 00 EXPIRES 19AUG2000 CHICAGO BOARD OF TRADE (BT-STD 4015633) WRITE PUT OPTION TO SETTLE ON 18-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000	17-JUL-00	USD	(9,340 07)	9,340 07			
US 10YR NOTE FUTURE SEPT 00 PUT OPTION STRIKE 97 00 EXPIRES 18AUG2000 CHICAGO BOARD OF TRADE (BT-STD 4015633) WRITE PUT OPTION TO SETTLE ON 19-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000	18-JUL-00	USD	(3,819 64)	3,819 64			
TOTAL US 10YR NOTE FUT		USD	(17,355 52)	17,355 52			
TOTAL US DOLLARS		USD	(31,900 97)	31,900 97			
TOTAL EQUITIES		USD	(31,900 97)	31,900 97			

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
	USD					11-JUL-00 USD (8 000)	US 5YR NOTE FUTURE EXPIRES 30SEP2000 CHICAGO BOARD OF TRADE (BT-STD 3959206) OPEN SHORT FUTURES CONTRACT THROUGH SALOMON BROTHERS INC, NY /NEW YORK
	USD						TOTAL US 5YR NOTE FUT
	USD						TOTAL US DOLLARS
	USD						TOTAL FIXED INCOME
	USD						MISCELLANEOUS
	USD						3MO EURO\$ FUT STRIKE 93 25 EXPIRES 19MAR2001 CHICAGO MERCANTILE EXCHANGE (BT-STD 3959187) WRITE COVERED CALL OPTION TO SETTLE ON 17-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000
	USD					14-JUL-00 USD (19 000)	3MO EURO\$ FUTURE CALL OPTION STRIKE 92 75 EXPIRES 19MAR2001 CHICAGO MERCANTILE EXCHANGE (BT-STD 3959187) WRITE COVERED CALL OPTION TO SETTLE ON 17-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000
	USD					14-JUL-00 USD (19 000)	3MO EURO\$ FUT PUT STRIKE 92 75 EXPIRES 19MAR2001 CHICAGO MERCANTILE EXCHANGE (BT-STD 3959198) WRITE PUT OPTION TO SETTLE ON 17-JUL-00 THROUGH GOLDMAN, SACHS AND CO /NEW YORK AT 1 0000000
	USD						TOTAL US DOLLARS
	USD						TOTAL MISCELLANEOUS
	USD						TOTAL OPENINGS

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	81 50		81 50	326,000 00	(325,918 50)	27-JUL-00 USD (326,000 000)	PRINCIPAL PAYMENTS CASH AND EQUIVALENTS US DOLLARS DOMINION RES I C/P DOMINION RES INC COMMERCIAL PAPER FLT RT DTD 27JAN2000 DUE 26JAN2001 (BT-STD 3815642) PRINCIPAL PAYDOWN
TOTAL US DOLLARS	81 50		81 50	326,000 00	(325,918 50)		

	81 50		81 50	326,000 00	(325,918 50)	25-JUL-00 USD (1,546 787)	FIXED INCOME US DOLLARS FMA 01AUG28 FEDERAL NATIONAL MORTGAGE ASSOC FLT RT PL# 65561 01AUG28 (BT-STD 0288301) PRINCIPAL PAYDOWN
TOTAL CASH AND EQUIVALENTS	81 50		81 50	326,000 00	(325,918 50)		

	(8 21)		(8 21)	1,546 78	(1,555 00)	25-JUL-00 USD (1,669 187)	FMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#013206 FLT RT DTD 01SEP1985 DUE 01AUG2025 (BT-STD 0678236) PRINCIPAL PAYDOWN
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	(8 66)		(8 66)	1,669 19	(1,678 05)	25-JUL-00 USD (1,425 929)	FMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#065387 FLT RT DTD 01SEP1988 DUE 01MAY2018 (BT-STD 0680894) PRINCIPAL PAYDOWN
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	(7 57)		(7 57)	1,425 93	(1,433 50)	25-JUL-00 USD (54 521)	FMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#065583 ADJ RT DTD 01SEP1988 DUE 01SEP2028 (BT-STD 0680900) PRINCIPAL PAYDOWN
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	(0 29)		(0 29)	54 52	(54 81)		EMK FOUNDATION/PMCO 221689 FROM 01-JUL-00 TO 31-JUL-00 INVESTMENTS ACQUIRED AND DISPOSED UPDATES THROUGH 17-AUG-00 PREPARED DATE 17-AUG-00
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INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	242 89	242 89	8,933 85	(8,690 96)	25-JUL-00 USD (8,933 849)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#250009 6 500% DTD 01APR1994 DUE 01APR2009 (BT-STD 0688956) PRINCIPAL PAYDOWN
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	34 70	34 70	1,708 39	(1,673 69)	25-JUL-00 USD (1,708 392)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#250354 6 500% DTD 01AUG1895 DUE 01SEP2010 (BT-STD 0689277) PRINCIPAL PAYDOWN
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	401 53	401 53	14,601 09	(14,199 56)	25-JUL-00 USD (14,601 092)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#332895 6 000% DTD 01DEC1895 DUE 01DEC2010 (BT-STD 0729864) PRINCIPAL PAYDOWN
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	(75 96)	(75 96)	10,128 95	(10,204 91)	25-JUL-00 USD (10,128 945)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#332899 6 500% DTD 01DEC1995 DUE 01DEC2010 (BT-STD 0729868) PRINCIPAL PAYDOWN
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	34 95	34 95	878 18	(843 23)	25-JUL-00 USD (878 183)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#341887 6 000% DTD 01APR1996 DUE 01APR2011 (BT-STD 0736244) PRINCIPAL PAYDOWN
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	36 64	36 64	1,412 35	(1,375 71)	25-JUL-00 USD (1,412 348)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#250768 6 500% DTD 01OCT1996 DUE 01OCT2011 (BT-STD 1096138) PRINCIPAL PAYDOWN
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EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	FNMMA	FEDERAL NATIONAL MORTGAGE	ASSOCIATION POOL#364683 7 000% DTD	(5,549 041)	25-JUL-00	USD	(5,507 42)	5,549 04	41 62	41 62
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	FHLMC	FEDERAL HOME LOAN MORTGAGE	CORPORATION POOL#E00491 6 500% DTD	(9,690 685)	31-JUL-00	USD	(9,626 42)	9,690 69	264 27	264 27
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	FHLMC	FEDERAL HOME LOAN MORTGAGE	CORPORATION POOL#E67022 7 500% DTD	(2,043 329)	31-JUL-00	USD	(2,060 57)	2,043 33	(17 24)	(17 24)
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	FHLMC	FEDERAL HOME LOAN MORTGAGE CORP	6 500% DTD 01APRIL1997 DUE	(3,689 758)	17-JUL-00	USD	(3,591 17)	3,689 76	88 59	88 59
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	AMRESCO RES SECS	AMRESCO RESIDENTIAL SECS SERIES	1998-1 CLASS A7 FLT RT DTD 12FEB98	(170,997 494)	25-JUL-00	USD	(178,668 67)	170,997 49	328 62	328 62
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	FNMMA	FEDERAL NATIONAL MORTGAGE	ASSOCIATION POOL#004567 ADJ RATE	(230 029)	25-JUL-00	USD	(231 25)	230 03	(1 22)	(1 22)
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EMK FOUNDATION/PIMCO 221688
 INVESTMENTS ACQUIRED AND DISPOSED
 FROM 01-JUL-00 TO 31-JUL-00
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
			(1 46)	275 41	(276 87)	25-JUL-00 USD (275 410)	FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#020096 FLT RT DTD (BT-STD 2136382) 01FEB1985 DUE 01SEP2024 PRINCIPAL PAYDOWN
			(0 24)	46 03	(46 27)	25-JUL-00 USD (46 029)	FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#054633 FLT RT DTD 01SEP1987 DUE 01SEP2017 (BT-STD 2162261) PRINCIPAL PAYDOWN
			(0 60)	113 14	(113 74)	25-JUL-00 USD (113 138)	FEDERAL NATIONAL MORTGAGE ASSOCIATION POOL#072171 FLT RT DTD 01FEB1989 DUE 01JAN2019 (BT-STD 2175139) PRINCIPAL PAYDOWN
			(748 18)	52,619 17	(53,367 35)	30-JUN-00 USD (52,619 170)	FHLMC FEDERAL HOME LOAN MORTGAGE CORPORATION POOL#786404 ADJ RT DTD 01JUN1898 DUE 01OCT2027 (BT-STD 2643043) PRINCIPAL PAYDOWN
TOTAL US DOLLARS			613 98	295,813 33	(295,199 35)	USD	
TOTAL FIXED INCOME			613 98	295,813 33	(295,199 35)	USD	
TOTAL PRINCIPAL PAYMENTS			695 48	621,813 33	(621,117 85)	USD	

EMK FOUNDATION/PIMCO 221869
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	8 93	8 93	8 93	8 93	- 0 -	280 000 EUR	31-JUL-00 JP MORGAN EUR INITIAL MARGIN (BT-STD 2975457) PURCHASE TO SETTLE ON 31-JUL-00 THROUGH JP MORGAN INVESTMENT MGMT/ NEW YORK INC AT 1 0000000 FX RATE 1 0792 EUR/USD
	71 42	71 42	71 42	71 42	- 0 -	2,520 000 EUR	31-JUL-00 JP MORGAN EUR INITIAL MARGIN (BT-STD 2975457) PURCHASE TO SETTLE ON 31-JUL-00 THROUGH JP MORGAN INVESTMENT MGMT/ NEW YORK INC AT 1 0000000 FX RATE 1 0792 EUR/USD
	80 35	80 35	80 35	80 35	2,800 00	USD	TOTAL JP MORGAN EUR
	80 35	80 35	80 35	80 35	2,800 00	EUR	TOTAL UNITED KINGDOM
	80 35	80 35	80 35	80 35	2,800 00	USD	TOTAL EMU OUT-COUNTRIES
	80 35	80 35	80 35	80 35	2,800 00	EUR	TOTAL EURO

US DOLLARS

BT INSTITUTIONAL
BT INSTITUTIONAL LIQUID ASSETS FUND
(BT-STD 0383107)
PURCHASE MONEY MARKET MUTUAL
FUNDS TO SETTLE ON 05-JUL-00
AT 1 0000000

05-JUL-00 USD 5,767,430 820

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/ UNITS	COST	PROCEEDS	TOTAL	DESCRIPTION
CURRENCY COMPONENT					

	25-JUL-00	NZD 401,083 76	NZD 401,083 76		NEW ZEALAND DOLLARS
					FNMA
					FEDERAL NATIONAL MORTGAGE
					ASSOCIATION 7.25% DTD 20JUN1997 DUE
					20JUN2002 NZD1000
					(SEDOL 5261352)
					PURCHASE TO SETTLE ON 25-AUG-00
					THROUGH CS FIRST BOSTON
					GROUP/NEW YORK
					AT 100 2709400
					FX RATE 2 1676 NZD/USD
					ACCRUED INTEREST (5,229 510)
					TOTAL NEW ZEALAND DOLLARS

	05-JUL-00	USD 856,762 50	USD 930,000 000		US DOLLARS
					BRAZIL (REP OF)
					BRAZIL(FEDERATIVE REPUBLIC OF)
					SERIES E-L FLT RT DTD 15APR1994 DUE
					15APR2006 (REFER FROM 5122307)
					(SEDOL 4147378)
					PURCHASE TO SETTLE ON 10-JUL-00
					THROUGH JP MORGAN SECURITIES/ NEW
					YORK
					AT 92 125000
					ACCRUED INTEREST (16,003 750)
					US 1-NOTE 15MAY05
					U S GOVERNMENT TREASURY NOTES
					6.5% DTD 15MAY1995 DUE 15MAY2005
					(SEDOL 2935605)
					PURCHASE TO SETTLE ON 10-JUL-00
					THROUGH BANK OF NEW
					YORK/BARCLAYS DE ZOETE WEDD
					AT 101 2812500
					ACCRUED INTEREST (4,945 650)

1,484 38 1,484 38 1,484 38

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
						USD	17-JUL-00	GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7 5% DTD 03AUG1999 DUE 21SEP2029 (BT-STD 3420580) PURCHASE TO SETTLE ON 21-SEP-00 THROUGH SALOMON BROTHERS AT 98 7773400
						USD	06-JUL-00	US TREAS BILL UNITED STATES TREAS BILL 6 0% DTD 15AUG1999 DUE 15AUG2004 (REFE FROM XZH26U7) (SEDOL 2448664) PURCHASE TO SETTLE ON 06-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 89 1250000
	6,562.50		6,562.50	6,562.50		USD	10-JUL-00	UNITED STATES TREAS BILL 6 0% DTD 15AUG1999 DUE 15AUG2004 (REFE FROM XZH26U7) (SEDOL 2448664) PURCHASE TO SETTLE ON 11-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 89 1562500
						USD	12-JUN-00	GNMA GNMA TBA 7.500% 01JUN2030 (BT-STD 3989189) PURCHASE TO SETTLE ON 24-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 99 0312500
						USD		ACCRUED INTEREST (21,807 690)
						USD		TOTAL US TREAS BILL
						USD		2,881,468 75
						USD		17,469,112 50
						USD		17,640,000 000
	6,562.50		6,562.50			USD		

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
CURRENCY COMPONENT						

	GOLDMAN SACHS USD MARGIN				31-JUL-00	GOLDMAN SACHS AND CO / NEW YORK
	(BT-STD 0232640)			(9,271 97)		SALE TO SETTLE ON 31-JUL-00 THROUGH
	AT 1 0000000					

	BT INSTITUTIONAL LIQUID ASSETS FUND				03-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND
	(BT-STD 0383107)			(1,277,034 42)		SALE MONEY MARKET FUNDS
	AT 1 0000000					TO SETTLE ON 03-JUL-00

	BT INSTITUTIONAL LIQUID ASSETS FUND				06-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND
	(BT-STD 0383107)			(4,619,696 97)		SALE MONEY MARKET FUNDS
	AT 1 0000000					TO SETTLE ON 06-JUL-00

	BT INSTITUTIONAL LIQUID ASSETS FUND				07-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND
	(BT-STD 0383107)			(4,187,708 64)		SALE MONEY MARKET FUNDS
	AT 1 0000000					TO SETTLE ON 07-JUL-00

	BT INSTITUTIONAL LIQUID ASSETS FUND				10-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND
	(BT-STD 0383107)			(190,942 46)		SALE MONEY MARKET FUNDS
	AT 1 0000000					TO SETTLE ON 10-JUL-00

	BT INSTITUTIONAL LIQUID ASSETS FUND				12-JUL-00	BT INSTITUTIONAL LIQUID ASSETS FUND
	(BT-STD 0383107)			(448,034 04)		SALE MONEY MARKET FUNDS
	AT 1 0000000					TO SETTLE ON 12-JUL-00

EMK FOUNDATION/P/MCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
					31-JUL-00 USD (750 030)	SALOMON BROS USD MARGIN (BT-STD 4053168) SALE TO SETTLE ON 31-JUL-00 THROUGH SALOMON BROTHERS INC, NY /NEW YORK AT 1 0000000
						TOTAL SALOMON BROS USD
			2,565 11	(2,565 11)	USD	AMER ELEC POWER C/P AMER ELEC POWER PRIV COMMERCIAL PAPER DISC DTD 07JUL2000 DUE 12SEP2000 (BT-STD 4059268) SALE TO SETTLE ON 25-JUL-00 THROUGH BANC ONE CAPITAL CORP AT 98 7437500 ACCRUED INTEREST 11,574 310
			3,456,031 25	(3,456,031 25)	USD (3,500,000 000)	TEXAS UTILITIES COMMERCIAL PAPER 25-JUL-00 USD (493,466 67)
			493,466 67	(493,466 67)	USD (500,000 000)	TEXAS UTILITIES C/P DISC DTD 12JUL2000 DUE 20SEP2000 (BT-STD 4064954) SALE TO SETTLE ON 25-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 0 9869333 ACCRUED INTEREST 1,134 160
			21,267,275 41	(21,267,275 41)	USD	TOTAL US DOLLARS
			21,267,275 41	(21,267,275 41)	USD	TOTAL CASH AND EQUIVALENTS

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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FIXED INCOME	EUR						
							EMU IN-COUNTRIES
							GERMANY
							GERMANY (REP OF)
							GERMANY (REP OF) 6 250% DTD
							14-JUL-00 EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85
							(150,000 000) USD
							14-JUL-00 EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85
							4397128)
							(SEDOL 4390741)
							SALE TO SETTLE ON 18-JUL-00 THROUGH
							ABN AMRO SECURITIES (USA) INC
							AT 107 570000
							FX RATE 1 0870 EUR/USD
							ACCRUED INTEREST 5,046 110

							TOTAL GERMANY
							EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85
							EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85

							TOTAL EMU IN-COUNTRIES
							EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85
							USD
							(151,356 65)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85

							TOTAL EURO
							EUR
							(162,142 93)
							161,355 00
							151,223 05
							151,223 05
							(133 60)
							(787 93)
							(787 93)
							(738 45)
							604 85

							NEW ZEALAND DOLLARS
							FMA
							FEDERAL NATIONAL MORTGAGE
							ASSOCIATION 7 25% DTD 20JUN1997 DUE
							20JUN2002 NZD1000
							(SEDOL 5261352)
							SALE TO SETTLE ON 28-JUL-00 THROUGH
							CS FIRST BOSTON GROUP/NEW YORK
							AT 100 3000000
							FX RATE 2 1876 NZD/USD
							ACCRUED INTEREST 3,010 930

							TOTAL NEW ZEALAND DOLLARS
							NZD
							(400,216 24)
							401,200 00
							185,089 49
							185,089 49
							(1,791 60)
							983 76
							983 76
							453 85
							(2,245 45)

							TOTAL NZD
							NZD
							(400,216 24)
							401,200 00
							185,089 49
							185,089 49
							(1,791 60)
							983 76
							983 76
							453 85
							(2,245 45)

EMK FOUNDATION/PIMCO 221689
 INVESTMENTS ACQUIRED AND DISPOSED
 FROM 01-JUL-00 TO 31-JUL-00
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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			15,743 37	4,250,039 06	(4,234,295 69)	11-JUL-00 USD (3,300,000 000)	US T-BOND 15AUG20 US GOVERNMENT TREASURY BOND 8.75% 15AUG20 (REFER FROM 3926868) (SEDOL 2917205) SALE TO SETTLE ON 12-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 128 7890625 ACCRUED INTEREST 117,403 850
			(1,162 50)	855,600 00	(856,762 50)	19-JUL-00 USD (930,000 000)	BRAZIL (REP OF) BRAZIL FEDERATIVE REPUBLIC OF SERIES E-L FLT RT DTD 15APR1994 DUE 15APR2006 (REFER FROM 5122307) (SEDOL 4147378) SALE TO SETTLE ON 26-JUL-00 THROUGH MERRILL LYNCH INTERNATIONAL BANK/N Y AT 92 0000000 ACCRUED INTEREST 19,052 080

			(20,398 30)	1,335,502 80	(1,355,901 10)	24-JUL-00 USD (1,500,564 940)	COMMUNITY PROGRAM LN TR SERIES 1987-A CLASS AA 4.5% DTD 23SEP1987 DUE 01OCT2018 (BT-STD 0281355) SALE TO SETTLE ON 27-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 89 0000000 ACCRUED INTEREST 21,758 190

			507,890 63	(507,890 63)	(507,890 63)	07-JUL-00 USD (500,000 000)	US T-NOTE 15MAY05 US GOVERNMENT TREASURY NOTES 6.5% DTD 15MAY1995 DUE 15MAY2005 (SEDOL 2935605) SALE TO SETTLE ON 10-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 101 5781260 ACCRUED INTEREST 4,945 650

EMK FOUNDATION/P/MCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
U S GOVERNMENT TREASURY NOTES 6.5% DTD 15MAY1995 DUE 15MAY2005 (SEDOL 2935605) SALE TO SETTLE ON 24-JUL-00 THROUGH BANK OF NEW YORK/BARCLAYS DE ZOE TE WEDD AT 101 252700 ACCRUED INTEREST 6,182 070	10-JUL-00 USD	(506,263 50)	506,263.50			
AIRTOUCH 15JUL08 AIRTOUCH COMMUNICATIONS 7.5% 15JUL06 (REF FROM XAIRTOU) (BT-STD 0551040) SALE TO SETTLE ON 10-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 99 116000 ACCRUED INTEREST 37,187 500	05-JUL-00 USD	(1,014,135 00)	1,010,983 20	(3,151 80)		
USA TREASURY BDS U S GOVERNMENT TREASURY BONDS STRIP PRN PMT 15NOV2021 USD1000 (SEDOL 2944429) SALE TO SETTLE ON 12-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 27 3940000	11-JUL-00 USD	(1,332,707 00)	1,342,306 00	9,599 00		
COX COMMUNICATIONS COX COMMUNICATIONS INC NEW 6.5% DTD 21NOV1995 DUE 15NOV2002 (BT-STD 0620110) SALE TO SETTLE ON 10-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 97 4150000	05-JUL-00 USD	(737,735 60)	720,871 00	(16,864 60)		
FILMC SERIES FILMC SERIES 1502 TRANCHE P2 7.000% DTD 01APR1993 DUE 15AUG2022 (BT-STD 0651682) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 156 7978232	13-JUL-00 USD	(4,680,030 76)	6,271,904 93	1,591,874 17		
EMK FOUNDATION/PIMCO 221889 FROM 01-JUL-00 TO 31-JUL-00 INVESTMENTS ACQUIRED AND DISPOSED UPDATES THROUGH 17-AUG-00 PREPARED DATE 17-AUG-00				1,591,874 17		

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS											
CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION					
					13-JUL-00	USD	(2,316,924 38)	2,266,346 09	(30,578 29)	(30,578 29)	FHLIC SERIES 1729 TRANCHE H 7 500% DTD 01MAY1994 DUE 15JUL2023 (BT-STD 0656156) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 100 2343750 ACCRUED INTEREST 8,078 540
					13-JUL-00	USD	(726,586 25)	749,632 81	23,046 56	23,046 56	FHLIC SERIES 043 TRANCHE PG 6 500% DTD 01OCT1994 DUE 19DEC2022 (BT-STD 0656421) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 84 5312500 ACCRUED INTEREST 2,434 070
					13-JUL-00	USD	(2,053,533 73)	2,432,515 77	378,982 04	378,982 04	FHLIC SERIES 1843 TRANCHE Z 7 000% DTD 01APR1996 DUE 15APR2026 (BT-STD 0657048) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 121 6257885 ACCRUED INTEREST 8,894 090
					05-JUL-00	USD	(634,269 75)	637,901 95	3,632 20	3,632 20	GENERAL MTRS ACCEP C GENERAL MTRS ACCEP CORP MTN BE 7 750% DTD 23MAR1995 DUE 25MAR2002 (BT-STD 0801412) SALE TO SETTLE ON 10-JUL-00 THROUGH PRUDENTIAL-BACHE SECURITIES, INC /N Y AT 100 4570000 ACCRUED INTEREST 13,533 440

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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		22,168 00	1,659,302 00	(1,637,134 00)	USD (1,700,000 000)	PHILADELPHIA ELECTRIC CO 5 625% DTD 01NOV1993 DUE 01NOV2001 (BT-STD 0807152) SALE TO SETTLE ON 10-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 97 606000 ACCRUED INTEREST 18,328 130
		(64,641 45)	(5,135,392 50)	5,070,751 05	USD (5,000,000 000)	US TNOTE 15JAN07 US GOVERNMENT TREASURY NOTES 3 375% 15JAN07 INFLATION LINKED NOTE (REREF FROM USIN001 & XXUSTIN) (SEDOL 2894944) BACKOUT OF PREVIOUS SALE TO SETTLE ON 30-MAY-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 102 7078500 ACCRUED INTEREST 68,053 050
		37,167 45	5,135,392 50	(5,098,225 05)	USD (5,000,000 000)	US GOVERNMENT TREASURY NOTES 3 375% 15JAN07 INFLATION LINKED NOTE (REREF FROM USIN001 & XXUSTIN) (SEDOL 2894944) REAPPLY OF PREVIOUS SALE TO SETTLE ON 30-MAY-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 102 7078500 ACCRUED INTEREST 68,053 050
		(54,193 58)	(5,166,238 25)	5,112,042 67	USD (5,000,000 000)	US GOVERNMENT TREASURY NOTES 3 375% 15JAN07 INFLATION LINKED NOTE (REREF FROM USIN001 & XXUSTIN) (SEDOL 2894944) BACKOUT OF PREVIOUS SALE TO SETTLE ON 29-JUN-00 THROUGH SBC WARBURG DILLION READ INC AT 103 3247250 ACCRUED INTEREST 83,154 030

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	UNITS	DATE/	DESCRIPTION
			37,048 23	5,166,236 25	(5,129,188 02)		28-JUL-00	US GOVERNMENT TREASURY NOTES 3.375% 15JAN07 INFLATION LINKED NOTE (REFER FROM USIN001 & XXUSTIN) (SEDOL 2894944) REAPPLY OF PREVIOUS SALE TO SETTLE ON 29-JUN-00 THROUGH SBC WARBURG DILLION READ INC AT 103,3247250 ACCRUED INTEREST 83,154 030
			43,676 88	3,223,773 45	(3,160,096 57)		20-JUL-00	US GOVERNMENT TREASURY NOTES 3.375% 15JAN07 INFLATION LINKED NOTE (REFER FROM USIN001 & XXUSTIN) (SEDOL 2894944) BANK OF NEW YORK/BARCLAYS DE SALE TO SETTLE ON 21-JUL-00 THROUGH ZOETE WEDD AT 103 8926919 ACCRUED INTEREST 1,843 960
			70,323 49	5,189,511 50	(5,129,188 01)		27-JUL-00	US GOVERNMENT TREASURY NOTES 3.375% 15JAN07 INFLATION LINKED NOTE (REFER FROM USIN001 & XXUSTIN) (SEDOL 2894944) SBC WARBURG DILLION READ INC SALE TO SETTLE ON 28-JUL-00 THROUGH AT 103 8902300 ACCRUED INTEREST 6,444 860
			69,381 02	8,423,284 95	(8,353,903 93)		13-JUL-00	FJMA SERIES FJMA SERIES 1996-G1 TRANCHE PJ 7.500% DTD 01JUN1996 DUE 17NOV2025 (BT-STD 1066427) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 98 2812500 ACCRUED INTEREST 3,428 330
			(20,366 57)	951,362 50	(971,729 07)		USD	
			(20,366 57)	(968,000 000)				
			69,381 02	8,423,284 95	(8,353,903 93)		USD	TOTAL US TNOTE 15JAN07

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	596,009 34	596,009 34	3,512,240 89	(2,916,231 55)	13-JUL-00 USD (2,806,000 000)		FNMA SERIES FNMA SERIES 1996-G3 TRANCHE Z 7 500% DTD 01NOV1996 DUE 20NOV2026 (BT-STD 1086496) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW AT 125 1689554 ACCRUED INTEREST 13,072 380
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	2,739 42	2,739 42	2,331,666 00	(2,328,926 58)	05-JUL-00 USD (2,334,000 000)		GMAC GLOBAL BOND GMAC GLOBAL BOND FRN DTD 29APR1997 DUE 29APR2002 (SEDOL 2425195) SALE TO SETTLE ON 10-JUL-00 THROUGH PRUDENTIAL-BACHE SECURITIES, INC /N Y AT 99 9000000 ACCRUED INTEREST 30,763 420
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	(21,586 56)	(21,586 56)	1,555,203 76	(1,576,790 32)	20-JUL-00 USD (1,552,293 202)		GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION POOL#080095 FLT RT DTD 01JUL1997 DUE 20JUL2027 (BT-STD 1354730) SALE TO SETTLE ON 25-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 100 1875005 ACCRUED INTEREST 6,985 320
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	42,924 99	42,924 99	1,188,882 50	(1,145,957 51)	13-JUL-00 USD (1,256,000 000)		FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION 6 600% DTD 01FEB1997 DUE 18MAY2025 (BT-STD 1708168) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 94 6562500 ACCRUED INTEREST 3,914 530
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EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	311,784 42	311,784 42	1,323,265 15	(1,011,480 73)	13-JUL-00 USD (1,000,000 000)	FNMA FEDERAL NATIONAL MORTGAGE ASSOCIATION SERIES 1994 27 6 5% DTD 01FEB1994 DUE 25FEB2024 (BT-STD 1723612) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC/MEMPHIS AT 132 3265150 ACCRUED INTEREST 4,652 730
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	347,403 82	347,403 82	1,443,734 79	(1,096,330 97)	13-JUL-00 USD (1,000,000 000)	FNMA FEDERAL NATIONAL MTG ASSOCIATION SERIES 1993-156 7 0% DTD 01SEP1993 DUE 25SEP2023 (BT-STD 1723613) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC/MEMPHIS AT 144 3734790 ACCRUED INTEREST 5,325 720
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	9,139 00	9,139 00	1,134,146 00	(1,125,007 00)	11-JUL-00 USD (1,300,000 000)	MASSACHUSETTS ST MASSACHUSETTS STATE TPK AUTH MET HWY SYS REV SR-SER A 5% DTD 01SEP1997 DUE 01JAN2037 (BT-STD 1788551) SALE TO SETTLE ON 12-JUL-00 THROUGH MORGAN STANLEY AND CO, INC/ NEW YORK AT 87 2420000 ACCRUED INTEREST 1,986 110
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	1,735 47	1,735 47	945,278 78	(943,543 31)	25-JUL-00 USD (945,278 780)	AMRESCO RES SECS AMRESCO RESIDENTIAL SECS SERIES 1998-1 CLASS A7 FLT RT DTD 12FEB98 DUE 25OCT2027 (BT-STD 1829023) SALE TO SETTLE ON 28-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 100 0000000 ACCRUED INTEREST 539 700
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EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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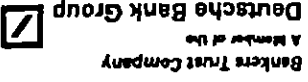
	688 50	688 50	151,888 00	(151,217 50)	USD (700,000 000)	11-JUL-00	STRIP PRINCIPAL STRIP PRINCIPAL 0% DTD 15FEB1998 DUE 15FEB2028 (BT-STD 1838929) SALE TO SETTLE ON 12-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 21 6980000
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	(2,500 00)	(2,500 00)	1,996,875 00	(1,899,375 00)	USD (2,000,000 000)	25-JUL-00	CIRCUIT CITY CR CD 1 CIRCUIT CITY CR CD TR 85-1 SERIES B 6.25% DTD 07SEP1995 DUE 15AUG2005 (BT-STD 1915057) SALE TO SETTLE ON 28-JUL-00 THROUGH CHASE SECURITIES AT 89 8437500 ACCRUED INTEREST 4,784 720
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	(256.50)	(256 50)	1,133,743 50	(1,134,000 00)	USD (1,200,000 000)	13-JUL-00	FILMC SERIES C FILMC SERIES C 2043 FRANCHE ZP 8.5% DTD 01APR1998 DUE 15APR2028 (BT-STD 2567480) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 84 4786250 ACCRUED INTEREST 4,261 720
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	19,290 00	19,290 00	924,160 00	(904,870 00)	USD (1,000,000 000)	11-JUL-00	LONG ISLAND PWR LONG ISLAND PWR AUTH NY ELEC SYS GEN-SER A 5 125% DTD 01MAY1998 DUE 01DEC2022 (BT-STD 2601989) SALE TO SETTLE ON 12-JUL-00 THROUGH MORGAN STANLEY AND CO ,INC/ NEW YORK AT 82 4160000 ACCRUED INTEREST 5,836 810
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EMK FOUNDATION/PIMCO 221688
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00



INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	(2,480 00)	(2,480 00)	3,097,520 00	(3,100,000 00)	USD (3,100,000 000)		PETROLEOS MEXICANOS SERIES - 144A FRN DTD 16JUL1998 DUE 15JUL2005 (BT-STD 2679850) SALE TO SETTLE ON 10-JUL-00 THROUGH MERRILL LYNCH PIERCE FENNER & SMITH AT 99 9200000 ACCRUED INTEREST 20,315 030
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	205,967 04	205,967 04	6,397,559 61	(6,191,592 57)	USD (6,200,000 000)		US TREASURY BOND U S GOVERNMENT TREASURY BOND 3 675% DTD 15JAN1999 DUE 15JAN2009 INFLATION LINKED NOTE (SEDOL 2372086) SALE TO SETTLE ON 11-JUL-00 THROUGH BANK OF NEW YORK/BARCLAYS DE ZOETE WEED AT 103 1864453 ACCRUED INTEREST 122,665 970
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	416 00	416 00	797,200 00	(796,784 00)	USD (800,000 000)		GEN MOTORS GENERAL MOTORS FLT RT DTD 07APR1999 DUE 05APR2004 (BT-STD 3183590) SALE TO SETTLE ON 10-JUL-00 THROUGH PRUDENTIAL-BACHE SECURITIES, INC / N Y AT 99 6500000 ACCRUED INTEREST 780 000
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	61,231 04	61,231 04	2,789,993 19	(2,728,762 15)	USD (2,851,705 890)		STRUCTURED ASSET STRUCTURED ASSET SECURITIES CORP SERIES 1999-ALSS2 6.750% DTD 01MAY1999 DUE 25JUL2029 (BT-STD 3262976) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC / MEMPHIS AT 97 8359375 ACCRUED INTEREST 9,089 810
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BMK FOUNDATION/PIMCO 221889
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
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	(37,875 00)	3,059,000 00	(3,096,875 00)	18-JUL-00	USD	GMAC COMM MTO SE SECURITIES SERIES 1999-C2 CLASS A2 6.67% DTD 01JUN1999 DUE 15SEP2033 (BT-STD 3276813) SALE TO SETTLE ON 21-JUL-00 THROUGH MORGAN KEEGAN & CO INC/MEMPHIS AT 85 5937500 ACCRUED INTEREST 12,346 670
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	22,489 29	4,244,191 41	(4,221,702 12)	13-JUL-00	USD	GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7.50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH MORGAN JF SECURITIES - FIXED INCOME AT 99 6289062
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	(194 74)	98,906 25	(99,100 99)	17-JUL-00	USD	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7.50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH SALOMON BROTHERS AT 98 9062500
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	(225 99)	98,875 00	(99,100 99)	17-JUL-00	USD	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7.50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH CHASE SECURITIES AT 98 8750000
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	(8,763 24)	4,450,781 25	(4,459,544 49)	17-JUL-00	USD	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7.50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH LEHMAN GOVT SECURITIES/ NEW YORK AT 98 9062500
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EMK FOUNDATION/PIMCO 221689

FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7 50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH CS FIRST BOSTON GROUP/NEW YORK AT 98 9062500	17-JUL-00 USD (4,400,000 000)	(4,360,443 50)	4,351,875 00	(8,568 50)		
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7 50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 98 8750000	17-JUL-00 USD (200,000 000)	(198,201 98)	197,750 00	(451 98)		
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 7 50% 17JUN1999 DUE 24JUL2029 (BT-STD 3321877) SALE TO SETTLE ON 24-JUL-00 THROUGH PAINE WEBBER INC AT 98 8125000	19-JUL-00 USD (600,000 000)	(594,605 93)	592,875 00	(1,730 93)		
TOTAL GNMA	USD (14,032,700 00)	14,035,253 91	2,553 91	2,553 91		
US TREAS BILL UNITED STATES TREAS BILL 6 0% DTD 15AUG1999 DUE 15AUG2004 (REFR FROM XZH26U7) (SEDOL 2448664) SALE TO SETTLE ON 06-JUL-00 THROUGH LEHMAN GOVT SECURITIES/ NEW YORK AT 99 4531250 ACCRUED INTEREST 46,813 190	05-JUL-00 USD (2,000,000 000)	(1,989,062 50)	1,989,062 50			

EMK FOUNDATION/PIMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY	SECURITY COMPONENT	TOTAL COMPONENT	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
			(316 41)	892,089 84	(892,406 25)	10-JUL-00 USD (900,000 000)	UNITED STATES TREAS BILL 8 0% DTD 15AUG1999 DUE 15AUG2004 (REREF FROM XZH28U7) (SEDOL 2448664)
			(40,452 02)			12-JUL-00 USD	CS FIRST BOSTON GROUP INC SERIES 1997-C1 CLASS A1A 6 96% DTD 01JUN1997 DUE 20JAN2004 (SEDOL 2158134) TRADE CORRECTION NET PAYOUT ASSET THROUGH BANKERS TRUST COMPANY NEW YORK/NEW YORK AT 1 7059787
			67,134 74	2,389,413 54	(2,322,278 80)	12-JUL-00 USD (2,371,191 440)	CS FIRST BOSTON GROUP INC SERIES 1997-C1 CLASS A1A 6 98% DTD 01JUN1997 DUE 20JAN2004 (SEDOL 2158134) SALE TO SETTLE ON 17-JUL-00 THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 100 7684786 ACCRUED INTEREST 7,334 890
			28,682 72	2,348,961 52	(2,322,278 80)	USD	TOTAL CS FIRST BOSTON GP
			(18,527 11)	3,678,025 39	(3,694,552 50)	13-JUL-00 USD (3,750,000 000)	CENDANT MTG CORP/BISHOPS GATE RESIDENTL SERIES 99-13 144A TRANCHE A2 7 250% DTD 01DEC1999 DUE 18MAY2013 (BT-STD 3761288) SALE TO SETTLE ON 18-JUL-00 THROUGH BEAR STEARNS SECURITIES CORP /NEW YORK AT 98 0273437 ACCRUED INTEREST 12,838 540

EMK FOUNDATION/PIMCO 221889
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	CURRENCY COMPONENT	SECURITY COMPONENT	TOTAL	PROCEEDS	COST	DATE/ UNITS	DESCRIPTION
						13-JUL-00	CDMC 2000-1 A1 CENDANT CORP SERIES 144A 7 25% DTD 01JAN2000 DUE 18JAPR2013 (BT-STD 3816017) TRADE CORRECTION NET PAYOUT ASSET THROUGH MORGAN KEEGAN & CO INC /MEMPHIS AT 0 5778219
		(24,400 49)	(24,400 49)	(24,400 49)		USD	
		(13,167 16)	(13,167 16)	4,159,496 39	(4,172,663 55)	13-JUL-00	CENDANT CORP SERIES 144A 7 25% DTD 01JAN2000 DUE 18JAPR2013 (BT-STD 3816017) SALE TO SETTLE ON 18-JUL-00 THROUGH MORGAN KEEGAN & CO INC/MEMPHIS AT 98 5000001 ACCRUED INTEREST 38,657 850
				4,135,095 90	(4,172,663 55)	USD	
	(37,567 65)	(37,567 65)					TOTAL CDMC 2000-1 A1
						11-JUL-00	SEATTLE WASH SEATTLE WASH SERIES F 5 125% DTD 01NOV1998 DUE 15DEC2028 (BT-STD 3921469) SALE TO SETTLE ON 12-JUL-00 THROUGH MORGAN STANLEY AND CO, INC/ NEW YORK AT 89 3750000 ACCRUED INTEREST 3,843 750
		1,720 00	1,720 00	893,750 00	(892,030 00)	USD	
		1,720 00				05-JUL-00	WELLS FARGO BANK NA WELLS FARGO BANK NA FLT RT DTD 30MAR2000 DUE 02MAY2005 (BT-STD 3926116) SALE TO SETTLE ON 10-JUL-00 THROUGH LEHMAN GOVT SECURITIES/ NEW YORK AT 100 0000000 ACCRUED INTEREST 38,658 990
				2,900,000 00	(2,900,000 00)	USD	

EMK FOUNDATION/PI/MCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/	UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT	DESCRIPTION
	24-JUL-00	USD	(908,050 00)	923,010 00	14,960 00		14,960 00	LOS ANGELES CNTY CAL LOS ANGELES CNTY CALIF TRANS COM SERIES A 5 0% DTD 03MAR1998 DUE 01JUL2023 (BT-STD 3940433) SALE TO SETTLE ON 28-JUL-00 THROUGH MORGAN STANLEY AND CO, INC/ NEW YORK AT 82 3010000 ACCRUED INTEREST 3,472 220
	17-JUL-00	USD	(17,469,112 50)	17,441,550 00	(27,562 50)		(27,562 50)	GNMA TBA 7 500% 01JUN2030 (BT-STD 3989189) SALE TO SETTLE ON 24-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 98 8750000
	13-JUL-00	USD	(5,977,616 99)	6,024,411 39	46,794 34		46,794 34	GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 6 5% DTD 01JAN2000 DUE 24JUL2030 (BT-STD 4002207) SALE TO SETTLE ON 24-JUL-00 THROUGH MERRILL LYNCH PIECE FENNER & SMITH AT 95 3984375
	13-JUL-00	USD	(283,972 30)	286,101 56	2,129 26		2,129 26	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 6 5% DTD 01JAN2000 DUE 24JUL2030 (BT-STD 4002207) SALE TO SETTLE ON 24-JUL-00 THROUGH DLJ CAPITAL MARKETS AT 95 3671875
	13-JUL-00	USD	(1,230,546 65)	1,240,179 69	9,633 04		9,633 04	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA 6 5% DTD 01JAN2000 (1,300,000 000)
		USD	(7,492,135 94)	7,550,692 58	58,556 64		58,556 64	TOTAL GNMA AT 95 3984375 MORGAN JP SECURITIES - FIXED INCOME SALE TO SETTLE ON 24-JUL-00 THROUGH (BT-STD 4002207) DUE 24JUL2030

EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS	DATE/	UNITS	COST	PROCEEDS	TOTAL	DESCRIPTION
CURRENCY COMPONENT						

	17-JUL-00	USD	(1,713,612 50)	1,711,156 25	(2,656 25)	GNMA SF30 & 00% DTD 07JUN00 DUE 01JUL2029 (BT-STD 4015320)
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						BEAR STEARNS SECURITIES CORP / NEW YORK AT 100 6562500
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	19-JUL-00	USD	(5,120,312 50)	5,100,000 00	(20,312 50)	GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA & 5% DTD 01JAN2000 DUE 24JUL2030
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						BEAR STEARNS SECURITIES CORP / NEW YORK AT 102 0000000
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	19-JUL-00	USD	(2,457,750 00)	2,447,906 25	(9,843 75)	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA & 5% DTD 01JAN2000 DUE 24JUL2030
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						CHASE SECURITIES AT 101 9960937
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		USD	(7,578,062 50)	7,547,906 25	(30,156 25)	TOTAL GNMA
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	11-JUL-00	USD	(1,839,500 00)	1,842,040 00	2,540 00	LONG ISLAND POWER AUTH N Y EL GEN SER A MBIA IBC 5 250% DTD 01MAY1998 DUE 01DEC2026
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						LONG ISLAND POWER AUTH N Y EL GEN SER A MBIA IBC 5 250% DTD 01MAY1998 DUE 01DEC2026
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						MORGAN STANLEY AND CO ,INC/ NEW YORK AT 82 1020000
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						ACCRUED INTEREST 11,956 330
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EMK FOUNDATION/PIMCO 221689
FROM 01-JUL-00 TO 31-JUL-00
INVESTMENTS ACQUIRED AND DISPOSED
UPDATES THROUGH 17-AUG-00
PREPARED DATE 17-AUG-00

INVESTMENTS ACQUIRED AND DISPOSED

REALIZED GAIN/LOSS ON INVESTMENTS

DESCRIPTION	DATE/ UNITS	COST	PROCEEDS	TOTAL	SECURITY COMPONENT	CURRENCY COMPONENT
ACCOUNT TOTALS						
CLOSINGS						
CORPORATE ACTIONS						
MARGIN PAYMENTS						
MATURITIES						
OPENINGS						
PRINCIPAL PAYMENTS						
PURCHASES						
SALES						
ACCOUNT TOTALS						

USD (115,262.79) ⑦
 USD -0-
 USD (1,415,712.00)
 USD (44,046.91)
 USD (621,117.85) ②
 USD -0-154,979,028.04
 USD (158,219,787.72)

① 115,262.79
 65,451.36
 1,400,000.00
 44,046.91
 621,013.33
 8,276.98
 461,781,619.45

③ -0-
 65,451.36
 (15,712.00)
 -0-
 695.48
 8,296.98
 3,561,831.73

3,620,563.55
 3,563,472.33
 3,563,472.33
 3,622,123.80
 (1,560.25)

Proceeds 40,164,036,490.2
 Cost ② = 160,415,927.27
 Gain/Loss ③ 3,620,563.55

(8,442,900.46)
 (158,219,787.72)

EMK FOUNDATION/PMCO 221689
 FROM 01-JUL-00 TO 31-JUL-00
 INVESTMENTS ACQUIRED AND DISPOSED
 UPDATES THROUGH 17-AUG-00
 PREPARED DATE 17-AUG-00

Ewing Marion Kauffman Foundation
PIMCO Capital Gains Summary
For Fiscal Year Ended June 30, 2001

<u>PIMCO (custodied at State Street Bank August '00 - June '01)</u>	<u>Net proceeds</u>	<u>Cost</u>	<u>Total capital gains/(losses)</u>
Equity (pp 1-5)	83,565,325 87	83,525,017 44	40,308 43
Fixed income (pp 6-47)	846,383,094 60	845,014,143 97	1,368,950 63
Cash equivalents (pp 48-49)	23,516,870 40	23,438,922 43	77,947 97
Foreign cash (pp 50- 89)	56,272,652 45	56,282,593 88	(9,941 43)
Options (pp 90-96)	316,440 76	161,061 58	155,379 18
Futures (pp 97-110)	312,886 30	855,832 26	(542,945 96)
Other (p 111)	878,644 32	4,180 01	874,464 31
	<u>1,011,245,914 70</u>	<u>1,009,281,751 57</u>	<u>1,964,163 13</u>
 <u>PIMCO (custodied at Bankers Trust July '00)</u>			
Account totals (p 136-A)	<u>164,036,490 82</u>	<u>160,415,927 27</u>	<u>3,620,563 55</u>
 TOTAL	 <u><u>1,175,282,405 52</u></u>	 <u><u>1,169,697,678 84</u></u>	 <u><u>5,584,726 68</u></u>

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR U.S. TRUST STRATEGIC TRADING ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Caliper Technologies	62,937	Purchase	Various	07/12/00	3,032,769	65,846	2,966,923
eBenX	11,409	Purchase	Various	7/5-6/00	223,356	26,868	196,488
Juniper Networks	44,732	Purchase	Various	07/06/00	6,402,430	7,962	6,394,468
Alteon WebSystems	3,812	Purchase	Various	07/12/00	370,827	20,243	350,584
Packeteer	14,901	Purchase	Various	07/31/00	445,749	15,201	430,548
Packeteer	4,606	Purchase	Various	07/31/00	141,915	4,699	137,216
WatchGuard Technologies	9,494	Purchase	Various	07/12/00	450,645	19,729	430,916
Symyx Technologies	4,009	Purchase	Various	08/08/00	199,622	7,733	191,889
Siebel Systems	18,059	Purchase	Various	08/21/00	3,044,976	211,311	2,833,665
Net IQ Corporation	14,045	Purchase	Various	08/08/00	539,591	28,621	510,970
Net IQ Corporation	9,439	Purchase	Various	08/18/00	457,568	31,491	428,077
Packeteer	19,507	Purchase	Various	08/08/00	532,426	7,935	524,491
Packeteer	19,169	Purchase	Various	8/11,15,16/00	795,413	19,556	775,857
Alteon WebSystems	6,887	Purchase	Various	08/22/00	669,959	36,574	633,385
Data Critical Corp	1,600	Purchase	Various	08/22/00	22,171	6,400	15,771
Cisco Systems	4,853	Purchase	Various	08/28/00	319,442	4,959	314,483
Enron Corp	5,719	Purchase	Various	08/15/00	424,164	134,856	289,308
Net IQ Corporation	11,363	Purchase	Various	08/31/00	520,934	36,215	484,719
Cisco Systems	14,852	Purchase	Various	08/28/00	977,612	96,712	880,900
Texas Instruments	2,242	Purchase	Various	09/29/00	134,616	2,316	132,300
Insmed	21,652	Purchase	Various	09/05/00	396,110	39,041	357,069
eBenX	13,039	Purchase	Various	09/17/00	331,272	30,707	300,565
eBenX	9,779	Purchase	Various	09/18/00	220,458	23,030	197,428
TiVo	31,000	Purchase	Various	09/11/00	835,372	39,060	796,312
Packeteer	37,837	Purchase	Various	09/12/00	1,851,592	39,949	1,811,643
iManage	4,399	Purchase	Various	09/20/00	50,235	7,373	42,862
Caliper Technologies	2,528	Purchase	Various	10/10/00	145,785	11,831	133,954
Tibco Software	9,444	Purchase	Various	10/26/00	946,390	91,074	855,316
Aether Systems, Inc	806	Purchase	Various	10/23/00	66,328	5,100	61,228
KANA Communications	19,492	Purchase	Various	10/10/00	649,641	24,398	625,243
iManage	11,380	Purchase	Various	10/10/00	124,837	18,234	106,603
BCE Emergis	9,478	Purchase	Various	11/17/00	451,546	42,488	409,058
Broadcom Corporation	628	Purchase	Various	11/08/00	133,116	38,024	95,092
Healthon/WebMD Corp	13,583	Purchase	Various	11/21/00	177,493	81,498	95,995
Broadcom Corporation	15,813	Purchase	Various	11/08/00	3,351,849	282,300	3,069,549
Cisco Systems	24,413	Purchase	Various	11/29/00	1,312,038	206,021	1,106,017
Netcentves, Inc	25,925	Purchase	Various	11/22/00	186,929	33,703	153,226
Packeteer	1,000	Purchase	Various	11/21/00	33,856	1,534	32,322
Inspire Pharmaceuticals	18,414	Purchase	Various	02/20/01	249,409	34,494	214,915

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR U.S TRUST STRATEGIC TRADING ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Versicor	22,376	Purchase	Vanous	02/21-27/01	197,238	89,504	107,734
Sonic Innovations	21,691	Purchase	Vanous	02/20/01	162,313	65,941	96,372
PMC Sierra	943	Purchase	Vanous	02/01/01	69,468	7,159	62,309
iManage	7,143	Purchase	Vanous	2/20-21/01	32,464	15,109	17,355
DeCode genetics	41,069	Purchase	Vanous	03/09/01	359,338	24,182	335,156
BindView Development Corp	16,133	Purchase	Vanous	03/07/01	179,082	129,933	49,149
Allos Therapeutics	15,665	Purchase	Vanous	05/04/01	92,870	42,108	50,762
Aspect Medical Systems	5,063	Purchase	Vanous	05/17/01	49,970	59,840	(9,870)
Insmed	26,001	Purchase	Various	05/25/01	103,814	46,882	56,932
Insmed	22,741	Purchase	Vanous	05/29/01	92,400	41,005	51,395
Gadzoox Networks	16,299	Purchase	Vanous	05/11/01	44,871	29,338	15,533
Gadzoox Networks	12,224	Purchase	Vanous	05/11/01	33,653	22,003	11,650
QuirkLogic Corp	27,970	Purchase	Vanous	5/24-25/01	161,432	126,123	35,309
Mobius Management Systems	39,014	Purchase	Vanous	5/11, 5/14/01	134,563	114,440	20,123
Data Critical Corp	13,731	Purchase	Vanous	05/25/01	23,335	54,924	(31,589)
TiVo	29,940	Purchase	Vanous	05/30/01	136,005	37,724	98,281
Data Critical Corp	12,487	Purchase	Vanous	05/08/01	21,187	49,868	(28,681)
Corvis Corp	91,177	Purchase	Vanous	05/10/01	893,568	16,336	877,232
TiVo	39,749	Purchase	Vanous	05/11/01	185,082	23,849	161,233
Versicor	26,298	Purchase	Vanous	05/31/01	257,541	105,192	152,349
WebEx Communications	4,571	Purchase	Vanous	05/04/01	51,879	13,713	38,166
CIENA Corp	8,571	Purchase	Vanous	05/14/01	320,180	41,063	279,117
CIENA Corp	9,000	Purchase	Vanous	05/14/01	350,268	43,118	307,150
CIENA Corp	3,857	Purchase	Vanous	05/14/01	186,133	18,478	167,655
CIENA Corp	2,449	Purchase	Vanous	05/21/01	142,331	16,493	125,838
eBenX	17,318	Purchase	Vanous	06/05/01	53,434	49,785	3,649
Packeteer	25,309	Purchase	Vanous	06/26/01	228,834	38,824	190,010
Sonic Innovations	19,896	Purchase	Vanous	06/11/01	109,981	60,484	49,497
Corvis Corp	77,421	Purchase	Vanous	06/15/01	549,121	36,304	512,817
iManage	7,143	Purchase	Vanous	6/4, 6/26/01	20,832	15,109	5,723
Total - U S Trust Strategic Trading					36,463,627	3,269,917	33,193,710

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR MORGAN STANLEY DEAN WITTER ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
InterNAP Network Svcs Corp	10,598	Purchase	Various	10/24/00	398,784	5,723	393,061
Akamai Technologies	8,670	Purchase	Various	10/16/00	686,501	3,503	682,998
Avici Systems, Inc	17,926	Purchase	Various	11/21/00	1,012,785	24,559	988,226
Akamai Technologies	33,640	Purchase	Various	12/07/00	2,161,966	13,545	2,148,421
Akamai Technologies	17,698	Purchase	Various	12/07/00	741,519	7,126	734,393
Avici Systems, Inc	54,030	Purchase	Various	02/28/01	1,816,698	116,959	1,699,739
Akamai Technologies	36,078	Purchase	Various	03/14/01	902,127	14,527	887,600
Total - Morgan Stanley Dean Witter					7,720,380	185,942	7,534,438

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR MERRILL LYNCH, PIERCE, FENNER & SMITH, INC ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Tumbleweed Communications	8,944	Purchase	Various	07/26/00	493,245	76,276	416,969
NTL Incorporated	5,651	Purchase	Various	07/24/00	338,342	100,213	238,129
CoreComm Limited	31,449	Purchase	Various	07/20/00	613,235	196,405	416,830
Caliper Technologies Corp	12,739	Purchase	Various	07/24/00	635,365	21,304	614,061
Symyx Technologies	15,990	Purchase	Various	07/20/00	756,761	31,474	725,287
Ribozyme Pharmaceuticals	4,632	Purchase	Various	08/11/00	119,560	43,397	76,163
Caliper Technologies Corp	11,074	Purchase	Various	08/31/00	609,077	54,434	554,643
Neoforma com	70,693	Purchase	Various	09/11/00	300,612	18,519	282,093
Symyx Technologies	16,335	Purchase	Various	10/03/00	691,192	63,007	628,185
Caliper Technologies Corp	9,382	Purchase	Various	10/24/00	543,575	11,104	532,471
Cisco Systems	12,713	Purchase	Various	10/24/00	702,402	37,262	665,140
Niku Corporation	48,992	Purchase	Various	11/17/00	771,721	38,655	733,066
Celgene Corporation	10,672	Purchase	Various	12/15/00	687,890	113,104	574,786
Neoforma com	38,673	Purchase	Various	01/30/01	58,317	38,606	19,711
Metawave Corporation	16,320	Purchase	Various	1/24, 1/26/01	216,401	35,145	181,256
Neoforma com	30,790	Purchase	Various	01/30/01	46,824	30,736	16,088
Niku Corporation	19,304	Purchase	Various	01/11/01	159,301	96,520	62,781
Caliper Technologies Corp	10,744	Purchase	Various	01/02/01	476,104	17,966	458,138
CrossWorlds Software	7,657	Purchase	Various	01/09/01	28,732	45,942	(17,210)
CrossWorlds Software	17,457	Purchase	Various	01/26/01	75,309	104,742	(29,433)
Metawave Corporation	15,977	Purchase	Various	01/05/01	132,044	37,529	94,515
Neoforma com	50,915	Purchase	Various	01/30/01	76,777	60,079	16,698
Neoforma com	16,933	Purchase	Various	01/30/01	25,625	96,520	(70,895)
Niku Corporation	22,923	Purchase	Various	01/11/01	189,166	45,614	143,552
CrossWorlds Software	7,305	Purchase	Various	02/12/01	26,895	49,747	(22,852)
Phoenix Technologies	12,561	Purchase	Various	02/22/01	219,842	50,779	169,063
Caliper Technologies Corp	9,825	Purchase	Various	02/20/01	315,103	16,430	298,673
Illumina	16,305	Purchase	Various	02/23/01	249,383	15,103	234,280
Metawave Corporation	12,992	Purchase	Various	03/01/01	138,070	67,944	70,126
Oratec Interventions	12,619	Purchase	Various	03/01/01	84,395	17,465	66,930
Total - Merrill Lynch, Pierce, Fenner & Smith, Inc					9,781,265	1,632,021	8,149,244

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR DEUTSCHE BANK ALEX. BROWN ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
SBA Communications Corp	22,686	Purchase	Various	07/18/00	1,156,510	84,544	1,071,966
Eclipsys Corp	9,090	Purchase	Various	07/27/00	98,282	67,513	30,769
TMP Worldwide	8,021	Purchase	Various	10/20/00	591,550	460,702	130,848
Aclara Biosciences	2,486	Purchase	Various	10/20/00	96,951	989	95,962
Inktomi Corporation	2,107	Purchase	Various	10/10/00	235,713	1,752	233,961
DSL net	11,159	Purchase	Various	10/10/00	72,141	26,112	46,029
Software.com	41,538	Purchase	Various	10/18/00	5,648,908	283,740	5,365,168
SBA Communications Corp	10,706	Purchase	Various	11/03/00	497,599	56,335	441,264
SBA Communications Corp	14,004	Purchase	Various	11/2-3/00	652,002	126,036	525,966
DSL net	17,986	Purchase	Various	12/15/00	107,912	42,087	65,825
BindView Development Corp	7,922	Purchase	Various	02/13/01	60,663	63,772	(3,109)
VitalCom	38,868	Purchase	Various	05/11/01	43,903	220,619	(176,716)
Aclara Biosciences	6,800	Purchase	Various	06/25/01	53,476	2,707	50,769
Aclara Biosciences	13,973	Purchase	Various	06/25/01	109,886	7,783	102,103
DSL.net	11,567	Purchase	Various	06/14/01	13,305	27,067	(13,762)
Total - Deutsche Bank Alex. Brown					9,438,801	1,471,758	7,967,043

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR BANCOSTON ROBERTSON STEPHENS, INC. ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Lucent Technologies	9,672	Purchase	Various	10/19/00	294,416	101,394	193,022
Netro Corp	36,423	Purchase	Various	10/16/00	2,531,314	53,906	2,477,408
CacheFlow	25,188	Purchase	Various	10/16/00	2,455,748	56,925	2,398,823
CacheFlow	23,638	Purchase	Various	10/16/00	2,473,046	53,422	2,419,624
Metawave Communications	3,365	Purchase	Various	11/22/00	34,911	17,666	17,245
Paradigm Genetics	7,969	Purchase	Various	01/23/01	87,471	6,375	81,096
Paradigm Genetics	44,018	Purchase	Various	01/23/01	483,142	35,215	447,927
Paradigm Genetics	7,599	Purchase	Various	01/23/01	83,411	53,193	30,218
NetZero, Inc	22,032	Purchase	Various	01/23/01	33,736	51,420	(17,684)
Centillum Communications	16,042	Purchase	Various	03/28/01	527,363	8,021	519,342
Metawave Communications	2,222	Purchase	Various	02/14/01	29,441	11,666	17,775
CacheFlow	12,228	Purchase	Various	02/14/01	687,768	56,004	631,764
CacheFlow	6,125	Purchase	Various	02/14/01	344,503	13,843	330,660
Yahoo!	741	Purchase	Various	10/16/00	79,377	5,835	73,542
Centillum Communications	16,042	Purchase	Various	03/25/01	525,358	32,084	493,274
Espenon Therapeutics	10,000	Purchase	Various	04/18/01	82,497	18,900	63,597
Prmus Knowledge Solutions	7,096	Purchase	Various	04/09/01	45,235	58,471	(13,236)
Nuance Communications	32,822	Purchase	Various	04/03/01	1,214,374	31,509	1,182,865
Nuance Communications	32,041	Purchase	Various	04/03/01	961,198	44,918	916,280
Espenon Therapeutics	47,272	Purchase	Various	05/25/01	248,988	95,889	153,099
QuickLogic Corp	7,324	Purchase	Various	5/24-25/01	42,844	30,761	12,083
Centillum Communications	24,064	Purchase	Various	05/14/01	796,321	115,507	680,814
Centillum Communications	24,064	Purchase	Various	06/01/01	751,958	53,663	698,295
Total - BancBoston Robertson Stephens, Inc.					14,814,420	1,006,587	13,807,833

Ewing Maron Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

**FOR BANK OF AMERICA SECURITIES LLC, MONTGOMERY DIVISION ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Nortel Networks Corp	22,446	Purchase	Various	08/16/00	1,778,842	107,292	1,671,550
Lucent Technologies	23,040	Purchase	Various	11/15/00	718,594	85,478	633,116
Nortel Networks Corp	5,283	Purchase	Various	02/05/01	179,299	0	179,299
Nortel Networks Corp	3,497	Purchase	Various	02/26/01	131,834	0	131,834
Avici Systems	5,993	Purchase	Various	02/20/01	206,003	50,042	155,961
Avici Systems	3,439	Purchase	Various	05/10/01	51,961	28,716	23,245
Total - Bank of America Securities LLC, Montgomery Division					3,066,533	271,528	2,795,005

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

FOR CHASE H&Q ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Wirelss Facilities	1,000	Purchase	Various	12/07/00	77,122	12,010	65,112
New Focus	27,055	Purchase	Various	12/26/00	1,123,408	32,466	1,090,942
Symyx Technologies	8,028	Purchase	Various	05/10/01	218,752	27,217	191,535
Flextronics International	2,476	Purchase	Various	05/14/01	96,408	1,347	95,061
Total - Chase H&Q					1,515,690	73,040	1,442,650

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR CREDIT SUISSE FIRST BOSTON ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Artisan Components	7,405	Purchase	Various	08/08/00	60,164	26,185	33,979
Usinternetworking	40,137	Purchase	Various	09/28/00	805,595	73,451	732,144
Wirelss Facilites	13,470	Purchase	Various	09/28/00	707,151	56,035	651,116
Wirelss Facilites	22,605	Purchase	Various	09/28/00	1,506,783	94,037	1,412,746
CacheFlow	18,463	Purchase	Various	09/28/00	1,040,817	41,726	999,091
CacheFlow	16,412	Purchase	Various	09/28/00	1,008,279	37,091	971,188
Usinternetworking	21,545	Purchase	Various	11/22/00	80,791	36,627	44,164
Wirelss Facilites	9,499	Purchase	Various	11/22/00	704,090	39,516	664,574
Total - Credit Suisse First Boston					5,913,670	404,668	5,509,002

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

**FOR DONALDSON, LUFKIN & JENRETTE ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
GetThere.com	16,412	Purchase	Various	11/06/00	206,791	27,244	179,547
GetThere.com	16,412	Purchase	Various	11/06/00	282,154	27,244	254,910
Total - Donaldson, Lufkin & Jenrette					488,945	54,488	434,457

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

**FOR GOLDMAN SACHS ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Rational Software	13,250	Purchase	Various	03/19/01	397,487	90,100	307,387
Rational Software	15,148	Purchase	Various	04/11/01	283,211	103,006	180,205
Total - Goldman Sachs					680,698	193,106	487,592

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

FOR LEHMAN BROTHERS ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Rosetta Inpharmatics	7,173	Purchase	Various	3/20/2001	91,893	28,692	63,201
Rosetta Inpharmatics	20,000	Purchase	Various	5/16/2001	341,985	80,000	261,985
Total - Lehman Brothers					433,878	108,692	325,186

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

**FOR US BANCORP PIPER JAFFRAY ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Metawave Communications	8,094	Purchase	Various	6/25/2001	114,319	42,494	71,825
Metawave Communications	23,329	Purchase	Various	6/25/2001	256,605	122,477	134,128
Total - USbancorp Piper Jaffray					370,924	164,971	205,953

Ewing Marion Lippman Foundation
ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
For Fiscal Year Ended June 30, 2001

**FOR THOMAS WEISEL PARTNERS ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Niku Corporation	11,824	Purchase	Various	10/16,10/31/00	281,122	28,732	252,390
Niku Corporation	23,711	Purchase	Various	10/4/2000	504,096	57,618	446,478
Niku Corporation	29,811	Purchase	Various	10/26/2000	692,735	72,441	620,294
Blue Martini Software	47,513	Purchase	Various	03/01/01	487,619	79,190	408,429
Blue Martini Software	52,793	Purchase	Various	03/22/01	285,701	71,271	214,430
Total - Thomas Weisel Partners					2,251,273	309,252	1,942,021

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

FOR J.P. MORGAN ACCOUNT
CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Nortel Networks	6,360	Purchase	Various	05/17/01	86,078	71,033	15,045
Vicinity Corp	7,242	Purchase	Various	06/19/01	14,556	9,126	5,430
Total - J.P. Morgan					100,634	80,159	20,475

Ewing Marion Kauffman Foundation
 ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES FOR TAX ON NET INVESTMENT INCOME
 For Fiscal Year Ended June 30, 2001

**FOR PAINEWEBBER ACCOUNT
 CAPITAL GAINS/(LOSSES) 7/1/00 - 6/30/01**

<u>1a Security Title</u>	<u>1a Shares Traded</u>	<u>1b How Acquired</u>	<u>1c Date Acquired</u>	<u>1d Date Sold</u>	<u>1e Settlement Amount</u>	<u>1g Basis</u>	<u>1h Gain/Loss</u>
Cisco Systems	11,321	Purchase	Various	08/11/00	777,609	92,040	685,569
VA Linux	12,236	Purchase	Various	9/18,9/26/01	486,957	5,333	481,624
Pegasus Communications	5,967	Purchase	Various	01/18/01	133,415	37,107	96,308
Pegasus Communications	13,864	Purchase	Various	01/18/01	290,298	86,457	203,841
CacheFlow	5,106	Purchase	Various	01/18/01	239,344	142,662	96,682
Pegasus Communications	5,967	Purchase	Various	02/13/01	177,153	37,107	140,046
Pegasus Communications	13,720	Purchase	Various	02/13/01	407,330	85,559	321,771
Illuminet Holdings	21,546	Purchase	Various	05/03/01	644,390	71,102	573,288
Illuminet Holdings	7,778	Purchase	Various	05/03/01	232,622	32,279	200,343
Illuminet Holdings	49,083	Purchase	Various	5/3,5/7/01	1,462,084	197,314	1,264,770
SpectraSite Holdings	14,136	Purchase	Various	06/25/01	92,622	17	92,605
Total - PaineWebber					4,943,824	786,977	4,156,847